



YIHONG LIU

M.Math
Quantitative Research Intern

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Yihong Liu is currently enrolled in the Master of Science in Financial Mathematics at the University of Chicago. Yihong graduated from Beijing Jiaotong University with a Bachelor's degree in Economics and Rochester Institute of Technology with a Bachelor's degree in Science.

During his internships, Yihong has gained industrial exposure in investment banking, asset management, and the global market division. Defining himself as a lifelong learner, it has empowered Yihong to embrace cutting-edge technology and methodology in the modern finance industry.

Yihong is well-equipped to provide detail-oriented solutions in quantitative finance, geared up by University of Chicago. Having been a Beta Gamma Sigma alumni, Yihong enhanced his understanding of portfolio and risk management, option pricing, machine learning, credit risk modeling, and programming practices under the program's guidance. Yihong also completed several projects including building a trading system start from scratch and implementing multiple trading strategies.

Apart from laying a solid academic quantitative foundation, Yihong's previous internship at China Everbright Bank Asset Management Department prepared him with a systematic understanding of asset allocation methods, timing strategies, and ABS pricing techniques. As a capable team player, Yihong participated in CFA Research Challenge in Spring 2020, creating further interest in quantamental investments. Currently, his interests are in quantitative and trading techniques in the hedge fund industry, quantamental strategies, and machine learning in finance. Beyond the knowledge in quant finance, Yihong collects real periodic table elements sample. He is always striving to bring the beauty of chemistry to people.
