



BODHI
RESEARCH GROUP

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M.Math
Quantitative Research Intern

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Tu Lyu is currently enrolled in the Master of Science in Financial Mathematics at the University of Chicago. Tu graduated from Indiana University Bloomington with a Bachelor's degree in Finance and Mathematics.

Tu started his undergraduate study in Finance at Kelley School of Business, aspiring to begin his career in the buy-side. During the first year's summer, Tu was exposed to the idea of systematic trading when he participated in an investment workshop. Later, he decided to pursue a second degree in mathematics, which allowed him to take courses such as probability and statistics, numerical analysis, differential equations, as well as linear algebra. As well, Tu became the Department of Mathematics' teaching tutor, covering subjects in probability and calculus. To complement his scope of skills, he completed a Python course series on Coursera and C++ for Financial Engineering course on QuantNet.

During his undergraduate, Tu was the Research Assistant on Professor Jun Yang's research team, responsible for data collecting and cleaning. Regarding internships, he joined Tianfeng Securities as an equity researcher and Junyue Investment as a quantitative analyst allowing him to develop trading models and back-test strategies.

Aside from the quantitative analysis skills, Mr. Lyu also has tremendous passion in photography through which he could capture the beauty of the nature.

