

Jialei Liu

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EDUCATION

University of Minnesota-Twin Cities

Master of Financial Mathematics

Sun Yat-sen University

Bachelor of Mathematics and Applied Mathematics

Minneapolis MN

Sep 2009-May 2011(expected)

Guangzhou China

Sep 2005-Jun 2009

EXPERIENCE

2008/08

Research Assistant

Analysis of Economic Development Form in Beijing after Olympic Games

Finance Study Office

Department of Business Management, the People's Bank of China

- ✓ Collected economic data during the two decades before and after the Olympic Games in all previous host countries.
- ✓ Assist the study group in CGE, PANEL data analysis

2008/01~ 2008/02

Research Assistant

Study on Relationship between the Money Supply and GDP Growth

Economic Research Institute

National Development and Reform Commission

- ✓ Processed recent 50 years macroeconomics data of China
- ✓ Quantitative analysis

2007/09~ 2007/11

Research Assistant

Leverage Effect of Volatility in Chinese Stock Markets

Instructed by Professor Chen Langan

Lingnan (University) College, Sun Yat-sen University

- ✓ Data collection of nine stock market indices
- ✓ Examined leverage effect by utilizing SLE-GARCH model

OTHERS

Research Experience in Mathematical Model

- ✓ Application of Weighted Integral Forecasting Method Football Lottery Prediction Model
- ✓ Realize the Website Click Rate Model by Matlab 7.1
- ✓ World Cup Forecas

SKILLS

Matlab, Mathematica, Java, Assembly Language, C++, C, SQL