

Alice Liu

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EDUCATION

THE UNIVERSITY OF CHICAGO	Chicago, IL
Master of Science in Financial Mathematics	Expected December 2022
• Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes	
THE UNIVERSITY OF WATERLOO	Waterloo, ON
Bachelor of Computing and Financial Management	August 2020

SKILLS

Computing: Python, SQL, Jupyter, R, C++, Tableau, Java, Scala, HTML, CSS, Bash, Git, MS Office
Knowledge: Financial Markets, Machine Learning, Statistical Modeling, Data Analytics, Data Visualization, Time Series, Data Engineer, Azure DevOps, Docker Container
Trading Products: Derivatives, Fixed Income, Equities, Options, Bonds
Languages: English (fluent), Mandarin (native), Japanese (basic)
Other: AWS Cloud Practitioner, Azure Fundamentals certificate

EXPERIENCE

DELOITTE	Ottawa, ON
Data Engineer Consultant	October 2020 – August 2021
<ul style="list-style-type: none">Designed and implemented continuous integration and continuous delivery pipelines in Azure DevOps and accelerated code deployment by using YAML and PowerShell scripting to automate infrastructure creationDeveloped SQL queries and E2E test cases on QuerySurge to automate the Extract, Transform and Load (ETL) processMigrated the existing on-premise database over to Databricks and built an ingestion pipeline using Microsoft Data Lake Storage as the main file system using Scala	

BRITISH COLUMBIA INVESTMENT MANAGEMENT CORPORATION (BCI)	Victoria, BC
Business Intelligence Analyst Intern	September 2019 – December 2019
<ul style="list-style-type: none">Analyzed and transformed data from various reporting environments such as SQL Server, Excel and developed R scripts to create financial reportsBuild interactive dashboards in Tableau to analyze data quality parameters and business operational costsExtended the enterprise knowledge graph, which includes data dictionary, data catalog, and business ontology in support of performance measures using Protege	

FAIRVENTURES	Kitchener, ON
Data Scientist Intern	January 2019 – April 2019
<ul style="list-style-type: none">Implemented different ways of text classification with Deep Learning models in TensorFlowCreated an interactive ShinyApp to visualize insurance claims and various statistical analysis plotsDeveloped an IoT PoC to perform computer vision analytics using Raspberry Pi and OpenCV	

ACTIVITIES

INNOVATION, SCIENCE & ECONOMIC DEVELOPMENT CANADA (ISED) ACADEMY	Ottawa, ON
Presenter	January 2021 – February 2021
<ul style="list-style-type: none">Presented as a team on departmental oversight on the use of AI & Analytics and tools required to optimize AI, and built interactive Miro boards for the sectors across ISED to bring their insights on implementing AI	

INTEREST

- Competitive Badminton, Basketball, Tennis, Hip Hop, Boxing, Swimming, Violin