Fred Liu

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Citizenship

Canadian Citizen, United States Permanent Resident

Research Interests

Financial Econometrics, Machine Learning, Asset Pricing, Risk Management, Big Data

Education

Ph.D. Economics, University of Western Ontario	Expected April, 2021
M.A. Economics, University of Western Ontario	2015
B.A. Economics, University of Waterloo	2014
B.A. Business Administration, Wilfrid Laurier University	2012

Publications

Regulatory Capital and Incentives for Risk Model Choice under Basel 3 (with Lars Stentoft), *Journal of Financial Econometrics*, forthcoming.
(Scheduled for presentation at the European Central Bank)

Intraday Market Predictability: A Machine Learning Approach (with Dillon Huddleston and Lars Stentoft), *Journal of Financial Econometrics*, conditionally accepted. **Invited by Chief Editors**.

Working Papers

Can the Premium for Idiosyncratic Tail Risk be Explained by Exposures to its Common Factor? (Job Market Paper), 2020.

A Machine Learning Framework for Basel 3 Market Risk, 2020.

Honors, Awards, and Fellowships

Social Sciences & Humanities Research Council Doctoral Fellowship, Canada *(SSHRC National Research Fellowship)*	2018-2020
Ontario Graduate Scholarship, Ontario, Canada	2016, 2017

Economics Graduate Scholarship, University of Western Ontario 2014-2019

Tutorial Teaching Assistant of the Year, University of Western Ontario 2015

Award for Distinguished Academic Achievement, University of Waterloo 2014
(for highest graduating GPA in Economics)

Economics Achievement Award, University of Waterloo 2014

Colin McEwen Award for Excellence in Writing, Wilfrid Laurier University 2009

SBE Stock Competition Finalist, Wilfrid Laurier University 2008

FIRST Robotics Tech Challenge World Championship runner-up, Atlanta, Georgia 2007

Conference & Seminar Presentations

Upcoming Presentations
Internal Models Investigations Division, European Central Bank 2020

Can the Premium for Idiosyncratic Tail Risk be Explained by Exposures to its Common Factor?
60th Annual Meeting, Southern Finance Association 2020
Seminar, University of Waterloo 2020
Society of Financial Econometrics Summer School, University of Chicago 2020
Society of Financial Econometrics Summer School, Northwestern University 2019
Canadian Economics Association, McGill University 2018
Economics PhD Conference, University of Waterloo 2018

Regulatory Capital and Incentives for Risk Model Choice under Basel 3
Canadian Econometrics Study Group (*Plenary Session*), York University 2017
Canadian Economics Association (*Bank of Canada Graduate Awards*), St. FX University 2017
Economics PhD Conference, University of Waterloo 2016

Employment

Research Assistant for Lars Stentoft, Department of Economics, UWO 2017 - Current

Research Assistant for Davin Raiha, Ivey School of Business 2015 - 2017

Tutorial Instructor, Department of Economics, University of Western Ontario 2014 - 2016
Taught weekly tutorials for Principles of Microeconomics and Macroeconomics
Voted Tutorial Teaching Assistant of the Year in 2015
(Student Evaluations: 2014: 4.65/5, 2015: 4.91/5)

Teaching Assistant, Department of Economics, University of Western Ontario 2016 - 2017

Junior Methodologist, Quarterly Financial Survey Division, Statistics Canada 2010

Service

Referee for the International Journal of Forecasting

Laurier Foot Patrol

FIRST Robotics mentor and event volunteer

Programming Experience

R, Python, Matlab, Spark, H2O, SQL, Stata, Java, and LaTeX. Statscan Certified in SAS.

References

Lars Stentoft (Advisor)
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University of Western Ontario
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Tim Conley
Professor and Chair
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Charles Saunders
Assistant Professor
Masters of Financial Economics Director
Department of Economics
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Placement Officer

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