Fred Liu

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Employment

Assistant Professor of Finance
University of Guelph, Gordon S. Lang School of Business and Economics 2021 - Present

Education

Ph.D. Economics, University of Western Ontario 2021

M.A. Economics, University of Western Ontario 2015

B.A. Economics, University of Waterloo 2014

B.A. Business Administration, Wilfrid Laurier University 2012

Research Interests

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

Publications

Regulatory Capital and Incentives for Risk Model Choice under Basel 3 (with Lars Stentoft), *Journal of Financial Econometrics*, 2021.
(Presented at the European Central Bank, CESG, CEA)

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

Working Papers

Can the Premium for Idiosyncratic Tail Risk be Explained by Exposures to its Common Factor? (Job Market Paper), 2021.
(Presented at the Northwestern University SoFiE, University of Chicago SoFiE, SFA, CEA)

The Value of Extremes: Backtesting Basel's Stressed VaR and ES, 2021.

Work in Progress

A Machine Learning Framework for Basel 3 Market Risk using Big Data, 2021.

Intraday Stock Predictability with Machine Learning, 2021.

Grants and Awards

SSHRC Insight Development Grant ($65,000)	2022-2024
Digital Research Alliance of Canada RAC ($90,000)	2022-2023
SSHRC Institutional Grant ($7,000)	2022-2023
Lang Summer Graduate Research Associate ($5,000)	2022
Social Sciences & Humanities Research Council Doctoral Fellowship, Canada	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 *(for highest graduating GPA in Economics)*	2014
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

Can the Premium for Idiosyncratic Tail Risk be Explained by Exposures to its Common Factor?

Future of Growth Conference, Research Centre for Economic Analysis	2021
Seminar, University of Guelph	2021
Seminar, University of Nottingham	2021
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
Knowledge Sharing Meeting, European Central Bank 2020
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

Service

Referee for the Journal of Empirical Finance, International Journal of Forecasting

Laurier Foot Patrol

FIRST Robotics mentor and event volunteer

Citizenship

Canadian Citizen, United States Permanent Resident

Programming Experience

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

References

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