FINANCE, AUDITING & ACCOUNTING

FEI LIU

Lecturer in Finance

CONTACT

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BIOGRAPHY

Fei Liu is a lecturer in Finance with a strong research interest in the area of modeling financial time series. Fei focuses on pragmatic applications of scientific results towards real-world problems of algorithmic trading and risk management. A particular research interest includes complex systems as can be found in the interactions witnessed within the realm of high-frequency trading.

EDUCATION

2018: PhD in Mathematics, University of Liverpool, UK
2013: MPhil in Mathematics, University of Liverpool, UK
2011: BSc in Mathematics, University of Liverpool, UK

TEACHING AREAS

- Statistics
- Probability
- Investment Management
- Quantitative Finance
- Financial Markets
- Risk Management

RESEARCH AREAS

- Mathematical Finance
- Algorithmic Trading
- Modeling of Volatility

PROFESSIONAL EXPERIENCES

Since 2019: Lecturer, IPAG Business School, France
2014-2016: Graduate Teaching Assistant, University of Liverpool, UK
2013-2014: Graduate Management Trainee, China Merchants Bank, China

SELECTED PUBLICATIONS

Chen, Y., Liu, J., & Liu, F. (2015). Ruin with insurance and financial risks following the least risky FGM dependence structure. *Insurance: Mathematics and Economics*, *62*, 98-106.

Liu, F., Pantelous, A. A., & von Mettenheim, H. J. (2018). Forecasting and trading high frequency volatility on large indices. *Quantitative Finance*, *18*(5), 737-748.