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), 2020.
(Presented at the Northwestern University SoFiE, University of Chicago SoFiE, SFA, CEA)

Work in Progress

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

Intraday Stock Predictability with Machine Learning, 2020.

Honors, Awards, and Fellowships

Social Sciences & Humanities Research Council Doctoral Fellowship, Canada 2018-2020
(SSHRC National Research Fellowship)

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

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

Seminar, 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 International Journal of Forecasting

Laurier Foot Patrol

FIRST Robotics mentor and event volunteer

Citizenship

Canadian Citizen, United States Permanent Resident

Programming Experience

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

References

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Masters of Financial Economics Director
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Placement Officer

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