

LU YU, CFA, CIPM

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WORK EXPERIENCES

- Jul. 2022 – Present **Virtus Systematic**, *Managing Director, Lead Portfolio Manager* **San Diego, CA**
- Virtus Systematic is a fully-owned affiliate of Virtus Investment Partners, a public-traded company with \$160bn assets under management
 - Lead-PM of global emerging markets, international small cap markets and US small cap markets portfolios
 - Lead research in quantitative investment and AI NLP research in asset management.
 - Raise assets and serve institutional and retail clients globally.
- Aug. 2007 – Jul 2022 **Allianz Global Investment**, *Managing Director, Portfolio Manager* **San Diego, CA**
- Led a quantitative investment team at a \$600bn global asset management firm.
 - Lead-PM of global emerging markets, international small cap markets and US small cap markets portfolios
 - Led research in behavioral finance-based quantitative alpha model.
 - Led AI research to be applied in quantitative investment and ESG investment.
 - Actively engaged in sales and client services with institutional clients, tier 1 and tier 2 consultants and private banking clients.
 - Frequently spoke at large pension plan conferences, investment conferences, and AI conference globally.
- Nov. 2003 – Jul. 2007 **Allianz Global Investors Capital**, *Senior Performance Analyst* **San Diego, CA**
- Launched firm-wide performance attribution evaluation system, from country/sector level to security level.
 - Launched portfolio characteristics reporting system for domestic and global equity portfolios, including return-based risk and performance analysis, and holdings-based style analysis.
 - Developed international stocks pricing model for mutual funds to minimize arbitrage opportunities.
- Aug. 2003 – Nov. 2003 **Provident Advisors**, *Risk Analyst* **Minneapolis, MN**
- Responsible for risk reporting and evaluation for all hedge funds across various strategies.

EDUCATION

University of Southern California, *MS, Mathematical Finance*, 2002

National University of Singapore, *MS, Estate Management*, 2000

Nanjing University, *BS, Real Estate Management*, 1997

PUBLICATIONS

- Published two academic papers and one conference presentation.

VOLUNTEER EXPERIENCES

- First Asian president of CFA Society San Diego. Served CFA Society San Diego board since 2006.
- Actively involved in Junior Achievement volunteer activities since 2008.

SKILLS & LANGUAGES

- SAS, Python, Matlab, MS Office
- Mandarin (native), English, Korean

MEDIA APPEARANCE

- CNBC, Financial Times, Bloomberg, WSJ, USA Today, Citywire.