

# Junyan Ye

Senior student at School of Mathematics, Jilin University (JLU), China

Rank: 1 / 71  
GPA: 3.91 / 4.0

## Contact

Phone: (+86) 13610094754  
E-mail: georgeyamyc@gmail.com

## Interests

- Stochastic Control
- Mathematical Finance
- Optimization
- Duality
- PDE
- Machine Learning
- Reinforcement Learning

## Skills

Python

C & C++

Matlab

Latex

Modeling

PS & PR

## Languages

- 🇨🇳 Mandarin (Native)
- 🇨🇳 Cantonese (Native)
- 🇬🇧 English (TOEFL 100 & GRE 326)

## Hobbies

- Photography
- Basketball
- Gym
- Running
- Reading

## Education

2019-2020	<b>College of Communication Engineering,</b> Undergraduate in Communication Engineering GPA: 3.97 / 4.0	<b>Jilin University</b>
2020-Present	<b>School of Mathematics,</b> Undergraduate in Mathematics and Applied Mathematics GPA: 3.91 / 4.0 & Rank: 1 / 71 Average grade of professional courses: 94.6 / 100	<b>Jilin University</b>
2023	<b>Department of Mathematics,</b> Participator in Summer Research Program with conducting research with Prof. Shuaijie Qian on free-boundary problem on campus	<b>HKUST</b>
2022	<b>MIT xPRO,</b> Three-month advanced SPOC on applying machine learning to engineering and science with successfully completion	<b>MIT</b>

## Award

### Scholarships

2020,2022	<b>National Scholarship (Top 1%)</b>	Ministry of Education, PRC
2021,2023	First Class Scholarship	Jilin University
2023	QI'ANXIN Scholarship	Jilin University
2022	XILAIJIAN Scholarship	Jilin University

### Contest Awards

2021	<b>First Prize</b> of National College Mathematical Modeling Competition in Jilin area	CSIAM
2021	<b>Third Prize</b> of National College Mathematics Contest	CMS

### Recognitions

2022	University Excellent Student Leader	Jilin University
2020-2023	University Excellent Student	Jilin University
2022	Academic-Technology Award	Jilin University

## Work Experience

2022-2023	<b>Head of Publicity and Investigation Department of Student Union of JLU</b>	Jilin University
	Operating New Media platforms including WeChat & Bilibili official accounts of Student Union for publicity and investigation	
2023-Present	<b>Teaching Assistant</b>	School of Mathematics, JLU
	Organizing and conducting seminars on Mathematical Analysis and Advanced Algebra for freshmen	
2021-2023	<b>Academic Tutor for freshmen</b>	School of Mathematics, JLU
	Guiding and tutoring freshmen in the study of major courses	
2022-Present	<b>Class President in my major</b>	School of Mathematics, JLU
	Managing and coordinating class members affairs and organizing various activities	

## Research Experience

2022-2023	<b>National College Student Innovation Program</b>	Jilin University
	Leading and coding for the research on optimal stopping of high-dimensional swaying option based on deep learning	
2023-Present	<b>Undergraduate Research Project</b>	Jilin University
	Researching on control theory of degenerate diffusion equations in the boundary and deriving their carleman estimates	
2022-2023	<b>PBL : Machine Learning in Quantitative Finance</b>	Boston University
	Researching on stochastic volatility model including Subordinators and their Gaussian mixture for BTC and ETH option pricing	