Cunxin Huang, PhD Student

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OptHuang

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Coogle Scholar



Education

2022 - today

PhD candidate, Department of Applied Mathematics, Hong Kong Polytechnic University.

Applied Optimization and Optimal Control. Supervised by Dr. Zaikun Zhang and Prof. Xiaojun Chen. Supported under Hong Kong PhD Fellowship Scheme (HKPFS).

2018 - 2022

■ BSc, School of Mathematics, Jilin University. Information and Computing Science.

Publications

- C. Huang, H. Song, J. Yang, and B. Zhou. "Error Analysis of Finite Difference Scheme for American Option Pricing under Regime-Switching with Jumps". In: *J. Comput. Appl. Math.* (2023). Accepted for publication.
- Z. Gao, **C. Huang**, H. Song, and B. Zhou. "Projection and Contraction Method for Pricing American Option under Regime-Switching Model". In: *Journal of Jilin University (Science Edition)* 60 (2022), pp. 1090–1096.

Honors

Fellowships

Hong Kong PhD Fellowship Scheme (HKPFS), supported by Research Grants Committee (RGC) of Hong Kong, ref. PF21-56718.

2020, 2021 First Class Scholarship, awarded by Jilin University.

Zhao-Yue Scholarship, awarded by School of Mathematics, Jilin University.

National Scholarship, awarded by Ministry of Education, China.

Competition Awards

Finalist Award of Mathematical Contest in Modeling, awarded by Society for Industrial and Applied Mathematics (SIAM).

First Prize of National College Students Mathematical Competition, awarded by Chinese Mathematical Society (CMS).

Miscellaneous Experience

Student Affairs

2021 – 2022 Academic Mentor for Freshmen, School of Mathematics, Jilin University. Guiding and monitoring the study of freshmen in School of Mathematics.

2020 – 2021 President of Student Union, School of Mathematics, Jilin University.

Coordinating all departments of student union and organizing various activities.

■ Teaching Assistant, School of Mathematics, Jilin University. Conducting seminars on Mathematical Analysis and Advanced Linear Algebra for freshmen in School of Mathematics.

2019 – 2021 Assistant Counselor, School of Mathematics, Jilin University. Giving freshmen useful guidance on study and life.

Extra-Curricular Activities

2021 Interdisciplinary Training Program, Jilin University.

Research on efficient numerical methods to solve put option pricing under regimeswitching model.

2020 Academic Exchange Program, Cambridge & Jilin University.

Two-week online courses, awarded "Best Group Leader".

2019 **Poverty Alleviation Research**, Si-Yuan Program.

Two-week field research on: development of the wine industry for poverty alleviation in Hongsipu, and analysis of its future opportunities and challenges.

Skills

Languages Native speaker for Mandarin, and level B2 for English.

Coding Python, C, MATLAB, Git, LATEX.

Misc. | Basketball, table tennis, calligraphy.