Cunxin Huang, PhD Candidate

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Education

2022 – today **PhD candidate, Department of Applied Mathematics, The Hong Kong Polytechnic University.**
Applied Optimization and Optimal Control.
Supervised by Dr. Zaikun Zhang and co-supervised by Prof. Xiaojun Chen.
Supported under the Hong Kong PhD Fellowship Scheme (HKPFS).

2018 – 2022 **BSc, School of Mathematics, Jilin University.**
Information and Computing Science (Computational Mathematics).

Research Interests

- **Derivative-Free Optimization (DFO)**
- **Randomized Methods**

Publications

Journal Articles

[1] **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). DOI: 10.1016/j.cam.2023.115484.

[2] 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.

Presentations

2023 **The 9th Graduate Forum of The Mathematical Programming Branch of ORSC**
• Chongqing, China.
Non-convergence of Probabilistic Direct Search
• Contributed talk.

Teaching

2024 **The Hong Kong Polytechnic University**
Operations Research Methods
- Tutorials (20 hours).
- Bachelor level.