

Qiuqi Wang

Department of Statistics and Actuarial Science
University of Waterloo
Mathematics 3, 200 University Avenue West
Waterloo, Ontario, Canada N2L 3G1

Email: q428wang@uwaterloo.ca
Tel: +1 (226) 978-8138
Office: M3 Room 4233

Education

- Ph.D. Candidate in Actuarial Science, University of Waterloo *09/2019 - present*
– Supervisor: Ruodu Wang
- M.Phil. Mathematics, Hong Kong University of Science and Technology *07/2019*
– Supervisor: Yue Kuen Kwok
– GPA: 4.00/4.30
- B.S. Mathematics and Economics, Hong Kong University of Science and Technology *07/2017*
– Minor: Information Technology
– GPA: 3.61/4.30 (First Class Honor)
- International Exchange Student, Technical University of Munich *04/2016 - 09/2016*
-

Research Interests

Quantitative Risk Management; Operations Research; Financial Engineering; Game Theory

Publications and Manuscripts

- [1] **Wang, Q.**, Wang, R. and Wei, Y. (2020). Distortion riskmetrics on general spaces. *Forthcoming in ASTIN Bulletin*. SSRN: <https://ssrn.com/abstract=3510363>.
- [2] **Wang, Q.** and Kwok, Y. K. (2020). Real option signaling games of debt financing using equity guarantee swaps under asymmetric information. *Submitted*. SSRN: <https://ssrn.com/abstract=3442989>.
- [3] **Wang, Q.** and Kwok, Y. K. (2019). Signaling game models of equity financing under information asymmetry and finite project life. *International Journal of Financial Engineering*, **6**(1), 1950002.
-

Contributed Academic Presentations

- 1st Waterloo Student Conference in Statistics, Actuarial Science and Finance, 2019 (Waterloo, Canada)
 - 23rd Annual International Real Options Conference, 2019 (London, UK)
-

Teaching Experiences

Teaching Assistant, University of Waterloo

ACTSC 431 - Loss Model I

Spring 2020

ACTSC 445/845 - Quantitative Enterprise Risk Management

Spring 2020

ACTSC 231 - Introductory Financial Mathematics

Winter 2020

MATBUS 471 - Fixed Income Securities

Fall 2019, Winter 2020

MATBUS 470 - Derivatives

Fall 2019

Teaching Assistant, Hong Kong University of Science and Technology

MATH 4321 - Game Theory

Spring 2018, 2019

MATH 4511 - Quantitative Methods for Fixed Income Derivatives

Fall 2018

Selected Honors and Awards

International Doctoral Student Award, UW

2019 - 2020

Statistics and Actuarial Science Doctoral Entrance Award, UW

2019 - 2020

Postgraduate Studentship, HKUST

2017 - 2019

Scholarship Scheme for Continuing Undergraduate Students, HKUST

2015 - 2017

Fong Shu Chuen Scholarship, HKUST

2015 - 2016

School of Science Dean's List, HKUST

2014

Other Skills

Languages: Mandarin (Native), English (Fluent, TOEFL iBT: 108), Cantonese (Conversational), German (Elementary)

Programming: MATLAB, C++, R, HTML, Python, Stata, Excel VBA, MS Office

SOA Exam passed: Exam P, Exam FM, Exam IFM

Last updated: June 2020