Qiuqi Wang

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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

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

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Publications and Manuscripts

[1] Han, X., **Wang, Q.**, Wang, R. and Xia, J. (2021). Cash-subadditive risk measures without quasi-convexity. Submitted. *arXiv*: `https://arxiv.org/abs/2110.12198#`.

[2] **Wang, Q.**, Wang, R. and Zitikis, R. (2021). Risk measures induced by efficient insurance contracts. Submitted. *arXiv*: `https://arxiv.org/abs/2109.00314`.

[3] Pesenti, S., **Wang, Q.** and Wang, R. (2021). Optimizing distortion riskmetrics with distributional uncertainty. Submitted. *arXiv*: `https://arxiv.org/abs/2011.04889`.

[4] Embrechts, P., Mao, T., **Wang, Q.** and Wang, R. (2021). Bayes risk, elicitability, and the Expected Shortfall. *Mathematical Finance*, forthcoming. *SSRN*: `https://ssrn.com/abstract=3708379`.

[5] **Wang, Q.**, Wang, R. and Wei, Y. (2020). Distortion riskmetrics on general spaces. *ASTIN Bulletin*, **50**(4), 827–851.

[6] **Wang, Q.** and Kwok, Y. K. (2020). Real option signaling games of debt financing using equity guarantee swaps. *International Journal of Theoretical and Applied Finance*, **23**(5), 2050036.

[7] **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.

Invited Academic Presentations

- SIAM Conference on Financial Mathematics and Engineering (FM21), 2021 (Online)

Contributed Academic Presentations

- 56th Actuarial Research Conference, 2021 (Online)
- 24th International Congress on Insurance: Mathematics and Economics, 2021 (Online)
- 5th PKU-NUS Annual International Conference on Quantitative Finance and Economics, 2021 (Online)
- 5th Asian Quantitative Finance Seminar (AQFS), 2020 (Online)
- 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 - Casualty and Health Insurnce Mathematics 2	*Spring 2021*
MATBUS 472 - Risk Management	*Winter 2021*
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, 2020, 2021, Winter 2020*
MATBUS 470 - Derivatives	*Fall 2019, 2020, 2021, Winter 2021*

- 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

Hickman Scholars Award, SOA	*2021 – 2022*
International Doctoral Student Award, UW	*2019 – 2021*
Statistics and Actuarial Science Doctoral Entrance Award, UW	*2019 – 2021*
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 Exams passed: VEE Applied Statistics, VEE Economics, Exam P, Exam FM, Exam IFM, Exam SRM, Exam PA, Exam STAM

Last updated: Oct 2021