

Yu - Shiou (Willy) Lin

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Education

London School of Economics and Political Science London, United Kingdom

Msc in Econometrics and Mathematical Economics

08/2019~present

- Courses Taking: Public Economics, Econometric Analysis, Advanced Microeconomics
- Top 3 in EC451 Introductory Course for Msc EME (Including Micro, Macro and Econometrics)
- Attending Departmental workshops for Stata and R

National Taiwan University

Taipei, Taiwan

Bachelor of Business Administration in Finance

09/2014~01/2019

- Average GPA: 4.03 / 4.30, National Taiwan University Presidential Award * 2
- Relevant Courses : Microeconomic Theory, Microeconomics, Quantitative Analysis, Game Theory, Finance Theory, Programming for Business Computing (Python)

Bachelor of Science Administration in Mathematics (Double Major)

09/2016~01/2019

- Relevant Courses: Introduction to Mathematic Analysis, Linear Algebra, Probability Theory, Real Analysis, Intro to Computational Mathematics (MATLAB), Computer Programming (C)

Academia Sinica

Taipei, Taiwan

Summer School of Mathematical Finance

08/2017~09/2017

- Learned mathematical and programming knowledge related to financial engineering

Working Experience

National Taiwan University

Taipei, Taiwan

Research Assistant for Professor Hendrik Rommeswinkel

05/2019~08/2019

- Research Topic: Unawareness in Subjective Expected Utility, Quantitative Cognition

Research Assistant for Professor Chyi-Mei Chen

09/2017~01/2019

- Research topic : CDS market's relation to product-line decisions and optimal advertising
- Solving game-theoretical models, Writing literature reviews

Teaching Assistant of Investment

09/2017~01/2018

- Gave lectures to 100+ students, Answered academic problems, Graded student's in-class projects

Coding Experience

Summer School of Mathematical Finance -

Option Pricing by FFT Stepping Method

- Summarize researches on extension of Black-Scholes-Merton Model - jump-diffusion model
- Derive Partial Integro-Differential Equation from jump-diffusion model and implement Fourier Stepping Method, a numerical algorithm.

Introduction to Computational Mathematics -

Classification Methods Comparison - Educational Data Mining

- Use 3 Classification Algorithms - Decision Tree, Random Tree, Bayesian Network Classification
- to analyze student performance with existing data and Python, and compare their accuracies.

Skills

Microsoft office, Python, MATLAB : Proficient | C, C++, Gretl, R, Stata : Basic