Junyu Wang

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EDUCATION

NEW YORK UNIVERSITY — **New York, NY**
M.S. in Mathematics in Finance — *Expected – Dec. 2021*

- **Coursework**: OOP and data structure in Java, Database system, Data science & data-driven modeling, Machine learning & computational statistics

UNIVERSITY OF WISCONSIN – MADISON — **Madison, WI**
M.A. in Mathematics — *Sept. 2018 – May. 2020*

- **Coursework**: Multiple PhD courses in numerical methods in PDE and analysis of PDE; stochastic calculus, applied stochastic process in OR, Mathematical methods in data science
- **Award**: Exchange & Visiting International Student Academic Excellence Award

NANKAI UNIVERSITY — **Tianjin, China**
B.S. in Mathematics and Applied Mathematics — *Sept. 2015 – Jun. 2018*

- **Coursework**: Real analysis, abstract algebra, ODE, probability theory, actuarial model and life contingency

EXPERIENCE

Kaxy Tech LLC D/B/A Kaxy Network — **Jersey City, NJ**
Founder and Lead Developer — *Jun. 2020 – Present*

- Working with multiple internet service providers eg. AT&T, Cox and etc. to provide network solutions
- Working with multiple IPV4 vendors eg. Larus Limited, Access2.IT and etc. to provide ipv4 solutions
- Developed and maintained the backend of multiple websites using Golang net/http, MongoDB, Redis, OAuth2, Google Recaptcha V3 and etc.
- Integrated multiple payment gateways includes PayPal, Stripe, Wechat and Alipay within the website
- Developed and maintained the software used by more than 20 proxy companies to fully control and monitor the proxy server
- Developed and maintained http/https tunneling proxy software used to set up forward proxies and mix upstream proxies
- Managed, debugged and optimized more than 200 proxy servers

BANK OF CHINA INTERNATIONAL CO., LIMITED — **Shanghai, China**
Quantitative Analyst Internship, Financial Derivatives Division — *Jun. 2019 – Aug. 2019*

- Collected the daily transaction data using Python Requests and Beautiful Soap
- Formulated machine learning and statistical models based on the collected data
- Developed the backend of the internal management system using Python Flask

PROJECT(S)

NEW YORK UNIVERSITY — **New York, NY**
Numerical Valuation of European and American Options under Kou's Jump-Diffusion Model

- Provided detailed derivation of the formula, numerical scheme of the algorithm
- Wrote Python code to price european option and compared the performance of each scheme/algorithm

COMPUTATIONAL SKILLS/OTHER

Programming Languages: Golang, Python, Java, HTML, CSS, JavaScript, Shell Script, MATLAB

Other Software: Visual Studio Code, Mathematica

Languages: Mandarin (native), English (fluent)