Ming Min

Contact Information

Department of Statistics and Applied Probability
University of California, Santa Barbara
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Research Interests

Financial Mathematics, Stochastic Control, Portfolio Optimization, Statistics.

Education

University of California, Santa Barbara, Santa Barbara, California USA

Ph.D. student, Statistics and Applied Probability, emphasized in Financial Mathematics and Statistics (expected June 2023)

- Dissertation Topic:
- Advisor:

Worcester Polytechnic Institute, Worcester, Massachusetts USA

M.S.. in Financial Mathematics, May 2018

- Master Thesis: Numerical Methods for European Option Pricing with BSDEs

Beijing University of Post and Telecommunications, Beijing, China
B.S. in Business Administration, June 2016

Publications

Under construction.

TA Experience

WPI: Probability (MA 2631), Calculus II (MA 1022), Financial Mathematics I (MA 571), Financial Mathematics II (MA 572), Computational Methods for Financial Mathematics (MA 573).

UCSB: Probability and Statistics (PSTAT 120A), Risk Theory (PSTAT 173), Statistics (PSTAT 5A), SAS Base Programming (PSTAT 130).

Relevant Skills

Languages:	English, Chinese (Native)
Programming:	Python, Java, R, LaTeX