Curriculum Vitae

Ming Min

University of California, Santa Barbara
Department of Statistics & Applied Probability
South Hall, 5431A
Santa Barbara, CA 93106-3100

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Research Interests

Financial Mathematics, Portfolio optimization under stochastic environments, Risk management, Stochastic control, Computational methods, Reinforcement learning

Education

University of California, Santa Barbara, Santa Barbara, California, United States

Ph.D. in **Statistics and Applied Probability** (expected June 2023)

- Advisor: Tomoyuki Ichiba
- GPA: 3.96/4.0, Qualify exams are all passed in September, 2019

Worcester Polytechnic Institute, Worcester, Massachusetts, USA

M.S. in **Financial Mathematics**, May 2018

- Advisor: Stephan Sturm
- Master Thesis: Numerical Methods for European Option Pricing with BSDEs
- GPA: 3.90/4.0

Beijing University of Posts & Telecommunications, Beijing, P.R. China

B.S. in Business Administration, June 2016

- GPA: 87/100

Research

Papers Under Review

"Convolutional Signature for Sequential Data", arXiv:2009.06719 with Tomoyuki Ichiba.

Teaching Experience

Teaching Assistant Experience

UCSB:

- Undergraduate level: Probability and Statistics (PSTAT 120A, Fall '18), Risk Theory (PSTAT 173, Winter '19), Statistics (PSTAT 5A, Spring '19), SAS Base Programming (PSTAT 130, Summer '19, Summer '20), Applied Stochastic Processes (PSTAT 160A, Fall '19, Winter '20, Spring '20).
- Graduate level: Introduction to Probability Theory and Stochastic Processes (PSTAT 213B and 213C , PhD qualify course, Winter '20, Spring '20)

WPI:

- Undergraduate level: Probability (MA 2631, Fall '17), Calculus II (MA 1022, Fall '17).
- Graduate level: Financial Mathematics I (MA 571, Fall '17), Financial Mathematics II (MA572, Spring '18), Computational Methods for Financial Mathematics (MA573, Spring '18).

Relevant Skills

Languages: Chinese (Native), English

Programming: C/C++, Python, Java, R, SAS, LaTeX

Others: CFA level I

Last updated: September 30, 2020