Curriculum Vitae

Ming Min

University of California, Santa Barbara
Department of Statistics & Applied Probability
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Santa Barbara, CA 93106-3100

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Research Interests

Financial Mathematics, Portfolio optimization under stochastic environments, Risk management, Stochastic control

Education

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

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

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

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

B.S. in Business Administration, June 2016

Publications

Journal Articles

Under construction.

Proceedings

Under construction.

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).

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: Python, Java, R, SAS, LaTeX

Last updated: July 23, 2019