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, Computational methods

Education

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

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

- GPA: 3.95/4.0

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

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), Applied Stochastic Processes (PSTAT 160A, Fall '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: September 25, 2019