Qinghua Ren, ASA

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Education

University of Waterloo Waterloo, Canada
Ph.D. Candidate in Actuarial Science and Quantitative Finance *Sept. 2022 – Present*

- Supervisors: Prof. Ruodu Wang & Prof. Mario Ghossoub
- International Doctoral Student Award
- UW Graduate Scholarship (Fall 2022)
- Statistics & Actuarial Science Chair's Awards, University of Waterloo (Winter 2023)

Shandong University Shandong, China
M.Sc. in Statistics *Sep. 2019 – July. 2022*

- Excellent Student Scholarship (Dec 2019)

Shanxi University Shanxi, China
B.S. in Statistics *Sep. 2015 – Jul. 2019*

- Outstanding Graduate Award (June 2019)

Professional Designation

ASA: Associate of the Society of Actuaries

Publications

- Teng, B., Wang, S., **Ren, Q.**, Hao, Q., & Shi, Y. (2023). The cross-interval price impact model and its empirical analysis on cryptocurrency order book. *Personal and Ubiquitous Computing*, 27(4), 1585-1593.
- Ghossoub, M., **Ren, Q.**, & Wang, R. (2025). Counter-monotonic risk allocations and distortion risk measures. *Scandinavian Actuarial Journal*, 1–24.

Working Papers

- Ghossoub, M., **Ren, Q.**, & Wang, R. (2024). Counter-monotonic risk sharing with heterogeneous distortion risk measures. arXiv:2412.00655. (Revise & Resubmit)
- Ghossoub, M., **Ren, Q.**, & Wang, R. (2025). Optimal allocations with distortion risk measures and mixed risk attitudes. arXiv:2510.18236. (Submitted)
- Wang, S., Teng, B., **Ren, Q.** et al. Deep local linear smoothing and arbitrage-free prediction for implied volatility surface.

Conferences

- 60th Actuarial Research Conference, 2025 (Toronto, Canada)
- 5th Waterloo Student Conference in Statistics, Actuarial Science and Finance, 2024 (Waterloo, Canada)

Teaching Experience

Teaching Assistant Sept. 2022 – Present
University of Waterloo *Waterloo, Canada*

- **MTHEL 131** – Introduction to Actuarial Practice (Winter 2025)
- **ACTSC 231** – Introductory Financial Mathematics (Fall 2023, Winter 2024)
- **ACTSC 363** – Casualty and Health Insurance Mathematics 1 (Spring 2024)
- **ACTSC 371** – Introduction to Investments (Winter 2023)
- **ACTSC 372** – Investment Science and Corporate Finance (Fall 2022, Fall 2023, Spring 2024)
- **ACTSC 431** – Casualty and Health Insurance Mathematics (Spring 2023)
- **ACTSC 446/846** – Mathematics of Financial Markets (Winter 2023, Winter 2024, Fall 2024)
- **ACTSC 974** – Financial Econometrics (Fall 2024)
- **STAT 230** – Probability (Fall 2022)
- **STAT 330** – Mathematical Statistics (Spring 2023)

Professional Service

Organizer of Weekly Seminars on Risk Management and Actuarial Science Fall 2024
Department of Statistics and Actuarial Science, University of Waterloo *Waterloo, Canada*

- The weekly seminar series is a venue for international scholars in risk management and actuarial science to discuss research advances and exchange ideas.

Peer-Review Service: ASTIN Bulletin

Skills

- Language skills:
  - Mandarin: Native Language
  - English: Working Proficient
- Professional Skills: FRM (Part I), Microsoft Office, Programming with R, Python and Matlab