

SZU-YU PAI

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208 Love Building 1017 Academic Way, Tallahassee, FL 32306

WORK EXPERIENCE

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|---|------------------|
| Founder, Website, QuantCalc Financial Math Calculator | 09/2012- Present |
| <ul style="list-style-type: none">• Designed and Developed the website, QuantCalc Financial Math Calculator. (www.quantcalc.net) | |
| Instructor and Teacher Assistant, Florida State University | 09/2009- Present |
| <ul style="list-style-type: none">• Developed and implemented effective lessons in pre-calculus for undergraduate students. | |
| Intern, Foreign Exchange Department, Chinatrust Commercial Bank. | 06/2012-08/2012 |
| <ul style="list-style-type: none">• Priced exotic foreign exchange (FX) derivatives and calculated Greeks of the derivatives• Established a data collection program and assisted FX traders.• Found a good start point for calibration of models. | |
| Second Lieutenant, Taiwan Coast Guard Administration (CGA) | 10/2008-09/2009 |
| <ul style="list-style-type: none">• maintained computer equipments and keep information of CGA secure. | |
| Intern, Derivatives Department, Polaris Securities Co., Ltd. | 07/2006-08/2006 |
| <ul style="list-style-type: none">• Designing trading strategies based on put-call ratio.• Back testing the trading strategies by using "MATLAB". | |

PUBLICATION

- Pai, S. Y., & Kopriva, D. A., 2012. *Modeling credit risk by numerical PDE methods*. Pacific Basin Finance Economics Accounting and Management conference.
- Fuh, C. D., & Pai, S.Y., 2010. *Arbitrage Detection from Stock Data: An Empirical Study*. Handbook of Quantitative Finance and Risk Management. Springer-Verlag, 1577-1591.

PROJECTS

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| Project, 'Markov chain Quasi-Monte Carlo for stochastic volatility models' | 02/2010-05/2010 |
| <ul style="list-style-type: none">• Using new Quasi-Monte Carlo to improve rate of convergence. | |

PROFESSIONAL EXAM

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| Passed Society of Actuaries Exam P (Probability) and FM (Financial Mathematics) | 07/2011 |
| C/C++ Programming I Certificate, National Taiwan University | 02/2007 |

TECHNICAL SKILLS

Computer languages: MATLAB, C/C++, Excel VBA, JAVA, HTML, JavaScript, Linux

EDUCATION

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| Ph.D. in Financial Mathematics, Florida State University (FSU) | 08/2009-05/2014 |
| M.S. in Financial Mathematics, FSU GPA3.91 | 08/2009-05/2011 |
| M.B.A. in Finance, National Taiwan University | 09/2006-06/2008 |
| B.S. in Mathematics, National Taiwan University | 09/2001-06/2006 |

HONORS RECEIVED

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| Stipend and Tuition waiver, FSU | 08/2009-05/2014 |
| Scholarship, Taoist Tai Chi Society of the USA | 02/2011 |
| Scholarship, Cathay Financial Group, Taiwan | 06/2008 |