Jun Ouyang

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EDUCATION

UNIVERSITY OF TORONTO, *Faculty of Mathematics*, cGPA: 3.94 / 4.0 — Toronto, Canada

***Honours Bachelor of Science*: Mathematical Application in Economics and Finance Specialist & Statistics Major** — 2013-Present

- Publication: Ouyang, Jun. "Accurate and Efficient Numerical Methods for Pricing and Hedging American Put Options." RUCS. Accessed December 25, 2016.
- Honors: 2014-2016 Dean's List Scholar, Faculty of Art and Science, University of Toronto (<20%)
  2014-2015 Alumni Association Scholarship & Anna & Alex Beverly Memorial Scholarship, University College
  2013-2014 C.L. Burton Open Scholarship, University College

EMPLOYMENT EXPERIENCE

ANALYST — Toronto, Canada

ADVANTAGE GROUP INTERNATIONAL, Market Development — 2017-present

- Complete assigned analytic projects measuring business relationships on key practices between leading CPG manufacturers and retailers in over 40 markets

TEACHING ASSISTANT — Toronto, Canada

UNIVERSITY OF TORONTO, Department of Statistics, Mathematics and Computer Science — 2015-Present

- Conducted interactive tutorials on a weekly basis with 50 students and assisted them through question clarification
- Planned and held office hours and administered tests and assignments in a timely manner

INVESTMENT ANALYST — Heilongjiang, China

LONGJIANG BANK CORPORATION, Investment Management Department — 2015 Summer

- Participated in reviewing stages of private placement assets management plan including examination of financial models and credit risk of underlying assets
- Analyzed the Second Quarter deposit data of Longjiang Bank branches in Heilongjiang Province and presented monthly analysis reports

TECH ASISTANT — Shenyang, China

IBM, Software Group — 2014 Summer

- Assisted deploying and upgrading the WAS platform in Bank of Dalian, China and Bank of JinZhou, China
- Consulted with clients and scheduled the timetable for system upgrading and developed trustable relationship with clients

ADDITIONAL PERTINENT EXPERIENCE

RESEARCH ASSISTANT — Toronto, Canada

UNIVERSITY OF TORONTO, Department of Mathematics, RiskLab — 2016 Summer

- Supervised by Prof. Luis Seco to bound the change in price of financial derivatives in Black-Scholes equation after modification of the correlation matrix
- Conducted multi-dimensional Monte Carlo simulation test for the upper bound and numerically verified the validity its validation

RESEARCH ASSISTANT — Toronto, Canada

UNIVERSITY OF TORONTO, Mechanical and Industrial Engineering — 2016 Summer

- Supervised by Prof. Chi-Guhn Lee and co-worked with a PH.D. candidate in Israeli options (Game Options)
- Derived models in pricing Israeli options based on PSOR Methods and Monte Carlo Methods

RESEARCH ASSISTANT — Toronto, Canada

UNIVERSITY OF TORONTO, Department of Computer Science — 2015-Present

- Supervised by Prof. Kenneth Jackson and explored Accurate and Efficient Numerical Methods for Pricing and Hedging American Put Options
- Aimed to develop accurate and efficient numerical methods for the pricing and hedging for American Put Options and Exchange Options

VOLUNTEER PROJECT LEADER — Toronto, Canada

UNIVERSITY OF TORONTO and UNISON HEALTH &COMMUNITIES SERVICES — 2013-2014

- Organized the volunteer project in Unison Communities with university's coordinators and community partners.
- Promoted Unison's new-launched Art Beats program and received great response from the communities and attracted a range of potential sponsors.

SUMMARY OF SKILLS

- Solid **financial modeling** background with strong understanding of financial market, economic concepts, marketing analysis, ALM model, derivative pricing models, credit analysis, data analysis and Monte Carlo estimation
- Advanced programming skills with **Java, Python, MATLAB, C, R, Office, VBA and Shell programming**
- 1-year mobile software development experience in both **iOS** and **Android**
- Excellent leadership and communication skills through various academic and research projects