Tao Wang
Curriculum Vitae (April 19, 2005)

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Research Interest

Mathematical Finance, Actuarial Science, Applied Probability, Time Series: Stochastic Interest Rate Model, Catastrophe Risk Securitization, LIBOR and Swap, Nonlinear time series analysis.

Now I am working on pricing Double-trigger Catastrophe products with Professor X. Sheldon Lin and Sebastian Jaimungal.

Education

- **Ph.D. Student in Actuary and Statistics** University of Toronto
  2002-Present
- **M.Sc in Financial Mathematics** Peking University, China
  2002
- **B.Sc in Financial Mathematics** Peking University, China
  1999

Working Paper

- ***Catastrophe Options with Stochastic Interest Rates and Compound Poisson Losses*** with Sebastian Jaimungal. submitted to Insurance: Mathematics and Economics.
- ***The Extreme Property of Pension Plan and Amortization Period Design*** my thesis for master degree.

Work History

- **Research Assistant** November 2004
  in pricing convertible bonds issued by a pharmacy company in Canada
- **Internship in Financial Analysis** May 2004 - August 2004
  Deutsche Bank North American Fixed Income Trading Department
  - Principal Component Analysis, based on Canadian Bonds
  - Kalman Filter Method, applied into Interest Rate Model
  - Nonlinear Time Series Analysis, forecasting some Bench Bonds

- **Teacher Assistant** September 2002 - Present
  Department of Statistics, University of Toronto

- **Teacher Assistant** September 2001 - July 2002
  School of Mathematical Science, Peking University

Awards

- **Connuaght Scholarship** University of Toronto
  2004

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  2003

- **Connuaght Scholarship** University of Toronto
  2002

- **Lianzheng Scholarship** Peking University
  2000

- **Lianzheng Scholarship** Peking University
  1999

Language Skills

Matlab, C++, SAS, S-Plus