GONG, Hui

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Nationality: P. R. China Birth Date: April 9th 1988 Gender: Male

EDUCATION

University College London 9/2013-present
PhD Mathematics, Department of Mathematics
Member of UK PhD Centre in Financial Computing
Supervisor: **Álvaro Cartea**
Proposed Area of Research: **Algorithmic Trading and High Frequency Trading**

University College London 9/2012-9/2013
MSc Financial Mathematics, Department of Mathematics (Distinction)
Modules include: Mathematics and Statistics of Algorithmic Trading; Equities, Foreign Exchange and Commodities Modelling; Numerical Analysis for Finance (Excel+VBA); Quantitative and Computational Finance; Financial Data and Statistics (Matlab); Applied Computational Finance (C++); Interest Rates and Credit Modelling; Market Risk, Measures and Portfolio Theory; Stochastic Methods in Finance.

Royal Holloway, University of London 9/2009-6/2012
First Class Honour in BSc (Hon) Finance and Mathematics, Department of Economics

RESEARCH EXPERIENCE

Optimal Portfolio with the GARCH volatility 4/2014-present
- Joint work with **Dr Álvaro Cartea**
  Made the presentation about this article in the 6th International Statistics Forum (Beijing 2014), Renmin University of China.

Global Markets Exchange Group (GMEX) project 3/2014-4/2014
- A whitepaper on the cost and usage of GMEX new instruments: IRSIA (Interest Rate Swap Index Average) Constant Maturity Future (CMF) Contract

Analysis of Stochastic Volatility and Local Volatility distribution using Copulæ methods 6/2013-9/2013
- MSc Financial Mathematics Dissertation. Supervisor: **Dr Sebastian del Baño Rollin**

Empirical Analysis on Direction of Time Series in Stock Market and Its Economic Meaning 12/2012
- Cooperated with Dr. L. Wang. This paper is published in "*Journal of Money, Investment and Banking*" Issue 27

Use of time series models to analyze the Value at Risk of S&P 500 indexes 1/2011-6/2011

The Monte Carlo method in Financial Engineering 4/2011-5/2011

Prediction of the exchange rate based on neural network techniques 10/2010-5/2011
- Innovation Key Project: Project leader.

Use of the EGARCH model to analyse stock returns of Apple Inc. 3/2010-6/2010
- Made the presentation about this article in the International Conference on Statistics and Society (Beijing 2010), Renmin University of China.

ATTENDING CONFERENCE EXPERIENCE

- Presentation 'Chinese Financial Engineering' in Crescent Quant Solution Co., Ltd, Shanghai, China 5/2014
- Presentation 'Essential of Stochastic Volatility' in Postgraduate Talks, Wuhan University, China 5/2014
- The 6th International Statistics Forum (Beijing 2014), Renmin University of China 5/2014

- The 7th Annual Cass-Capco Risk Conference, Cass Business School, London — 5/2014
- Risk and Stochastics Conference 2014, LSE, London, UK — 4/2014
- Scoping Meeting on Mathematical and Physical Sciences of Modern Financial Markets: Computerised Trading at Low and High Frequency, Isaac Newton Institute for Mathematical Sciences, Cambridge, UK — 11/2013
- UK Mathematical Finance Workshop, KCL, London, UK — 6/2013
- Risk and Stochastics Conference 2013, LSE, London, UK — 5/2013
- 'Recent Advances in Algorithmic and High Frequency Trading' Conference, UCL, London, UK — 4/2013
- Chinese Association of Quantitative Economics 2012 Annual Conference, Urumchi, Sinkiang — 7/2012
- The 4th International Statistics Forum, Renmin University of China. — 7/2010

HONOURS & PRIZES

- The **Wren Fund, Monica Hulse and Mayer de Rothschild** Scholarships — 11/2013
- **Honorable Mention** in Mathematical Contest In Modeling (USA) — 2/2011
- **Honor of Innovation Ability** in Shanghai Lixin University of Commerce — 11/2010
- **First Prize (Shanghai division)** and **Second Prize (Nationwide division)** in Contemporary Undergraduate Mathematical Contest in Modeling — 9/2010

JOB & INTERNSHIP

Postgraduate Quant Talks in Department of Mathematics – UCL (Weekly) — 11/2013-present
- ***Organiser***

UCL Financial Industry Series | UCL FIndS — 9/2013-present
- *Advisor*

Professional Risk Managers' International Association (PRMIA) — 9/2013-present
- *Student Liaison*

Hangzhou Kairui Investment Corp. — 6/2011-9/2011
- ***Trader & Analyst in Foreign Exchange***

China Mobile, Zhejiang branch, Jiaxing — 7/2008-8/2008
- *Marketing Manager Assistant*

TEACHING EXPERIENCE

University College London — ***Teaching assistant***

- MATHGF03 - Equities, Foreign Exchange and Commodities Modelling (Master Level)
  Charge the Exercise Class of this course, including assigning homework sheet and give the solutions.
- MATHGF04 - Mathematics and Statistics of Algorithmic Trading (Master Level)
  Charge the Exercise Class of this course and give them a lecture of **Pairs Trading**.
- COMPG006 - Financial Programming: Foundation Course in Quantitative Development (Master Level)
  Charge the Lab session of coding in VBA and C++ for Quant Finance.
- Financial Risk Management Tutorial
  Give the MSc Financial Risk Management lab tutorial every two weeks.
  The topics includes CRR Tree method for Euro/Amer Option Pricing, Heston model for Option Pricing, Optimal Control with the Heston SV model and Market Maker Strategies.

Shanghai Lixin University of Commerce — ***Visiting Lecturer***

- Giving the lecture of **"Mathematical Modeling in Finance"** — 6/2013
- Giving the lecture of **"Data Analysis and Statistical Software of Stata"** — 2011
- Giving the lecture of **"Fuzzy Mathematics and Grey System Model"** — 2010

COMPUTER PROFICIENCY

- Mathematics Software: **Matlab**, Mathematics, Lingo
- Statistics Software: **Stata**, Mintab, Eviews, SPSS, R
- Other Software: **C++**, Microsoft Office (Word, **Excel with VBA**, PowerPoint), **LaTex**, MS SQL Sever