CURRUCULUM VITAE
Ling Wu
April 2010

I. PERSONAL INFORMATION

Ling Wu
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Work Eligibility: US Permanent Resident

II. EDUCATION

9/2006 – 5/2010 University of South Florida, Tampa, FL
Ph.D. in Mathematics and Statistics

8/2004 – 5/2006 University of South Florida, Tampa, FL
Master in Mathematics and Statistics

9/1993 – 6/1996 Dalian University of Technology, DaLian, LiaoNing, China
Master in Chemical Engineering

9/1989 – 6/1993 Dalian University of Technology, DaLian, LiaoNing, China
Bachelor in Chemical Engineering

III. AWARDS

Spring 2009, Tharp Endowed Award from University of South Florida.
Spring 2006, Tharp Endowed Award from University of South Florida.

IV. COMPUTING SKILL

Statistical & Mathematical Package:

- SAS
- R/Splus
- Maple
- Matlab

Computer Language:

- C/C++
- Java
- Perl
- Fortran

V. PROFESSIONAL EXPERIENCE

A. TEACHING EXPERIENCE

1. Fall 2009, STA 4321 – Essentials of Statistics, SEC001.
   Instructor
   Duties: Full responsibilities of all the aspects of the classes.

2. Fall 2009, MAC 1114 – Precalculus Trigonometry, SEC 006, 007.
   Instructor
   Duties: Full responsibilities of all the aspects of the classes.

3. Spring 2009, STA 4442 – Introduction of Probability, SEC001.
   Instructor
   Duties: Full responsibilities of all the aspects of the classes.

4. Fall 2008, STA 1022 – Basic Statistics, SEC 001, 002, and 901.
   Instructor
   Duties: Full responsibilities of all the aspects of the classes.

5. Spring 2007, STA 2023 – Introductory Statistics I, SEC 001.
   Instructor
   Duties: Full responsibilities of all the aspects of the classes.

6. Spring 2008, MAT1106 – Finite Math, SEC 032, 035.
   Teaching Assistant
   Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours

7. Fall 2007, MAC 1105 – College Algebra, 2SECs.
   Teaching Assistant
   Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours.

8. Spring 2006, MAC 1106 – Finite Math, 2SECs.
   Teaching Assistant
   Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours.

9. Fall 2006, MAC 1105 – College Algebra, 2SECs.
   Teaching Assistant
   Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours.

10. Spring 2006, MAC 1106 – Finite Math, 2SECs.
    Teaching Assistant
    Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours.

11. Fall 2005
    SAT 2023 – Introductory Statistics I, 1SEC &
    MAC 2241 – Life Sciences Calculus I, 1SEC.
    Teaching Assistant
    Duties: Holding help session class, taking questions, giving quizzes, proctoring tests, grading and having office hours.

12. July 1996 – July 2002
    I was an instructor in Beijing Institute of Petrochemical Technology.

B. OTHER WORK EXPERIENCE

1. Summer 2007 and 2006
   I worked as a tutor for a summer math program designed to teach mathematically gifted high school students advanced mathematics.

2. Summer 2005
   I taught a summer math program (10 sessions, one one-hour session on each Sunday) that helped high school students prepare for SAT tests.

3. Spring 2005, Math and Statistics Tutor
   I was working 15 hours each week in the Math and Statistics Tutoring Lab, answering questions for undergraduate students taking Math or Statistics courses.

VI. RESEARCHING EXPERIENCE AND PUBLICATION

My main research interests are stochastic modeling and statistical analysis, particularly those arising in financial derivatives pricing for financial risk management. I explore the different methods of data partitioning and build various linear and nonlinear stochastic models, and develop an algorithm to find the optimal stochastic models given different data partitioning schemes. Various statistics distributions are studied to analyze the jumps with respect both the jump intervals and the magnitude of jumps. Furthermore two sets of stock prices with different sizes are used to test the robustness of my algorithm. Finally a closed form formula of options pricing based on the model I propose is also given.

Publications
Development of Modified Geometric Brownian Motion Models by Using Stock Price Data and Basic Statistics, G. S. Ladde and Ling Wu, Nonlinear Analysis 71 (2009) e1203–e1208.

Development of Nonlinear Stochastic Models by Using Stock Price Data and Basic Statistics, G. S. Ladde and Ling Wu, Special Issue, Communications in Applied Analysis (In processing).

VII. PROFESSIONAL ACTIVITIES

A. CONFERENCE & COLLOQUIUM PRESENTATIONS

February 2010, University of South Florida, Gulf Coast Conference On Probability and Statistics-GCCPS-2010, a 20-minute presentation on "Stochastic Models for Option Pricing"

October 2009, University of South Florida, workshop, a 30-minute presentation on "Time Varying Coefficient Nonlinear Stochastic Models"

April 2009, University of South Florida, workshop, a 30-minute presentation on "Hybrid Stochastic System and Stock Market Application"

January 2009, Washington D.C. AMS international conference, a 20-minute presentation on "Nonlinear Stochastic Modeling"

November 2008, University of South Florida, a 50-minute colleague presentation on "Nonlinear Stochastic Modeling and Statistical analysis"

August 2008, Orlando FL, IFNA international conference, a 45-minute presentation on "Stochastic Modeling and Statistical Analysis"

April 2008, University of South Florida, a 50-minute colleague presentation on "Linear Stochastic Modeling and Applications"

November 2007, University of South Florida, a 50-minute colleague presentation on "Financial Mathematic"

B. PROFESSIONAL ORGANIZATIONS

Member of American Mathematical Society (AMS)
Member and Regional Coordinator of International Federation of Nonlinear Analysts (IFNA)
Member of Statistic Club of USF

VIII. PERSONALITIES

Self-motivated
Focused, disciplined and organized
Hard-working
Willing to take other people’s perspective