Ruihong Jiang

Department of Statistics and Actuarial Science
University of Waterloo
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Education

Doctor of Philosophy (PhD) in Actuarial Science — *January 2020 - Present*
University of Waterloo, Canada — GPA: 94.50/100
Dissertation: *Mathematical Problems in Investment Management*
Supervisors: Professor Chengguo Weng and Professor David Saunders

Master of Mathematics in Actuarial Science — *September 2018 - January 2020*
University of Waterloo, Canada — GPA: 92.75/100
Dissertation: *Climate Change Risk in Stock Markets*
Supervisor: Professor Chengguo Weng

Bachelor of Economics in Actuarial Science — *September 2014 - July 2018*
Central University of Finance and Economics, China — GPA: 90.44/100

Non-Degree Undergraduate Program in Actuarial Science — *September 2017 - April 2018*
University of Waterloo, Canada — GPA: 90.22/100

Publications

Refereed Journal Articles

1. Jiang, R., Saunders, D., Weng, C. (2022). The reinforcement learning Kelly strategy. *Quantitative Finance*, 22(8), 1445-1464.
2. Jiang, R., Saunders, D., Weng, C. (2022). The statistics of capture ratios. *Journal of Risk*, Forthcoming.

Preprints

1. Boyle, P., Jiang, R. (2021). Analysis of simple investment strategies assuming lognormal returns. *Available at SSRN 4096157*.
2. Boyle, P., Jiang, R. (2020). Limit of the sum of two groups of lognormal sums. *Available at SSRN 4096164*.
3. Jiang, R., Weng, C. (2019). Climate change risk and agriculture-related stocks. *Available at SSRN 3506311*.

Presentations

Invited Presentations

1. INFORMS Annual Meeting, Indianapolis, U.S., 2022
2. Canadian Operational Research Society Annual Conference, Online, 2021

Contributed Presentations

1. 56th Actuarial Research Conference, Online, 2021
2. 24th International Congress on Insurance: Mathematics and Economics (IME) Conference, Online, 2021
3. 1st Waterloo Student Conference in Statistics, Actuarial Science and Finance, Waterloo, Canada, 2019
4. 54th Actuarial Research Conference, Indianapolis, U.S., 2019

Teaching Experience

Course Lecturer at University of Waterloo

1. ACTSC 232: Life Contingencies 1 — Spring 2022
   Overall evaluation: 4.3/5.0

Teaching Assistants at University of Waterloo

1. ACTSC 971: Finance 2 — Winter 2022
2. MTHEL 131: Introduction to Actuarial Practice — Spring 2020, Winter 2021, Fall 2021
3. STAT 431: Generalized Linear Models and their Applications — Spring 2021
4. ACTSC 970: Finance 1 — Fall 2019, Fall 2020
5. ACTSC 445/ACTSC 845: Quantitative Enterprise Risk Management — Spring 2020
6. ACTSC 231: Introductory Financial Mathematics — Fall 2018, Winter 2020
7. ACTSC 371: Introduction to Investments — Winter 2020
8. STAT 230: Probability — Spring 2019
9. ACTSC 232: Life Contingencies 1 — Winter 2019
10. STAT 211: Introductory Statistics and Sampling for Accounting — Winter 2019

Awards

1. International Doctoral Student Award, University of Waterloo — 2020 - 2022
2. Department of Statistics and Actuarial Science Chair's Award, University of Waterloo — 2019 - 2022
3. UW Graduate Student Scholarship, University of Waterloo — 2018 - 2019
4. International Masters Student Award, University of Waterloo — 2018 - 2019
5. D.A. Sprott Entrance Scholarship, University of Waterloo — 2018

Academic Service

Journal Reviewer

Review of Economic Analysis

Passed Exams

IFoA Subjects: CS1, CS2, CM1, CM2, CB1, CB2, CP2, CP3 (In pursuing the associate of IFoA)
CAS Exam: 1, 2, 3F, M1, VE, VF

Programming Skills

Programming Tools: R, VBA, Matlab, Python, STATA
Other Tools: MS Office, LaTex

Language

Mandarin (Native), English (Fluent)

October 3, 2022