Jun Maeda

CONTACT INFORMATION

Department of Statistics
University of Warwick
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RESEARCH INTERESTS

Financial Mathematics
–especially in Nonlinear Partial Differential Equations, Stochastic Control, and Option Pricings.

EDUCATION

Department of Statistics, University of Warwick

Ph.D. Candidate, Statistics (expected in Spring 2018)

- Advisor: Professor Saul D. Jacka

Graduate School of Informatics, Kyoto University

M.S. in Informatics, March 2006

EMPLOYMENT

Credit Suisse Hong Kong Ltd. (October 2009 - August 2014)

VICE PRESIDENT, Equity Derivatives Trading

Credit Suisse Japan Ltd. (November 2008 - October 2009)

ASSOCIATE, Equity Derivatives Trading

Lehman Brothers Japan Ltd. (April 2006 - November 2008)

ASSOCIATE, Equity Derivatives Trading

PUBLICATIONS

J. Maeda and S. D. Jacka, *A market driver volatility model via policy improvement algorithm,* [arXiv:1612.00780], submitted.

J. Maeda and S. D. Jacka, *Modeling technical analysis,* [arXiv:1707.05253].

J.Maeda and S. D. Jacka, *Evaluation of the rate of convergence in the PIA,* [arXiv: 1709.06466], submitted.

POSTER PRESENTATION

Conference on Stochastic Control, Ambiguity and Chaos, Leeds.
(September 2017)

SIAM-LMS Conference on Mathematical Modelling in Finance 2017, London.
(August 2017)

Talks (* invited)	Quantitative Methods in Finance Conference, Sydney. (Scheduled in December 2017)
	(*)Mathematical Finance and Related Issues 2017, Osaka. (Scheduled in November 2017)
	A market driver volatility model via policy improvement algorithm, SIAM Conference on Control & Its Applications (CT17), Pittsburgh. (July 2017)
	Modeling technical analysis, 4th Young Finance Scholars' Conference, University of Sussex. (June 2017)
	A market driver volatility model via policy improvement algorithm, 5th Asian Quantitative Finance Conference, KAIST. (April 2017)
	A stochastic volatility model with a focus on autocallables, Stochastic Finance @ Warwick Seminar, University of Warwick. (November 2015)
	Derivatives in practice: From a trader's point of view, Stochastic Finance @ Warwick Seminar, University of Warwick. (November 2014)
Awards	2017 SIAM Student Travel Award (CT17)
Teaching Experience	Spring 2016 Probability A&B (Teaching Assistant) Fall 2016 Introduction to Mathematical Finance (Teaching Assistant) Spring 2015 Probability A&B (Teaching Assistant) Spring 2014 Probability A&B (Teaching Assistant)
Relevant Skills	Languages: Japanese (mother tongue), English (fluent), French (basic) Others: Python, **R**, MATLAB, Unix, Bloomberg
References	**Saul D. Jacka**, Professor, Department of Statistics, University of Warwick, +44(0)24-7657-4812, S.D.Jacka@warwick.ac.uk
	Vicky Henderson, Associate Professor, Department of Statistics, University of Warwick, +44(0)24-7657-4811, Vicky.Henderson@warwick.ac.uk
	Martin Herdegen, Assistant Professor, Department of Statistics, University of Warwick, +44(0)24-7652-8868, M.Herdegen@warwick.ac.uk