

# Stephen Chin

## Curriculum Vitae

### Personal Details

---

**Address** Melbourne Victoria 3053 Australia  
**Contact** Phone: +61 3 8344 5313  
Email: shchin@student.unimelb.edu.au  
**Nationality** New Zealand

### Education

---

2007-present **The University of Melbourne**  
PhD in financial mathematics  
2005-2006 **Victoria University of Wellington**  
Master of Financial Mathematics  
2000-2004 **The University of Auckland**  
BSc in Mathematics & Operations Research

### Work Experience

---

2008-present **Tutor** @ The University of Melbourne  
Actuarial Modelling I  
2001-2004 **Assignment Marker** @ The University of Auckland  
Undergraduate courses in Mathematics and Statistics  
2000-2005 **Group & Individual Tutor**

### Relevant Research

---

**Mathematical Modelling in Credit Risk: Beyond VaR Model**  
- Partial fulfilment of the requirement for MFinm

### Recent Seminars Attended

---

- Stochastic Analysis and its Applications in Finance and Insurance (Dec 2007)
- Correlations and Copulas (Oct 2007)
- Statistical Modelling of Extreme Values (Apr 2007)

## Special Achievements

---

- Senior Prize in Mathematics, University of Auckland (2003)
- Senior Prize in Statistics, University of Auckland (2002)
- Certificate of Distinction in Mathematics, University of Auckland (2000,2001)
- Certificate of Distinction in Statistics, University of Auckland (2001)
- Top 100, Senior Mathematics Competition (1999)

## Computer Skills

---

C, Mathematica, MATLAB, R, SAS, S-Plus, SPSS,  
and Microsoft Word/Excel/Powerpoint

## Referees

---

### **D Dufresne**

Professor in the centre for actuarial studies  
The University of Melbourne  
Tel: +61 3 8344 5324  
Email: dufresne@unimelb.edu.au

### **L Roberts**

Master of Financial Mathematics Programme Director  
Victoria University of Wellington  
Tel: +64 4 463 5937  
Email: leigh.roberts@vuw.ac.nz