

Houben Huang

I am currently the Vice President of TD Financial Group. As the head of Quantitative Analysis in TD Bank, I am in charge of all the bank-wide risk analytics, ranging from market risk to credit risk. The job requires very high level mathematics besides the financial products and computational knowledge and skills. My group currently has about fifteen full time members plus four contracts, which are sometimes called “quantitative financial engineers.” Our daily job is to quantify the market and credit risks arising from daily businesses across the whole firm by using sophisticated mathematics. The mathematics itself is also pushed to the frontier within the financial industry.



After joining to TD Securities, I found myself walked into an exciting world where I can apply all my knowledge and skills. Starting from a Quantitative Analyst, I combined my mathematical skills, computational programming skills and modern financial knowledge to test exotic Derivatives models such as Convertible Bond, Bermudan Swaption and Credit Derivatives. My career path is as following:

TD Bank Vice President
TD Securities Vice President
Senior Manager
Manager
Quantitative Analyst



Besides my professional career, I am also very enthusiastic about building the connection for Canada and China in the financial industry as well as education. I am the president of the Canadian-Chinese Finance Association (www.theccfa.ca).

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is fitness, fishing and table tennis etc. I love my family (my wife, my daughter, and my new born baby son), so I would like to spend more time with them

education

After finishing my Master's degree in Mathematics (specialized in Functional Analysis) in Beijing Capital Normal University, I went to University Of Waterloo to work on my Ph.D. in Operator Theory and Operator Algebra with Professor Ken Davidson's supervision in Sept. 1989. After finishing my Ph.D in 1993, I went to University of Saskatchewan for one-year post-doctoral research with Professor Keith Taylor's supervision. In 1994, I went to the Fields Institute for the second year post-doctoral research and teaching at University of Waterloo. Starting from Sept. 1995, I took the Collaborative Master's Program in Finance at University of Waterloo in order to apply my mathematics skills into financial industry. With Professor Phelim Boyle's supervision, I finished my Master's degree in Mathematical Finance in May 1996 and joined TD Securities in TD Bank Financial Group immediately.