Wu Lei, Associate Professor (Adjunct)

Wu Lei has been teaching the Master of Science in Financial Engineering (MFE) program at NUS Risk Management Institute since 2019. He offers courses in commodity modelling and advanced derivatives pricing.

He has more than 10 years working experience as a quantitative analyst in the commodity industry. He started his career with ANZ in 2009. In 2011 he joined JP Morgan as a quantitative analyst for the commodity trading desk, covering a broad range of commodity business including oil, metals, and agriculture. In 2019, Wu Lei joined Sembcorp to build up its analytical capability for the newly established trading department. His specialties include financial modelling, derivative pricing, and hedging strategies.

Wu Lei obtained his PhD in Mathematics from NUS in 2009.