Dr. Gechun LIANG

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Education

- 2011, D.Phil. (Ph.D.) Mathematics, University of Oxford.

Employment

- August 2021-present, Reader, Department of Statistics, University of Warwick.
- September 2017-July 2021, Associate Professor, Department of Statistics, University of Warwick.
- July–September 2019, External Senior Fellow and Marie S. Curie FCFP Fellow, Freiburg Institute for Advanced Studies, University of Freiburg.
- June 2013–August 2017, Lecturer, Department of Mathematics, King's College London (tenured since April 2016).
- November 2010–June 2013, Postdoctoral Research Fellow, Oxford-Man Institute, University of Oxford.

Fields of Specialization

Mathematical Finance and Stochastic Control. Topics include (1) stochastic control and backward stochastic differential equations; (2) optimal stopping and free boundary problems; (3) viscosity solutions and numerics; (4) optimal investment and forward preferences; (5) funding liquidity risk and credit risks.

Publications

Journal Articles

1. **Callable convertible bonds under liquidity constraints and hybrid priorities**, (with David Hobson and Edward Wang), *SIAM Journal on Financial Mathematics*, accepted.
2. **On the rate of convergence for an α-stable central limit theorem under sublinear expectation**, (with Mingshang Hu and Lianzi Jiang), *Journal of Applied Probability*, accepted.
3. **A robust α-stable central limit theorem under sublinear expectation without integrability condition**, (with Lianzi Jiang), *Journal of Theoretical Probability*, Vol.37, (2024), 2394-2424.
4. **A monotone scheme for G-equations with application to the convergence rate of robust central limit theorem**, (with Shuo Huang), *Journal of Differential Equations*, Vol.398, (2024), 1-37.
5. **Introduction for recent advances in forward performance processes** (with Thaleia Zariphopoulou), *Probability, Uncertainty, and Quantitative Risk*, Vol.9, No.2, (2024), i-iii.
6. **Optimal investment and consumption with forward preferences and uncertain parameters**, (with Alfred Chong), *Probability, Uncertainty and Quantitative Risk*, Vol.9, No.1, (2024), 65-84.
7. **Predictable forward performance processes: Infrequent evaluation and applications to human-machine interactions**, (with Moris Strub and Yuwei Wang), *Mathematical Finance*, Vol.33, No.4, (2023), 1248-1286.
8. **A new monotonicity condition for ergodic BSDEs and ergodic control with super-quadratic Hamiltonians**, (with Joe Jackson), *SIAM Journal on Control and Optimization*, Vol.61, No.3, (2023), 1273-1296.

9. **A universal robust limit theorem for nonlinear Levy processes under sublinear expectation**, (with Mingshang Hu, Lianzi Jiang and Shige Peng), *Probability, Uncertainty and Quantitative Risk*, Vol.8, No.1, (2023), 1-32.
10. **Quantitative stability and numerical analysis of Markovian quadratic BSDEs with reflection**, (with Dingqian Sun and Shanjian Tang), *Probability, Uncertainty and Quantitative Risk*, Vol.7, No.1, (2022), 13-30.
11. **A game theoretical approach to homothetic robust forward investment performance processes in stochastic factor models**, (with Juan Li and Wenqiang Li), *SIAM Journal on Financial Mathematics*, Vol.12, No.3, (2021), 867-897.
12. **Analysis of the optimal exercise boundary of American put option with delivery lags**, (with Zhou Yang), *Journal of Mathematical Analysis and Applications*, Vol.497, No.2, (2021), 1-21.
13. **Pricing vulnerable options in a hybrid credit risk model driven by Heston-Nandi GARCH processes**, (with Xingchun Wang), *Review of Derivatives Research*, Vol.24, No.1, (2021), 1-30.
14. **Systems of ergodic BSDE arising in regime switching forward performance processes**, (with Ying Hu and Shanjian Tang), *SIAM Journal on Control and Optimization*, Vol.58, No.4, (2020), 2503-2534.
15. **An approximation scheme for semilinear parabolic PDEs with convex and quadratic growth Hamiltonians**, (with Shuo Huang and Thaleia Zariphopoulou), *SIAM Journal on Control and Optimization*, Vol.58, No.1, (2020), 165-191.
16. **Dynkin games with Poisson random intervention times**, (with Haodong Sun), *SIAM Journal on Control and Optimization*, Vol.57, No.4, (2019), 2962-2991.
17. **An ergodic BSDE approach to forward entropic risk measures: representation and large-maturity behavior**, (with Alfred Chong, Ying Hu and Thaleia Zariphopoulou), *Finance and Stochastics*, Vol.23, No.1, (2019), 239-273.
18. **Constrained portfolio-consumption strategies with uncertain parameters and borrowing costs**, (with Zhou Yang and Chao Zhou), *Mathematics and Financial Economics*, Vol.13, No.3, (2019), 393-427.
19. **Representation of homothetic forward performance processes in stochastic factor models via ergodic and infinite horizon BSDE**, (with Thaleia Zariphopoulou), *SIAM Journal on Financial Mathematics*, Vol.8, No.1, (2017), 344-372.
20. **A multidimensional exponential utility indifference pricing model with applications to counterparty risk**, (with Vicky Henderson), *SIAM Journal on Control and Optimization*, Vol.54, No.2, (2016), 690-717.
21. **Optimal switching at Poisson random intervention times**, (with Wei Wei), *Discrete and Continuous Dynamical Systems-Series B*, Vol.21, No.5, (2016), 1483-1505.
22. **Stochastic control representations for penalized backward stochastic differential equations**, *SIAM Journal on Control and Optimization*, Vol.53, No.3, (2015), 1440-1463.
23. **Funding liquidity, debt tenor structure, and creditor's belief: An exogenous dynamic debt run model**, (with Eva Lütkebohmert and Wei Wei), *Mathematics and Financial Economics*, Vol.9, No.4, (2015), 271-302.
24. **Dynkin game of convertible bonds and their optimal strategy**, (with Huiwen Yan, Zhou Yang and Fahuai Yi), *Journal of Mathematical Analysis and Applications*, Vol.426, No.1, (2015), 64-88.
25. **Indifference pricing and hedging in a multiple-priors model with trading constraints**, (with Huiwen Yan and Zhou Yang), *Science China Mathematics*, Vol.58, No.4, (2015), 689-714.
26. **Fully coupled forward-backward stochastic dynamics and functional differential systems**, (with Matteo Casserini), *Stochastics and Dynamics*, Vol.15, No.2, (2015), 1-25.
27. **Pseudo linear pricing rule for utility indifference valuation**, (with Vicky Henderson), *Finance and Stochastics*, Vol.18, No.3, (2014), 593-615.
28. **A multi-period bank-run model for liquidity risk**, (with Eva Lütkebohmert and Yajun Xiao), *Review of Finance*, Vol.18, No.2, (2014), 803-842.
29. **A modified structural model for credit risk**, (with Lishang Jiang), *IMA Journal of Management Mathematics*, Vol.23, No.2, (2012), 147-170.
30. **The backward stochastic dynamics on a filtered probability space**, (with Terry Lyons and Zhongmin Qian), *Annals of Probability*, Vol.39, No.4, (2011), 1422-1448.

31. **The valuation of the basket CDSs in a primary-subsidiary model**, (with Jianwei Lin, Sen Wu and Harry Zheng), *Asia-Pacific Journal of Operational Research*, Vol.28, No.2, (2011), 213-238.
32. **The credit risk and pricing of OTC options**, (with Xuemin Ren), *Asia-Pacific Financial Markets*, Vol.14, No.1, (2007), 45-68.

Proceedings and other Publications

33. **A functional approach to backward stochastic dynamics**, *DPhil thesis, University of Oxford*, (2011).
34. **Quantification of liquidity risk in a two-period model** (with Eva Lütkebohmert and Yajun Xiao), *Proceeding of Actuarial and Financial Mathematical Conference: Interplay between Finance and Insurance, Editors: M. Vanmaele et al*, (2011), 51–60.
35. **Application of Copula theory in credit risk** (with Xuemin Ren), *Chinese Journal of Applied Probability and Statistics*, Vol.27, No.4, (2011), 369–379.

Working Papers

36. **Zero-sum Dynkin games under common and independent Poisson constraints**, (with David Hobson and Edward Wang), *arXiv: 2411.07134*.
37. **Robust forward investment and consumption under drift and volatility uncertainties: A randomization approach**, (with Wing Fung Alfred Chong), *arXiv:2410.01378*.
38. **Recursive optimal stopping with Poisson stopping constraints**, (with Wei Wei, Zhen Wu and Zhenda Xu), *arXiv:2407.17975*.
39. **Representation of forward performance criteria with random endowment via FBSDE and application to forward optimized certainty equivalent**, (with Yifan Sun and Thaleia Zariphopoulou), *arXiv:2401.00103*.
40. **Predictable relative forward performance processes: Multi-agent and mean field games for portfolio management**, (with Moris Strub and Yuwei Wang), *arXiv:2311.04841*.
41. **Convergence rates for Chernoff-type approximations of convex monotone semigroups**, (with Jonas Blessing, Lianzi Jiang, Michael Kupper), *arXiv:2310.09830*.
42. **Vague and weak convergence of signed measures**, (with Martin Herdegen and Osian Shelley), *arXiv:2205.13207*.
43. **A Tauberian Theorem for signed measures**, (with Martin Herdegen and Osian Shelley), *arXiv:2205.13075*.
44. **Ergodic singular stochastic control motivated by the optimal sustainable exploitation of an ecosystem**, (with Zhesheng Liu and Mihail Zervos), *arXiv:2008.05576*.
45. **Risk-sensitive Dynkin games with heterogeneous Poisson random intervention times**, (with Haodong Sun), *arXiv:2008.01787*.
46. **Utility maximization in constrained and unbounded financial markets: Applications to indifference valuation, regime switching, consumption and Epstein-Zin recursive utility**, (with Ying Hu and Shanjian Tang), *arXiv:1707.00199*.
47. **A functional approach to FBSDEs and its application in optimal portfolios**, (with Terry Lyons and Zhongmin Qian), *arXiv:1011.4499*.

Teaching

- Lecturer at University of Warwick for the following courses: • *Utility Maximization in Constrained and Unbounded Financial Markets: A BSDE Approach* (a PhD course for PhD students, 10+ students, 2025).

  • *Volatility modeling* (a PhD course for PhD students, 10+ students, 2023/224).

  • *Applications of Stochastic Calculus in Finance* (a compulsory module for MSc Mathematical Finance, 20+ students, 2022/23/24).

  • *Stochastic Methods in Finance* (4th year module, 20+ students, 2020/21).

• *Dynamic Stochastic Control* (4th year module, 10+ students, 2018/19).

• *Systemic Risk and Contagion Risk* (an optional module for MSc Financial Mathematics, 10+ students, 2018/19).

• *Actuarial Methods* (3rd year module, 50+ students, 2017/18/19).

- Lecturer at King's College London for the following courses:

• *Markov Chains* (3rd year module, 80+ students, 2013/14/15/16).
• *Interest Rates and Foreign Exchange Dynamics* (a compulsory module for MSc Financial Mathematics, 90+ students, 2014/15/16).
• *Interest Rates and Credit Risk* (a compulsory module for MSc Financial Mathematics, 90+ students, 2017).
• *Mathematical Analysis for Financial Mathematics* (a foundation course for MSc Financial Mathematics, 90+ students, 2016).

- Lecturer at King's College-UNAM Winter School in Financial Mathematics, UNAM, Mexico:

• *Backward Stochastic Differential Equations and Their Applications in Financial Mathematics* (50+ students, 2017).

- Lecturer at Summer School in Financial Mathematics, Shandong University for the following courses:

• *Utility Maximization in Constrained and Unbounded Financial Markets: A BSDE Approach* (80+ students, 2024).

• *Mathematics of Optimal Investment* (60+ students, 2017).

• *Interest Rates Theory* (90+ students, 2015).

- Tutor and Teaching Assistant at University of Oxford for the following courses: *Stochastic Differential Equations*, *Applied Partial Differential Equations*, *Mathematical Models of Financial Derivatives*, *Financial Derivatives II*, etc.

Research Supervision

PhD students.

1. Xinyu Chen, University of Warwick, (2024-present).
2. Edward Wang, University of Warwick, (2021-present, joint with David Hobson).
3. Yuwei Wang, *Portfolio selection under forward and time risk preferences*, University of Warwick, (2024, joint with Moris Strub).
4. Yifan Sun, *Infinite horizon backward stochastic differential equations under nonlinear expectations and related topics*, Shandong University and University of Warwick, (2023, joint with Shige Peng, Mingshang Hu).
5. Zhenda Xu, *Reflected backward stochastic differential equations and recursive optimal mixed control problems*, Shandong Universtiy and University of Warwick, (2023, joint with Zhen Wu).
6. Osian Shelley, *Transaction tax in a general equilibrium model*, University of Warwick, (2023, joint with Martin Hendergen).
7. Haodong Sun, *Constrained optimal stopping games*, University of Warwick, (2021).
8. Shuo Huang, *Convergence analysis of monotone schemes for second-order non-linear parabolic PDEs and their applications in sublinear expectation*, University of Warwick, (2020).
9. Dingqian Sun, *Optimal investment and optimal switching with discretionary stopping*, Fudan University and University of Warwick, (2020, joint with Shanjian Tang).
10. Yuan Wang, *Stochastic control problems of delay systems and robust duality in constrained utility maximization*, Shandong University and University of Warwick, (2019, joint with Zhen Wu).
11. Alfred Chong, *Topics in Optimal reinsurance design, risk measures, and forward performance processes*, King's College London and University of Hong Kong, (2017).

PhD examination board

1. Yuting Fu, 2023, University of Oxford (MPhil)
2. Feng Lin, 2023, University of Warwick
3. Ricardo Cesari, 2022, Imperial College London
4. Nikita Merkulov, 2021, University of Leeds
5. Mattew Zeng, 2019, University of Warwick

Professional Activities

- EPSRC peer review member since 2016(15 reviews including EPSRC fellowships, CDT centers, and standard and new investigator grants) and panel member (Sep 2020).
- British Council since 2024(3 reviews including International Science Partnerships Funds).
- Hong Kong Research Grants Council peer review member, since 2022(15 reviews including standard grants and NSFC/RGC joint research schemes).
- Guest editor (with Theleia Zariphopoulu) for two special volumes **Recent Advances in Forward Performance Processes** in *Probability, Uncertainty, and Quantitative Risk*, 2024.
- External examiner for Bayes Business School, since 2022.
- Director for *MSc Mathematical Finance, University of Warwick*, since 2022.
- Director and admissions tutor for *MSc Statistics, University of Warwick*, 2017-2019.
- Admissions tutor and project coordinator for *MSc Financial Mathematics, King's College London*, 2014-2016.
- Coordinator (with Alex Mijatovic) of the center *London Probability at King's*, 2016-2017.
- Co-organizer of London/Oxford/Warwick Financial Mathematics Workshops, 2022 and 2023.
- Organizer (with Eva Lutkebohmert and Yajun Xiao) of *the Conference on Systemic Risk and Financial Stability*, 19-20 September, 2019.
- Co-organizer of *the Fudan-Warwick Spring School on Financial Mathematics and Stochastic Analysis*, 15-30 April, 2019.
- Organizer of *the Fudan-Warwick Workshop on Financial Mathematics and Stochastic Analysis*, 1-2 November, 2018 and 30-31 July 2019.
- Organizer (with Yiqing Lin) of *the Workshop on Stochastic Optimal Control and its Applications*, 26-27 July, 2018.
- Scientific committee of *the Fourth Young Researchers Meeting on BSDEs, Nonlinear Expectations and Mathematical Finance*, 23-27 April, 2018.
- Organizer (with Alex Mijatovic) of the workshop *New Directions in Ergodic Stochastic Controls and its Applications*, 20 January, 2017.
- Session organizer of *INFORMS Annual Meeting 2013*, Minneapolis, 6-9 October, 2013.
- Organizer (with Sam Cohen and Arnaud Lionnet) of *Young Researchers' Meeting on BSDEs, Numerics and Finance*, Oxford-Man Institute, University of Oxford, 2-4 July, 2012.
- Organizer of *Stochastic Finance Seminar*, University of Warwick, 2018-2019, 2020-2021.
- Co-organizer of *London Probability Seminar Series*, 2016-2017.
- Co-organizer of *London Mathematical Finance Seminar Series*, 2014-2017.
- Organizer (with Sam Cohen) of *Backward Stochastic Differential Equations and Their Applications in Finance Seminar*, Oxford-Man Institute, University of Oxford, Hilary term and Trinity term 2011.
- Referee for various journals, including *Annals of Applied Probability*(1), *Applied Mathematics and Optimization*(5), *Chinese Annals of Mathematics*(1), *Communications in Statistics-Theory and Methods*(1), *Discrete and Continuous Dynamical Systems-Series B*(1), *Electronic Journal of Probability*(1), *ESAIM: Control, Optimisation and Calculus of Variations*(1), *Finance and Stochastics*(8), *IMA Journal of Applied Mathematics*(1), *IMA Journal of Mathematical Control and Information*(1), *International Journal of Theoretical and Applied Finance*(1), *Journal of Computational Finance*(1), *Journal of Differential Equations*(4), *Journal of Economic Dynamics and Control*(4), *Journal of Optimization Theory and Applications*(1), *Mathematical Finance*(4), *Mathematical Methods in the Applied Sciences*(1), *Mathematics and Financial Economics*(5), *Mathematics of Operational Research*(6), *Numerical Algebra, Control and Optimization*(1), *Probability Theory and*

Related Fields(1), *Probability, Uncertainty and Quantitative Risk*(6), *Quantitative Finance*(2), *SIAM Journal on Control and Optimization*(12), *SIAM Journal on Financial Mathematics*(7), *Stochastic Analysis and Applications* (3), *Stochastic Processes and Their Applications*(6), *Stochastics*(2) etc.

Honors, Awards and Funding

- Royal Society Kan Tong Po International Fellowship, (Ref: 241025), PI, with Hoi Ying Wong as CoI, 2024-2025.
- International Visiting Fellowship, Warwick Institute of Advanced Studies, PI, with Alfred Chong as CoI, 2019, 2022.
- Senior Fellowship at FRIAS, Freiburg Institute for Advanced Studies, University of Freiburg, 2018-2019.
- Rutherford Strategic International Fellowship, Warwick Institute of Advanced Studies, PI, with Yiqing Lin as CoI, 2018.
- Royal Society International Exchanges Grant (Ref: 170137), PI, with Shanjian Tang as CoI, 2018-2020.
- LMS Grant Scheme 4: Research in Pairs (Ref: 41723), PI, 2018.
- LMS Grant Scheme 4: Research in Pairs (Ref: 41920), PI, 2020.
- Excellent module for "Actuarial Methods" at University of Warwick, 2017/2018.
- Nominated in the Teaching Excellence Awards at King's College London, 2017.
- Fellow of the Higher Education Academy (Ref:PR099827), since 2016.
- Nominated as the best MSc project supervisor at King's College London, 2015.
- King's Worldwide Partnership Fund, PI, 2015.
- Associate member of the Oxford-Man Institute of Quantitative Finance, 2013–2020.
- Oxford-Man Institute of Quantitative Finance Research Fellowship, 2010–2013.
- St Anne's College Non-stipendiary Research Fellowship, 2010–2013.
- Travel grant from the European Summer School in Financial Mathematics, 2008/2009.
- Oxford-Man Institute of Quantitative Finance Student Scholarship, 2007–2010.

Academic Visiting

- Center for Mathematical Sciences, Huazhong University of Science and Technology, August, 2023. (Delivering a summer school course)
- Freiburg Institute of Advanced Studies (FRIAS), University of Freiburg, July-September 2019. (FRIAS Senior Fellow and Marie Curie Fellow)
- School of Mathematical Sciences, Fudan University, April 2018, April 2019, August 2023, August 2024, (Visiting Shanjian Tang)
- Institute of Mathematics, UNAM, Mexico, January 2017. (Delivering a winter school course)
- IRMAR, University of Rennes 1, France, September 2016, June and September 2017, June and September 2018, October 2024, (Visiting Ying Hu)
- School of Mathematical Sciences, Shandong University, July 2015, July 2017, August 2024, (Delivering 3 summer school courses)
- School of Mathematical Sciences, South China Normal University, September 2014, June 2015, May 2017, July 2018, August 2023, August 2024, (Visiting Zhou Yang)
- The Hausdorff Research Institute for Mathematics, University of Bonn, August 2013. (Hausdorff Trimester Program: Stochastic Dynamics in Economics and Finance)
- Department of Mathematics, University of Texas at Austin, April 2012, November 2016. (Visiting Thaleia Zariphopoulou)
- Department of Mathematics, National University of Singapore, September 2011, January 2013. (Visiting Min Dai)
- Department of Systems Engineering and Engineering Management, The Chinese University of Hong Kong, September 2011. (Visiting Nan Chen)

- Department of Mathematical Finance, University of Freiburg, December 2009, March 2010, December 2010, March 2012, April 2014, October 2014. (Visiting Eva Lütkebohmert)

Invited Presentations

• Paris Bachelier Seminar, Paris, 14 February, 2025.
• Department of Mathematics Colloquia, City University of Hong Kong, Online, 21 January, 2025.
• Control and Optimisation Seminars, Imperial College, London, 15 January, 2025.
• Math. Finance Seminar, Center for Mathematical Economics, University of Bielefeld, Bielefeld, 11 December, 2024.
• Durham Workshop on Stochastic Controls, Durham, 30 November, 2024.
• Symposium on Frontiers of Mathematics and Analysis, Control and Application of Complex Systems, Online, 23 November, 2024.
• Department of Actuarial Mathematics & Statistics Seminar, Heriot-Watt University, Edinburgh, 25 October, 2024.
• Department of Finance, Southern University of Science and Technology, Shenzhen, 23 August, 2024.
• Department of Mathematics, Southern University of Science and Technology, Shenzhen, 22 August, 2024.
• School of Mathematical Science, South China Normal University, Guangzhou, 21 August, 2024.
• The International Symposium on Stochastic Systems Theory and Stochastic Control, Chengdu, 12 August, 2024.
• College of Mathematics and System Science, Shandong University of Science and Technology, Qingdao, 2 August, 2024.
• International Workshop on Probability Theory and Stochastic Analysis, Weihai, 29 July, 2024.
• A Backward Stochastic Excursion with Ying HU (marking the 60th birthday of Professor Ying Hu), Rennes, 19 June, 2024.
• 2024 Conference on Partial Differential Equations (marking the 90th birthday of Professor Lishang Jiang), Shanghai, 8 June, 2024.
• CityU & NUS Mean Field Game/Control Seminar, Online, 16 November, 2023
• School of Mathematics, Shanghai University of Finance and Economics, Shanghai, 1 August, 2023.
• One world optimal stopping and related topics seminars, Online, 16 May, 2023.
• Center for Mathematical Sciences, Huazhong University of Science and Technology, Online, 10 March, 2023.
• London Mathematical Finance Seminar Series, LSE, London, 2 February, 2023.
• Kickoff conference for Numerical methods for decision: Dynamic preferences and multivariate risks, Online, 18 October, 2022.
• School of Mathematics, University of Manchester, Manchester, 5 October, 2022.
• London/Oxford/Warwick Financial Mathematics Workshop, University of Oxford, Oxford, 5 September, 2022.
• Control and Optimisation Seminars, Imperial College, London, 1 June, 2022.
• 2021 SUSTech Workshop on Financial Engineering, Southern University of Science and Technology, Online, 11 December, 2021.
• School of Mathematical Sciences, Fudan University, Online, 12 and 16 November, 2021.
• Mathematical Finance Colloquium, University of Southern California, Online, 10 October, 2021.
• Workshop on Stochastic Games with Partial and Asymmetric Information, The Collegio Carlo Alberto, Online, 6 July, 2021.
• LMM-Laboratoire Manceau de Mathematiques, Le Mans Universite, Online, 20 April, 2021.
• School of Mathematics, University of Leeds, Online, 4 February 2021.
• International Online Workshop on Financial Mathematics & Financial Engineering & Insurance Actuary, CSIAM, Online, 12 December, 2020.
• Osaka Webinar on Mathematical Finance, Online, 12 November, 2020.
• The 7th Workshop on Mathematical Finance and Related Issues, Osaka University Nakanoshima Center, Osaka, 10 March 2020.
• Probability Seminar at King's, King's College London, London, 10 February, 2020.

• Mathematical Finance and Stochastic Analysis Seminars, York University, York, 14 October, 2019.
• Workshop on Probability, Uncertainty, and Quantitative Risk (PUQR), Shandong University, Weihai, 13 July, 2019.
• 2019 IMS International Conference on Statistics and Probability, Dalian, 7 July, 2019.
• School of Mathematical Sciences, Tongji University, Shanghai, 15 and 29 April 2019
• Mathematics School, Jilin University, Changchun, 9 April, 2019.
• Workshop on BSDEs, Information and MCKEAN-VLASOV Equations, University of Leeds, Leeds, 10 September, 2018.
• School of Mathematical Science, South China Normal University, Guangzhou, 19 July, 2018.
• Mathematics School, Jilin University, Changchun, 16 July, 2018.
• The 5th Workshop on Control Theory (in memory of Xunjing Li), Changchun, 13 July, 2018.
• The 12th AIMS Conference on Dynamical Systems, Differential Equations and Applications, Taipei, 6 July, 2018.
• The 40th Conference on Stochastic Processes and their Applications, Gothenburg, Sweden, 14 June, 2018.
• School of Mathematical Sciences, Fudan University, Shanghai, 18 April 2018
• School of Mathematical Sciences, Shanghai Jiao Tong University, Shanghai, 17 April 2018
• School of Mathematical Sciences, Tongji University, Shanghai, 16 April 2018
• Mathematics School, Jilin University, Changchun, 12 April 2018.
• Economics School, Jilin University, Changchun, 8 April 2018.
• School of Mathematics, University of Leeds, Leeds, 1 February 2018.
• Stochastic Analysis Seminar, University of Oxford, Oxford, 27 November 2017.
• School of Mathematical Sciences, Fudan University, Shanghai, 17 July 2017.
• International Workshop on BSDEs, SPDEs and their Applications, Edinburgh University, Edinburgh, 6 July 2017.
• IRMAR, University of Rennes 1, Rennes, France, 12 June 2017.
• East Midland Stochastic Analysis Seminars, University of Oxford, Oxford, 15 March 2017.
• Job interview presentation at University of Warwick, Coventry, 31 January 2017.
• SIAM Conference on Financial Mathematics & Engineering, Austin, 19 November 2016.
• School of Mathematical Sciences, Peking University, Beijing, 15 April 2016.
• 2016 International Conference on Financial Engineering and Innovation, Shenzhen, 9 April 2016.
• Mathematical Department, Tongji University, Shanghai, 7 April 2016.
• Beijing-London-Swansea Workshop on Stochastic Analysis and Applications, Beijing Normal University, Beijing, 3 April 2016.
• Nomura Mathematical Finance Seminar, Mathematical Institute, University of Oxford, Oxford, 4 February 2016.
• Research Seminar in Contract Theory and Banking, Department of Banking and Finance, University of Zurich, Zurich, 7 December 2015.
• Finance and Stochastic Seminar, Imperial College, London, 2 December 2015.
• School of Mathematical Science, South China Normal University, Guangzhou, 1 July 2015.
• Workshop on Risk and Regulation, University of Freiburg, Freiburg 18 Oct 2014.
• School of Mathematical Science, South China Normal University, Guangzhou, 10 September 2014.
• The 7th International Symposium on Backward Stochastic Differential Equations, Shandong University, Weihai, 27 June 2014.
• Center for Financial Engineering, Suzhou University, Suzhou, 19 June 2014.
• Seminaire Triangulaire Angers-Brest-Le Mans-Rennes, Brest, France, 13 May 2014.
• SIAM Conference on Uncertainty Quantification, Savannah, U.S., 3 April 2014.
• London Mathematical Finance Seminar Series, UCL, London, 17 October 2013.
• INFORMS Annual Meeting 2013, Minneapolis, 7 October 2013.
• Financial Mathematics Seminar at Michigan, University of Michigan, 1 October 2013.
• Workshop on New Development in Stochastic Analysis: Probability and PDE interactions, Chinese Academy of Mathematics and Systems Science, Beijing, 12 July 2013.
• Risk and Stochastics Conference 2013, LSE, London, 9 May 2013.
• Economics School, Jilin University, Changchun, 27 March 2013.
• The 2013 International Conference on Financial Engineering, Suzhou, 22 March 2013.

• Stochastic Finance at Warwick Seminars, University of Warwick, Coventry, 4 February 2013.
• The First Asian Quantitative Finance Conference, National University of Singapore, 9 January 2013.
• Job Interview Presentation at King's College London, London, 12 November 2012.
• Mathematical Department, Tongji University, Shanghai, 28 June 2012.
• The Operations Research Society and Tsinghua University/INFORMS International Meeting, Beijing, 25 June 2012.
• Stochastic Analysis and Stochastics of Financial Markets, HU and TU Berlin, Berlin, 24 May 2012.
• The 7th Oxford-Princeton Workshop on Financial Mathematics and Stochastic Analysis, Princeton, 27 April 2012.
• Department of Mathematics, The University of Texas at Austin, 20 April 2012.
• Department of Mathematics, Imperial College, London, 21 March 2012.
• Department of Mathematics, King's College London, 18 October 2011.
• School of Mathematical Science, South China Normal University, Guangzhou, 22 September, 2011.
• Department of Systems Engineering and Engineering Management, The Chinese University of Hong Kong, 21 September 2011.
• Stochastic Analysis: A UK-China Workshop, Loughborough, U.K., 26 July 2011.
• Sino-French Summer Institute in Stochastic Modeling and Applications, Chinese Academy of Mathematics and Systems Science, Beijing, 30 June 2011.
• School of Mathematical Sciences, Suzhou University, Suzhou, 12 April 2011.
• Mathematical Department, Tongji University, Shanghai, 8 and 20 April 2011.
• School of Mathematical Sciences, Fudan University, Shanghai, 7 April 2011.
• Job Interview Presentation at Mathematical Institute, University of Oxford, Oxford, 12 March 2010.
• Job Interview Presentation at Oxford-Man Institute, University of Oxford, Oxford, 10 March 2010.
• Mathematische Stochastik, University of Freiburg, Freiburg, Freiburg, 10 December 2009.
• The 5th Oxford-Princeton Workshop on Financial Mathematics and Stochastic Analysis, Princeton, 27 March 2009.

Contributed Presentations

• Stochastic Finance Internal Seminar, University of Warwick, 2 October 2024.
• The 9th International Financial Research Forum, Paris, 22 March 2016.
• The 38th Conference on Stochastic Processes and their Applications, University of Oxford, 13 July 2015.
• The 3rd Asian Quantitative Finance Conference, Chinese University of Hong Kong, 8 July 2015.
• Mathematical Finance Internal Seminar, King's College London, 16 September 2014.
• The Second Young Researchers Meeting on BSDEs, Numerics and Finance, Bordeaux (France), 8 July 2014.
• Workshop on Applied Mathematics (marking the 80th birthday of Professor Lishang Jiang), Suzhou University (China), 21 June 2014.
• Young Finance Scholars' Conference and Quant Finance Workshop, University of Sussex, 8 May 2014.
• Stochastic Analysis and Applications Conference (marking the 60th birthday of Professor Terry Lyons), University of Oxford, 25 September 2013.
• European Financial Management Association 2013 Annual Meeting, University of Reading, Reading (U.K.), 28 June 2013.
• IMA Conference on Mathematics in Finance, Heriot-Watt University (U.K.), 8 April 2013.
• Mathematical Finance Internal Seminar, University of Oxford, Oxford, 28 February 2013.
• The 4th Berlin Workshop on Mathematical Finance for Young Researchers, Berlin, 12 October, 2012.
• Conference on Liquidity and Credit Risk, University of Freiburg, 15 March 2012.
• Mathematical Finance Internal Seminar, University of Oxford, Oxford, 16 February 2012.
• Oxford-Man Institute Internal Seminar, University of Oxford, Oxford, 15 February 2012.
• Stochastic Analysis, Lévy Processes and (B)SDEs Workshop, Innsbruck (Austria), 4 October, 2011.
• The 4th International Conference on Mathematical Finance, Kruger National Park (South Africa), 25 August, 2011.

• Mathematical Finance Internal Seminar, University of Oxford, Oxford, 2 December 2010.
• The 2nd SMAI European Summer School in Financial Mathematics, Paris, 25 August 2009.
• The 2nd International Financial Research Forum, Paris, 20 March 2009.
• The 1st European Summer School in Financial Mathematics, Paris, 12 September 2008.
• Oxford-Man Institute Internal Seminar, University of Oxford, Oxford, 23 April 2008.

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