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## Contact Information

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## Personal Data

Male; Born March 21, 1973; Chinese citizen

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## Education

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| 2000 | PhD, Department of Statistics, East China Normal University (华东师范大学) |
| 1997 | MSc, Department of Statistics, East China Normal University |
| 1994 | BSc, Department of Statistics, East China Normal University |

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## Teaching

Foundations for Financial Economics, Stochastic Calculus

## Research Interests

Financial Economics, Mathematical Finance

## Employment

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| 03/2005– | Associate Professor (副研究员)<br>Academy of Mathematics and Systems Science<br>Chinese Academy of Sciences<br>(中国科学院 数学与系统科学研究院) |
| 04/2002–02/2005 | Assistant Professor (助理研究员)<br>Academy of Mathematics and Systems Science<br>Chinese Academy of Sciences |
| 05/2000–03/2002 | Postdoc<br>Academy of Mathematics and Systems Science<br>Chinese Academy of Sciences |

## Visiting Experiences

| | |
|---|---|
| 09/2004–12/2004 | Visiting Scholar, Department of Systems Engineering and Engineering Management, Chinese University of Hong Kong |
| 12/2003–01/2004 | Guest, Institute of Mathematics, Humboldt University of Berlin |
| 10/2002–04/2003 | Senior Research Assistant, Liu Bie Ju Centre for Mathematical Sciences, City University of Hong Kong |
| 06/2001–07/2001 | Guest, Institute of Mathematics, Humboldt University of Berlin |
| 04/2001–05/2001 | Guest, Department of Financial and Actuarial Mathematics, Vienna University of Technology |

## Selected Publications

1. (with X. Y. Zhou):
   Stock loans.
   **Mathematical Finance 17**, 307-317 (2007)

2. (with Z. Wang and L. Zhang):
   Optimal investment for an insurer: the martingale approach.
   **Insurance: Mathematics and Economics 40**, 322-334 (2007)

3. (with J. A. Yan):
   Markowitz's portfolio optimization in an incomplete market.
   **Mathematical Finance 16**, 203-216 (2006)

4. Mean-variance portfolio choice: quadratic partial hedging.
   **Mathematical Finance 15**, 533-538 (2005)

5. Cooperative hedging in incomplete markets.
   **Stochastic Analysis and Applications 23**, 475-489 (2005)

6. Multi-agent investment in incomplete markets.
   **Finance and Stochastics 8**, 241-259 (2004)

7. Dividing gains between a client and her agent.
   **Finance and Stochastics 7**, 219-230 (2003)

8. (with J. A. Yan):
   A new look at some basic concepts in arbitrage pricing theory.
   **Science in China (Ser. A) 46**, 764-774 (2003)