Curriculum Vitae

PERSONAL INFORMATION

Name	Lijun Bo（薄立军）
Position	Professor, School of Mathematics and Statistics, Xidian University
Email	`lijunbo@xidian.edu.cn/lijunbo@ustc.edu.cn`
Research	Stochastic Analysis，Stochastic Control，Dynamic Tracking Portfolio, Dynamic Differential Game，Queueing System，Mathematical Finance

EDUCATION

- 2006-09 ∼ 2009-06, Probability Theory, Nankai University, Ph.D.
- 2003-09 ∼ 2006-06, Probability Theory, Nankai University, M.S.
- 1999-09 ∼ 2003-06, Applied Mathematics, Xidian University, B.S.

PROFESSIONAL EXPERIENCE

- 2018-03 ∼, Professor, School of Mathematics and Statistics, Xidian University
- 2015-04 ∼ 2018-02, Professor, School of Mathematical Sciences, USTC
- 2013-08 ∼ 2015-03, Professor, School of Mathematics and Statistics, Xidian University
- 2013-10 ∼ 2014-10, Visiting Scholar, Johns Hopkins University
- 2010-08 ∼ 2013-07, Associate Prof., School of Math. & Stats., Xidian University
- 2009-07 ∼ 2010-07, Assistant Prof., Department of Math., Xidian University

AWARD AND HONORS

- Outstanding Achievement Award for Science and Technology Research in Higher Education Institutions, Education Department of Shaanxi Provincial Government (2023)
- The First Youth Science and Technology Award, Shaanxi Society for Industrial and Applied Mathematics (2019)

- The First Prize of Excellent Paper for Wu Wen-Tsun Key Laboratory of Mathematics, Chinese Academy of Sciences (2017)
- New Century Excellent Talents of Ministry of Education (2012)
- The First Prize of Excellent Paper for Shaanxi Society for Industrial and Applied Mathematics (2011)
- Vice Chairman of Shaanxi Society for Industrial and Applied Mathematics
- Vice Chairman of China Society of Engineering Probability and Statistics

EDITORIAL BOARD

- Associate Editor for *Applied Probability and Statistics*
- Associate Editor for *Journal of Dynamics and Game* (AIMS)
- Referee for academic journals: *Automatica*, *Finan. Stoch.*, *Insurance: Math. Econ.*, *Math. Finan.*, *Math. Opers. Res.*, *Opers. Res.*, *Stoch. Process. Appl.*, *SIAM J. Contr. Optim.*, *SIAM J. Finan. Math.*, *SIAM J. Appl. Math.*, *Science China: Math.*, *Stochastic Syst.*, *Transactions AMS*
- Reviewer for *Mathematical Review* of AMS

GRANTS

- PI: "The Reflected Diffusion Modeling of Exchange Rate and Default Risks", 180,000 CNY, *National Natural Science of Foundation of China* (2011.01.01∼ 2013.12.31)
- PI: "Credit Derivatives Portfolio Optimization Problem under Default Contagion and Feedback From Default", 650,000CNY, *National Natural Science of Foundation of China* (2015.01.01∼ 2018.12.31)
- PI: "The Study of Dynamic Portfolio Optimization Problem with Stochastic Forward Utility under Semimartingale Market", 520,000CNY, *National Natural Science of Foundation of China* (2020.01.01∼ 2023.12.31)
- PI: Research Team Cultivation Project for *National Center for Applied Mathematics in Shaanxi (NCAMS)*, 200,000CNY, (2022.01.01-2023.01.01).

- PI: “Stochastic Control and Financial Mathematics”, *Natural Science Basic Research Program of Shaanxi*, 500,000CNY, (2023.01.01 $\sim$ 2025.12.31)
- PI: “Stochastic Analysis and Financial Mathematics”, *Key Research Program of Frontier Sciences, CAS*, 500,000CNY (2016.08.01 $\sim$ 2021.08.01)

SELECTED PUBLICATIONS[1]

1. Power forward performance in semimartingale markets with stochastic integrated factors (with A. Capponi and C. Zhou). **Mathematics of Operations Research** 48(1), 288-312, 2023. (美国运筹学与管理科学学会 (INFORMS) 会刊；中国数学会 T1 期刊)
2. Centralized systemic risk control in the interbank system: Weak formulation and Gamma-convergence (with T.Q. Li and X. Yu). **Stochastic Processes and their Applications** 150, 622-654, 2022. (国际 Bernouli 数理统计与概率学会会刊；中国数学会 T2 期刊)
3. Risk-sensitive credit portfolio optimization under partial information and contagion risk (with H.F. Liao and X. Yu). **The Annals of Applied Probability** 32(4), 2355-2399, 2022. (国际数理统计学会 (IMS) 会刊；中国数学会 T2 期刊)
4. Large sample mean-field stochastic optimization (with A. Capponi and H. Liao). **SIAM Journal on Control and Optimization** 60(4), 2538-2573, 2022. (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T1 期刊)
5. Mean field game of optimal relative investment with jump risk (with S. Wang and X. Yu). **Science China: Mathematics** To appear, arXiv preprint arXiv:2108.00799. (中国数学会 T1 期刊)
6. Optimal tracking portfolio with a ratcheting capital benchmark (with H. Liao and X. Yu). **SIAM Journal on Control and Optimization** 59(3), 2346-2380, 2021. (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T1 期刊)
7. Risk sensitive portfolio optimization with default contagion and regime-switching (with H. Liao and X. Yu). **SIAM Journal on Control and Optimization** 57(1), 366-401, 2019. (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T1 期刊)

[1] *H INDEX: 18* (GOOGLE SCHOLAR).

8. Credit portfolio selection with decaying contagion intensities (with A. Capponi and P.C. Chen). **Mathematical Finance** 29(1), 137-173, 2019. (国际 Bachelier 金融学会 (BFS) 会刊；中国数学会 T1 期刊)

9. Risk-sensitive asset management and cascading defaults (with J.R. Birge and A. Capponi). **Mathematics of Operations Research** 43(1), 1-28, 2018. *Featured Papaer.* (美国运筹学与管理科学学会 (INFORMS) 会刊；中国数学会 T1 期刊)

10. Portfolio choice with market–credit-risk dependencies (with A. Capponi). **SIAM Journal on Control and Optimization** 56(4), 3050-3091, 2018. (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T1 期刊)

11. Optimal credit investment with borrowing costs (with A. Capponi). **Mathematics of Operations Research** 42(2), 546-575, 2017. (美国运筹学与管理科学学会 (INFORMS) 会刊；中国数学会 T1 期刊)

12. Optimal investment under information driven contagious distress (with A. Capponi). **SIAM Journal on Control and Optimization** 55(2), 1020-1068, 2017. (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T1 期刊)

13. Robust optimization of credit portfolios (with A. Capponi). **Mathematics of Operations Research** 42(1), 30-56, 2017. (美国运筹学与管理科学学会 (INFORMS) 会刊；中国数学会 T1 期刊)

14. Optimal investment of variance-swaps in jump-diffusion market with regime-switching (with D. Tang and Y. Wang). **Journal of Economic Dynamics and Control** 83, 175-197, 2017. (SSCI 检索期刊)

15. Optimal investment in credit derivatives portfolio under contagion risk (with A. Capponi). **Mathematical Finance** 26(4), 785-834, 2016. (国际 Bachelier 金融学会 (BFS) 会刊；中国数学会 T1 期刊)

16. Systemic risk in interbanking networks (with A. Capponi). **SIAM Journal on Financial Mathematics** 6(1), 386-424, 2015. *Featured Papaer.* (美国工业与应用数学学会 (SIAM) 会刊；中国数学会 T2 期刊)

17. Counterparty risk for CDS: Default clustering effects (with A. Capponi). **Journal of Banking and Finance** 52, 29-42, 2015. (SSCI 检索期刊)

OTHER PUBLICATIONS

1. The cooperative mean field game for production control with sticky price (with T.Q. Li). To appear in **Communications in Mathematics and Statistics**, 2023 (中国数学会 T1 期刊)

2. Approximating Nash equilibrium for optimal consumption in stochastic growth model with jumps (with T.Q. Li). **Acta Mathematica Sinica, English Series** 38(9), 1621-1642, 2022. (中国数学会 T1 期刊)

3. Probabilistic analysis of replicator–mutator equations (with H. Liao). **Advances in Applied Probability** 54(1), 167-201, 2022. (中国数学会 T3 期刊)

4. 基于平均场博弈的新冠肺炎最优防控力度切换策略 (薄立军、张婷婷). **应用概率统计** 37(3), 274-290, 2021. (中国数学会 T3 期刊)

5. Dynamic analysis of counterparty exposures and netting efficiency of central counterparty clearing (with Y. Liu and T.T. Zhang). **Quantitative Finance** 21(7), 1187-1206, 2021. (中国数学会 T3 期刊)

6. Locally risk-minimizing hedging of counterparty risk for portfolio of credit derivatives (with C. Ceci). **Applied Mathematics and Optimization** 82, 799-850, 2020. (中国数学会 T2 期刊)

7. Optimal credit investment and risk control for an insurer with regime-switching (with H.F. Liao and Y.J. Wang). **Mathematics and Financial Economics** 13, 147-172, 2019. (中国数学会 T3 期刊)

8. Dynamic investment and counterparty risk (with A. Capponi). **Applied Mathematics and Optimization** 77, 1-45, 2018. (中国数学会 T2 期刊)

9. Portfolio optimization of credit swap under funding costs. **Probability, Uncertainty and Quantitative Risk** 2(1), 1-23, 2017. (中国数学会 T2 期刊)

10. Optimal investment and risk control for an insurer with stochastic factor (with S. Wang). **Operations Research Letters** 45(3), 259-265, 2017.

11. The pricing of basket options: A weak convergence approach (with Y.J. Wang). **Operations Research Letters** 45(2), 119-125, 2017.

12. Stochastic delay differential equations with jump reflection: invariant measure (with C. Yuan). **Stochastics** 88(6), 841-863, 2016. (中国数学会 T3 期刊)

13. Stability in distribution of Markov-modulated stochastic differential delay equations with reflection (with C. Yuan). **Stochastic Models** 32(3), 392-413, 2016. (中国数学会 T3 期刊)

14. Bilateral credit valuation adjustment for large credit derivatives portfolios (with A. Capponi). **Finance and Stochastics** 18, 431-484, 2014.

15. On the default probability in a regime-switching regulated market (with Y. Wang and X. Yang). **Methodology and Computing in Applied Probability** 16, 101-113, 2014.

16. On the conditional default probability in a regulated market with jump risk (with X. Li, Y. Wang and X. Yang). **Quantitative Finance** 13(12), 1967-1975, 2013. (中国数学会 T3 期刊)

17. Optimal investment and consumption with default risk: Hara utility (with X. Li, Y. Wang and X. Yang). **Asia-Pacific Financial Markets** 20, 261-281, 2013.

18. Kernel-correlated Lévy field driven forward rate and application to derivative pricing (with Y. Wang and X. Yang). **Applied Mathematics and Optimization** 68(1), 21-41, 2013. (中国数学会 T2 期刊)

19. Large deviation for the nonlocal Kuramoto–Sivashinsky SPDE (with Y. Jiang). **Nonlinear Analysis: Theory, Methods and Applications** 82, 100-114, 2013.

20. First passage times of reflected generalized Ornstein–Uhlenbeck processes (with G. Ren, Y. Wang and X. Yang). **Stochastics and Dynamics** 13(01), 1250014, 2013. (中国数学会 T3 期刊)

21. Stochastic portfolio optimization with default risk (with Y. Wang and X. Yang). **Journal of Mathematical Analysis and Applications** 397(2), 467-480, 2013. (中国数学会 T3 期刊)

22. First passage times of reflected Ornstein–Uhlenbeck processes with two-sided jumps. **Queueing Systems** 73, 105-118, 2013.

23. First passage times of constant-elasticity-of-variance processes with two-sided reflecting barriers (with C. Hao). **Journal of Applied Probability** 49(4), 1119-1133, 2012. (中国数学会 T3 期刊)

24. Optimal portfolio and consumption selection with default risk (with Y. Wang and X. Yang). **Frontiers of Mathematics in China** 7, 1019-1042, 2012. (中国数学会 T2 期刊)

25. Sequential maximum likelihood estimation for reflected generalized Ornstein–Uhlenbeck processes (with X. Yang). **Statistics and Probability Letters** 82(7), 1374-1382, 2012. (中国数学会 T3 期刊)

26. Lévy risk model with two-sided jumps and a barrier dividend strategy (with R. Song, D. Tang, Y. Wang and X. Yang). **Insurance: Mathematics and Economics** 50(2), 280-291, 2012. (中国数学会 T2 期刊)

27. On the conditional default probability in a regulated market: a structural approach (with D. Tang, Y. Wang and X. Yang). **Quantitative Finance** 11(12), 1695-1702, 2011. *Featured Paper* (中国数学会 T3 期刊)

28. Derivative pricing based on the exchange rate in a target zone with realignment (with Y. Wang and X. Yang). **International Journal of Theoretical and Applied Finance** 14(06), 945-956, 2011.

29. First passage times of (reflected) Ornstein-Uhlenbeck processes over random jump boundaries (with Y. Wang and X. Yang). **Journal of Applied Probability** 48(3), 723-732, 2011. (中国数学会 T3 期刊)

30. On a stochastic interacting model with stepping stone noises (with Y. Wang). **Statistics and Probability Letters** 81(8), 1300-1305, 20113 (中国数学会 T3 期刊)

31. Exponential change of measure applied to term structures of interest rates and exchange rates. **Insurance: Mathematics and Economics** 49(2), 216-225, 2011. (中国数学会 T2 期刊)

32. Mean first passage times of two-dimensional processes with jumps (with M. Lefebvre). **Statistics and Probability Letters** 81(8), 1183-1189, 2011. (中国数学会 T3 期刊)

33. A note on stability in distribution of Markov-modulated stochastic differential equations with reflection (with C. Yuan). **Computers and Mathematics with Applications** 61(10), 3010-3016, 2011.

34. Some integral functionals of reflected SDEs and their applications in finance (with Y. Wang and X. Yang). **Quantitative Finance** 11(3), 343-348, 2011. *Featured Paper* and *ESI Highly Cited Paper at* 2012. (中国数学会 T3 期刊)

35. Variational solutions of dissipative jump-type stochastic evolution equations (with K. Shi and Y. Wang). **Journal of Mathematical Analysis and Applications** 373(1), 111-126, 2011. (中国数学会 T3 期刊)

36. Maximum likelihood estimation for reflected Ornstein–Uhlenbeck processes (with Y. Wang, X. Yang and G. Zhang). **Journal of Statistical Planning and Inference** 141(1), 588-596, 2011. (中国数学会 T2 期刊)

37. An optimal portfolio problem in a defaultable market (with Y. Wang and X. Yang). **Advances in Applied Probability** 42(3), 689-705, 2010. (中国数学会 T3 期刊)

38. Markov-modulated jump–diffusions for currency option pricing (with Y. Wang and X. Yang). **Insurance: Mathematics and Economics** 46(3), 461-469, 2010. (中国数学会 T2 期刊)

39. On a stochastic wave equation driven by a non-Gaussian Lévy process (with K. Shi and Y. Wang). **Journal of Theoretical Probability** 23(1), 328-343, 2010. (中国数学会 T2 期刊)

40. Support theorem for a stochastic Cahn-Hilliard equation (with K. Shi and Y. Wang). **EJP**, 2010. (中国数学会 T2 期刊)

41. Large deviations for perturbed reflected diffusion processes (with T. Zhang). **Stochastics: An International Journal of Probability and Stochastics** 18, 2009. (中国数学会 T3 期刊)

42. Approximating solutions of neutral stochastic evolution equations with jumps (with K.H. Shi and Y.J. Wang). **Science in China Series A: Mathematics** 52(5), 895-907, 2009. (中国数学会 T1 期刊)

43. Stochastic Cahn–Hilliard equation with fractional noise (with Y. Jiang and Y. Wang). **Stochastics and Dynamics** 8(04), 643-665, 2008. (中国数学会 T3 期刊)

44. Jump type Cahn-Hilliard equations with fractional noises (with K. Shi and Y. Wang). **Chinese Annals of Mathematics, Series B** 29(6), 663-678, 2008. (中国数学会 T1 期刊)

45. On a class of stochastic Anderson models with fractional noises (with Y. Jiang and Y. Wang). **Stochastic Analysis and Applications** 26(2), 256-273, 2008. (中国数学会 T3 期刊)

46. Higher-order stochastic partial differential equations with branching noises (with Y. Wang and L. Yan). **Frontiers of Mathematics in China** 3, 15-35, 2008. (中国数学会 T1 期刊)

47. Lyapunov exponent estimates of a class of higher-order stochastic Anderson models (with D. Tang). **Proceedings of the American Mathematical Society** 136(11), 4033-4043, 2008. (中国数学会 T2 期刊)

48. Explosive solutions of stochastic wave equations with damping on R^d (with D. Tang and Y. Wang). **Journal of Differential Equations** 244(1), 170-187, 2008. (中国数学会 T2 期刊)

49. On a nonlocal stochastic Kuramoto–Sivashinsky equation with jumps (with K. Shi and Y. Wang). **Stochastics and Dynamics** 7(04), 439-457, 2007. (中国数学会 T3 期刊)

50. Discontinuous Galerkin method for elliptic stochastic partial differential equations on two and three dimensional spaces (with R. Yao). **Science in China Series A: Mathematics** 50, 1661-1672, 2007. (中国数学会 T1 期刊)

51. Strong comparison result for a class of reflected stochastic differential equations with non-Lipschitzian coefficients (with R. Yao). **Frontiers of Mathematics in China** 2, 73-85, 2007. (中国数学会 T1 期刊)

52. On the first passage times of reflected OU processes with two-sided barriers (with L. Zhang and Y. Wang). **Queueing Systems** 54(4), 313-316, 2006.

53. Stochastic Cahn-Hilliard partial differential equations with Levy spacetime white noises (with Y. Wang). **Stochastics and Dynamics** 6(02), 229-244, 2006. (中国数学会 T3 期刊)

MONOGRAPH

1. Lijun Bo and Xiang Yu (2023+): "New Models and Methods in Dynamic Portfolio Optimization" *Series in Quantitative Finance*, World Scientific Publishing Co Pte Ltd.

INVITED TALKS

1. An Extended Merton Problem with Tracking Monotone Benchmark Process, *Tianfu Workshop on Financial Mathematics*, Chengdu, Sichuan (2023.7.21-23)

2. An Extended Merton Problem with Tracking Monotone Benchmark Process, *Seminar on Probability and Stochastic Control*, Southern University of Science and Technology (2023.7.13)

3. Optimal Inventory Control with State-Dependent Jumps, *Workshop on Stochastic Analysis and Applications*, Huazhong University of Science and Technology (HUST) (2023.6.28)

4. An Extended Merton Problem with Tracking Benchmark Process, Tianyuan Mathematical Center in Southeast China，Xiamen University (2023.5.30)

5. 平均场交互模型与平均场博弈，陕西国家应用数学中心数学与数学应用讲坛，Xi'an Jiaotong University (2023.4.27)

6. A Stochastic Control Problem Arising From Relaxed Wealth Tracking with a Monotone Benchmark Process, 金融科技论坛，Xi'an Jiaotong University (2023.4.25)

7. An Extended Merton Problem with Tracking Monotone Benchmark Process, 2023 年西北地区青年教师发展论坛，Tianyuan Mathematical Center in Northwest China (2023.4.22-23)

8. The Tracking Portfolio Optimization, 福建师范大学 115 周年校庆系列学术报告，Fujian Normal University (2022.12.8)

9. Invited Speaker, Large Sample Mean-Field Stochastic Optimization, 2022 年中国运筹学会金融工程与金融风险管理第十一届学术年会, Hebei Normal University (2022.12.10-11)

10. A Large Sampled Mean-Field Stochastic Optimization Problem, *Stochastic Control Seminar*, Shanghai Jiaotong University (2022.11.3)

11. 动态信息到达下的最优产品评估：最优停止方法，吉林大学数学学院学术报告，Jilin University (2022.7.18)

12. A Mean-Field Stochastic Control Problem in Deep Residual Learning, *Probability and Statistics Seminar*, HUST (2021.6.24)

13. Optimal Tracking Portfolio with A Ratcheting Capital Benchmark, 中国工业与应用数学年会第 18 届年会, Changsha Hunan (2020.10.29-11.1)

14. Invited Speaker, *The 2nd International Symposium on Partial Differential Equations & Stochastic Analysis in Mathematical Finance*, Tsinghua Sanya International Mathematics Forum， Sanya (2020.1.6-10)

15. Keynote Speaker, *Tianfu International Workshop on Financial Mathematics*, Chengdu Sichuan (2019.7.19-21)

16. Risk Sensitive Portfolio Optimization with Default Contagion and Regime-Switching, *Probability and Mathematical Finance Seminar*, Shandong University (2018.3.30)

17. Analysis of Inter-Banking Network using Interacting Jump-Diffusion System: A Weak Convergence Approach, *Probability Seminar*, South China Normal University (2017.12.22)

18. Analysis of Inter-Banking Network using Interacting Jump-Diffusion System: A Weak Convergence Approach, *Management Science Seminar*, Lingnan College in Sun Yat-sen University (2017.12.22)

19. Risk Minimal Hedging of Counterparty Risk, 2017 年中国数学会年会, Xiangtan Hunan (2017.12.21-23)

20. Risk Minimal Hedging of Counterparty Risk, 中国工业与应用数学学会第十五届年会 (CSIAM 2017), Qingdao Shandong (2017.10.12-15)

21. Risk Minimal Hedging of Counterparty Risk, *Annual Meeting of Financial Engineering and Risk Management of ORSC*, Hunan University (2017.9.23-24)

22. Risk-Sensitive Asset Management and Cascading Defaults, *Control of Stochastic Nonlinear Systems and Related Fields*, Shandong University (2017.6.23-25)

23. Risk Sensitive Control and Applications in Cascading Default, 2017 *Workshop on Stochastic Processes and Applied Probability*, Jilin University (2017.6.17-18)

24. Risk Sensitive Control and Cascading Defaults, 西安交通大学丝绸之路青年学者论坛, Xi'an Jiaotong University (2016.12.20-22)

25. Risk Sensitive Asset Management and Cascading Defaults, *International Conference on Probability Theory and Related Fields*, Southern University of Science and Technology (2016.11.26-29)

26. Systemic Risk of Interbanking Network, *Second Workshop on Risk Measures, XVA Analysis, Capital Allocation and Central Counterparties*, Shanghai Advanced Institute of Finance (SAIF) (2016.10.27-29)

27. Optimal Credit Investment with Borrowing Costs, *Guangzhou Symposium on Financial Engineering and Risk Management* (FERM 2016), Sun Yat-sen University (2016.6.12-13)

28. Optimal Credit Investment with Borrowing Costs, *Statistics Seminar*, Guanghua School of Management, Peking University (2016.6.8)

29. Systemic Risk in Mean-Field Interacting Jump-Diffusion Networks: A Weak Convergence Approach, *Mathematical Finance Seminar*, East China Normal University (2016.1.6)

30. Portfolio Optimization and Valuations of Credit Portfolios, *Financial Seminar*, Nankai University (2015.12.29)

31. Robust Portfolio Optimization of Credit Portfolios, *International Workshop on Credit Risk*, Beihang University (2015.12.27)

32. Approximation of Stochastic Differential Equations with Mean-Field Interaction and Lévy Noises, *SPDE Seminar*, HUST (2015.12.19)

33. Robust Dynamic Optimization of Credit Portfolios, *International Conference on Control Theory and Mathematical Finance*, Fudan University (2015.8.16-18)

34. Systemic Risk in Interbanking Networks: A Weak Convergence Approach, *Workshop on Markov Processes and Stochastic Models*, Central South University (2015.6.23-25)

35. Optimal Investment under Information Driven Default Contagion, 北京大学青年概率学者论坛, Peking University (2015.7.6-8)

36. Credit Portfolio Optimization Problem under Default Contagion Risk, *Mathematical Finance Seminar*, Nanjing Normal University (2015.5.15)

37. Systemic Risk in Interbanking Networks: A Weak Convergence Approach, 概率青年学者论坛，Wuhan University (2015.5.1-4)

38. Weak Convergence Analysis of Systemic Risk in Interbanking Networks, 吴文俊数学重点实验室概率与统计系列讲座，University of Science and Technology of China (2014.11.7)

39. Optimal Investment in Defaultable Securities under Information Driven Default Contagion, *AMS Spring Eastern Sectional Meeting Special Session on Mathematical Finance*, University of Maryland, Baltimore County, Baltimore, MD, USA (2014.3.29-30)

40. Bilateral Credit Valuation Adjustment for Large Credit Derivatives Portfolios, *Mathematical Finance and Partial Differential Equations*, New Brunswick, New Jersey, USA (2013.11.1-2)

41. Bilateral Credit Valuation Adjustment for Large Credit Derivatives Portfolios, *Sino-French Research Program in Financial Mathematics*, Beijing International Center for Mathematics Research (2013.6.19-28)

42. Some Results on Reflected Lévy Processes with Two-Sided Jumps, *Beijing-Swansea Workshop on Stochastic Processes*, Beijing Normal University (2012.4.14-17)

43. Exponential Change of Measure Applied to Term Structure Modelings, *Probability Seminar*, LPMA and University of Pair 7, Paris. (2011.5.6-30)

44. An Optimal Portfolio Problem with Default Risk, Probability and Statistics Seminar, University of Melbourne, Melbourne (2009.7-8)

PRIMARY ADVISING

- Yijie Huang (Ph.D. student, Part-time Research Assistant at Department of Applied Mathematics, Hong Kong Polytechnic University)
- Tongqing Li (previous Ph.D. student, graduated 2022; current position: Assistant professor at *School of Mathematics and Statistics, Xidian University*)
- Huafu Liao (previous Ph.D. student, graduated 2019; current position: Postdoc. at *Department of Mathematics, National University of Singapore*)
- Tingting Zhang (previous Ph.D. student, graduated 2022; current position: Assistant professor at *Center for Financial Engineering, Soochow University*)