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Research Interests

Financial Economics, Mathematical Finance

Employment

03/2005{	Associate Professor (副研究员) Academy of Mathematics and Systems Science Chinese Academy of Sciences (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) Academy of Mathematics and Systems Science Chinese Academy of Sciences
05/2000{03/2002	Postdoc Academy of Mathematics and Systems Science 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)