

# Personal profile—Hongwei Bi

## 1. Personal Basic Information:

Date of birth: Sep 8, 1985

Academic degrees:

BSc (in Math) Beijing Normal University, 2009

PhD (in Probability and Statistics) Beijing Normal University, 2014

Academic appointments:

2014/8 -2018/12 Assistant professor

School of insurance and economics, University of international business and economics

2019/1- now Associate professor

School of insurance and economics, University of international business and economics

## 2. Academic Background:

random trees, stochastic processes in risk and insurance, risk apportionment, stochastic dominance, expected utility

## 3. Scientific Research Achievements:

Hongwei Bi, & Wei Zhu. Nonmonotonic risk preferences over lottery comparison. *European Journal of Operational Research*, 303(3): 1458-1468,2022.

Hongwei Bi, Rachel Huang, Larry Tzeng and Wei Zhu. Higher-order Omega: a performance index with a decision-theoretic foundation. *Journal of banking and Finance*, 100: 43-57, 2019.

Hongwei Bi, Wei Zhu. The non-integer higher-order stochastic dominance. *Operations Research Letters*, 47(2): 77-82, 2019.

Hongwei Bi, Guanying Wang, Xingchun Wang. Valuation of catastrophe equity put options with correlated default risk and jump risk. *Finance Research Letters*, 29: 323-329, 2019.

Hongwei Bi and Jean Francois Delmas. Total length process of the genealogical tree for quadratic continuous state branching processes. *Annales de l'Institut Henri Poincaré Probabilités et Statistiques*, 52(3):1321-1350, 2016.

## 4. Professional teaching for international students:

Mathematical analysis, stochastic math methods