Personal profile

1. Personal Basic Information:

Name: Yan Li
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2. Academic Background:

Stochastic Process, Optimal Control, Ruin Probability.

3. Scientific Research Achievements:

(1) Yan Li; Guoxin Liu ; Dynamic Proportional Reinsurance andApproximations for Ruin Probabilities in theTwo-Dimensional Compound Poisson Risk Model, Discrete Dynamics in Nature and Society, 2012, 2012(2012)

(2) Yan Li; Guoxin Liu ; Optimal Dividend and Capital Injection Strategies in the Cramér-Lundberg Risk Model, Mathematical Problems in Engineering, 2015, 2015: 1-16

(3) Chen, Huangyue; Kong, Lingchen; Li, Yan ; A Novel Convex Clustering Method for HighDimensional Data Using Semiproximal ADMM, MATHEMATICAL PROBLEMS IN ENGINEERING, 2020, 2020: 1- 12

4. Professional teaching for international students:

(1) Interest Theory: This is a three-credit course designed for the master degree students. In this course we first introduce the various quantitative measures of interest, most of the basic principles involved in the measurement of interest. Then elaborate and extend these basic principles to more complex financial transactions, such as annuities (basic and more general), amortization schedules and sinking fund, bonds and other securities, etc. These contents explore the various methods by which interest is calculated and by which capital and interest are repaid by the borrower to the lender. This module also provides the techniques and concepts for the module Actuarial Mathematics I and II.

(2) Mathematical Finance: This is a two-credit course designed for PhD. The text book is 《An Elementary Introduction to Mathematical Finance》.