Yan Tingjin

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Education

The Chinese University of Hong Kong — 2017 — Present

PhD in Statistics | Supervisor: Prof. Wong Hoi Ying

The Chinese Academy of Sciences — 2016 — 2017

Exchange programme | Supervisor: Prof. Xia Jianming

Shandong University — 2013 — 2017

BSc in Mathematics | Supervisor: Prof. Shi Yufeng

Scholarships/Awards

- Hong Kong PhD Fellowship (established by Research Grants Council of Hong Kong), 2017-2021
- China National Scholarship (established by the Central Government of China), 2016
- 'Hua Luogeng' Scholarship (established by the Chinese Academy of Sciences), 2015-2016
- Excellent student first-class scholarship (established by Shandong University), 2014-2016

Publications

- Yan, T., & **Wong, H. Y.** (2019). Open-loop equilibrium strategy for mean-variance portfolio problem under stochastic volatility. *Automatica.* **107**, 211–223.
- Yan, T., & **Wong, H. Y.** (2019). Open-loop equilibrium reinsurance-investment strategy under mean-variance criterion with stochastic volatility. *Insurance: Mathematics and Economics.* **90,** 105-119
- **Yan, T.**, Han, B., Pun, C. S., & Wong, H. Y. (2020). Robust time-consistent mean-variance portfolio selection problem with multivariate stochastic volatility. *Mathematics and Financial Economics.* **14,** 699-724.

Working paper

• Yan, T., & **Wong, H. Y.** (2020). Trading with path-dependent effect: A continuous-time cointegration perspective.

Presentations

• "*Mean-variance reinsurance-investment with unbounded random parameters in incomplete markets: time-consistent open-loop controls*", The Quantitative Methods in Finance 2018 Conference, Sydney, Australia, December 2018.

• "*Open-loop equilibrium strategy for mean-variance portfolio problem under stochastic volatility*", 2019 SIAM Financial Mathematics and Engineering, Toronto, Canada, June 2019.

• "*Open-loop equilibrium strategy for mean-variance portfolio problem under stochastic volatility*", The 3rd International Conference on Econometrics and Statistics, Taichung, Taiwan, June 2019.

Research Interests and skills

• Research interests: portfolio optimization, risk management, insurance.

• Programming skills: MATLAB, python.

Teaching Experience

Department of Statistics, The Chinese University of Hong Kong:

Teaching Assistant

• STAT 3007: *Introduction to Stochastic Processes* Sept.— Dec. 2017, 2018, 2019, 2020

• STAT 4002: *Multivariate Techniques with Business Applications* Jan.— May 2018

• RMSC 6001: *Interest Rates and Fixed Incomes Risk Management* Sept.— Dec. 2018

• STAT 3006: *Statistical Computing* Jan.— May 2019, 2020