Xiaolu Tan

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(updated in April, 2020)

Work Experience

2019 - present, The Chinese University of Hong Kong, Associate Professor.

2013 - 2019, University of Paris-Dauphine, PSL University, Assistant Professor.

2012 - 2013, University of Paris-Dauphine, PSL University, Temporary Teaching/Research Fellow.

2010 - 2012, Ecole Polytechnique, Teaching Assistant

2009 - 2011, AXA, Group Risk Management, Industrial Consulting (one day per week).

Education

Decembre 2017, University of Paris-Dauphine, PSL University, **Habilitation**.

2009 - 2011, Ecole Polytechnique, CMAP, **PhD**, supervised by Nizar Touzi and Frédéric Bonnnans.

2008 - 2009, UPMC - X, Master "Probability and Finance", **Master**.

2005 - 2009, Ecole Polytechnique, **French Engineering Degree**.

2001 - 2005, Peking University, School of Mathematical Science, **Bachelor**.

Teaching

Main Courses at The Chinese University of Hong Kong:

– 2019 - present: **Financial Mathematics**
– 2019 - present: **Topics in Optimization Theory**

Main Courses at University of Paris-Dauphine:

– 2017 - 2019: **Pricing of financial assets and arbitrage** (Masef, M2)
– 2016 - 2018: **Static and dynamic optimisation** (MIDO, M1)
– 2014 - 2017: **Jump process** (Masef, M2)
– 2013 - 2019: **Stochastic process and PDE** (ISF, M2)
– 2012 - 2017: **Monte Carlo** (MIDO, M1)

Exercise courses

– At Ecole Polytechnique: Stochastic optimal control, C++, Scilab, etc.
– At University of Paris-Dauphine: Analyse, Monte Carlo, Risk management, Discrete Process, Poisson Processus and Actuarial Science, Time Series, Brownian motion and evaluation of financial assets, etc.

Research Interests

Stochastic optimal control, stochastic analysis, mathematical finance, numerical simulation of SDEs, numerical methods for nonlinear PDEs, etc.