CHENGXIN YAN

闫丞鑫

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EDUCATION

Nankai University (南开大学)   *September 2021 - Present*
Ph.D. Candidate in Probability Theory and Mathematical Statistics
Supervisor: Prof. Yongjin Wang (王永进)

Nankai University (南开大学)   *September 2019 - June 2021*
M.Sc. in Mathematical Economics
Supervisor: Prof. Yongjin Wang (王永进)

Northwestern Polytechnical University (西北工业大学)   *September 2015 - June 2019*
B.Sc. in Mathematics
Supervisor: Prof. Xiaogang Liu (刘晓刚)

RESEARCH INTERESTS

Stochastic Processes and SPDEs, Stochastic Optimization, Mathematical Finance, Operations Management

PUBLISHED PAPERS

1. Wang Y, **Yan C**, Zhou X. (2024). Comparison principle for stochastic heat equations driven by α-stable white noises. *Bernoulli* 30(2):1375–1400.

2. Wang Y, **Yan C**, Zhou X. (2024). Existence of weak solutions to stochastic heat equations driven by truncated α-stable white noises with non-Lipschitz coefficients. *J. Math. Anal. Appl.* 537(2):128362.

3. Liu X, **Yan C**. (2020). Unitary homogenous bi-Cayley graphs over finite commutative rings. *J. Algebra its Appl.* 19(9):2050173

WORKING PAPERS

1. SPDE modeling in option pricing and inventory management (with Yongjin Wang)

2. Managing inventory risks with emergencies: an option pricing strategy (with Yongjin Wang)

WORKING IN PROGRESS

1. Optimizing crowdfunding campaigns: leveraging herding dynamics through the Hawkes process (with Ehsan Bolandifar and Yongjin Wang)

ACADEMIC EXPERIENCE

May 2024-June 2024	Visiting Researcher in London Business School
May 2024-June 2024	Visiting Researcher in Bayes Business School
May 2023-June 2023	Visiting Researcher in Peking University HSBC Business School

INVITED PRESENTATIONS

May 2024   6-th Annual Queen Mary University of London PhD Economics and Finance Workshop

AWARDS

- 2023 Gongneng Scholarship of Nankai University
- 2022 Gongneng Scholarship of Nankai University
- 2020 Gongneng Scholarship of Nankai University
- 2018 National Scholarship (No.18945)

PROGRAMMING SKILLS

MATLAB, R, LATEX

LANGUAGE

Chinese (native), English (academic writing)