

# CHENGXIN YAN

闫承鑫

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## EDUCATION

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**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 Applied Mathematics

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

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Stochastic Processes, Stochastic Modeling, Stochastic Optimization, Supply Chain Management, Sustainable Operations.

## STATEMENT

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In recent years, my research has predominantly explored the theoretical aspects of stochastic differential equations and stochastic partial differential equations. Presently, my focus has shifted towards leveraging stochastic methodologies to enhance operations management practices.

## PUBLISHED PAPERS

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1. Wang Y, **Yan C**, Zhou X. (2024). Comparison principle for stochastic heat equations driven by  $\alpha$ -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  $\alpha$ -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

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1. SPDE modeling in option pricing and inventory management (with Yongjin Wang)
2. Managing inventory risks with emergencies (with Yongjin Wang)

## WORKING IN PROGRESS

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1. Optimal design for crowdfunding campaigns (with Ehsan Bolandifar (PHBS) and Yongjin Wang)
2. The price of fairness under uncertainty (with Philippe Blaettchen (London Business School))

## ACADEMIC EXPERIENCE

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*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

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

## AWARDS

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- 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

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Matlab, Python, Latex

## LANGUAGE

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Chinese (native), English (academic writing)