

Liyuan LIN

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Waterloo, Ontario, Canada, N2L 3G1.

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Education Experiences

- PhD Candidate, University of Waterloo
Jun. 2024 expected
 - Major: Actuarial Science
 - Supervisor: Ruodu Wang and Alexander Schied
- Master degree in Economics, Central University of Finance and Economics (CUFE)
Sep. 2017 - Jun. 2020
 - Major: Actuarial Science
 - Supervisor: Jingzhen Liu
 - Overall GPA: 3.946/4.5 (2/21)
- Bachelor in Economics, Central University of Finance and Economics (CUFE)
Sep. 2013 - Jun. 2017
 - Major: Actuarial Science
 - Supervisor: Jingzhen Liu
 - Overall GPA: 3.94/4.50 (5/44)

Research Interests

- *Dependence and Risk Aggregation*
- *Risk Measure*
- *Stochastic Control*

Research Experience

- 2019.10.1-2020.6.17
International visiting graduate student in Statistics and Actuarial Science in University of Waterloo.
- 2019.7.23-2019.9.15
Researcher Assistant in the Department of Applied Mathematics in The Hong Kong Polytechnic University.
- 2018.7.23-2018.8.22
Researcher Assistant in the Department of Applied Mathematics in The Hong Kong Polytechnic University.

Main Research results

- [1] Chen, Y., **Lin, L.*** and Wang, R. (2021). Risk aggregation under dependence uncertainty and an order constraint. Insurance: Mathematics and Economics, forthcoming.

- [2] **Lin, L.**, Liu, F., Liu, J.* and Yu, L. (2020). The optimal reinsurance strategy with price-competition between two reinsurers. Submitted.
- [3] Yu, L., **Lin, L.**, Guan, G. and Liu, J. (2021). Time-consistent lifetime portfolio selection under smooth ambiguity. Submitted.
- [4] Liu, J.*, **Lin, L.**, Yiu, K.F.C. and Wei J. (2020). Non-exponential discounting portfolio management with habit formation. *Mathematical Control and Related Fields*, 10(4): 761-783.
- [5] Liu, J., Yan, S. and **Lin L.*** (2020). Optimal asset allocation for households with habit formation. Submitted. (In Chinese).
- [6] Liu, J., **Lin, L.** and Meng, H.* (2020). Optimal Consumption, Life insurance and Investment Decision with Habit formation. *Acta Mathematicae Applicatae Sinica*, 43(3): 517-534. (In Chinese).
- [7] Liu, J.* and **Lin, L.** (2018). Impact of weather on the pricing of flight delay insurance. *Insurance Theory and Practice*, 2018(11): 100-110. (In Chinese).

Conferences

- [1] 2nd Waterloo Student Conference in Statistics, Actuarial Science and Finance, Online, Nov 5-6, 2021.
- [2] The 7th FINACT-IRAN National Conference on Financial and Actuarial Mathematics, Online, Aug 10-12, 2021.
- [3] 23rd International Congress on Insurance: Mathematics and Economics, Munich, Germany, Jul 10-12, 2019.
- [4] 2019 China Actuarial Theory and Application Conference, Shanghai, China, May 18-19, 2019.
- [5] The 8th Annual Conference of Financial Engineering and Financial Risk Management Branch of OR Society of China, Xian, China, Aug 25-26, 2018.

Scholarships & Awards

- 2021.7 Statistics & Actuarial Science Chair's Award
- 2020.9 Statistic & Actuary Science Doctor Entrance Award
- 2020.6 Outstanding Graduates in Beijing
- 2019.11&2018.11 First-Class Scholarship of CUF
- 2018.6 Excellent Standing in the "Munich Re Cup"
- 2018.5 Sunshine Insurance Group Actuarial Scholarship
- 2018.3 Sir EJ prize from IFOA

Other Skills

- Language skills
 - Chinese: mother tongue
 - English: Ielts 7 (Reading 8.5, Listening 7.5, Writing 6, Speaking 6)
- Professional skills
 - Associate member of China Association of Actuaries
 - Member of IFOA (Pass CT1-CT8, CP1, CP2)
 - Member of SOA (Pass P, FM, SRM, VEE Economics, VEE Mathematical Statistics)

- Computer skills
 - Matlab, R