Liyuan LIN

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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 Measures*
- *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] Koike, T., Lin, L. and Wang, R. (2022). Joint mixability and negative orthant dependence. *arXiv*: 2204.11438.

[2] Assa, H., Lin, L. and Wang, R. (2022). Calibrating distribution models from PELVE. *arXiv*: 2204.08882.

[3] Chen, Y., **Lin, L.*** and Wang, R. (2021). Risk aggregation under dependence uncertainty and an order constraint. Insurance: Mathematics and Economics, 102: 169-187.

[4] **Lin, L.**, Liu, F., Liu, J.* and Yu, L. (2020). The optimal reinsurance strategy with price-competition between two reinsurers. Submitted.

[5] Yu, L., **Lin, L**, Guan, G. and Liu, J. (2021). Time-consistent lifetime portfolio selection under smooth ambiguity. Submitted.

[6] 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.

[7] Liu, J., Yan, S. and **Lin L.*** (2020). Optimal asset allocation for households with habit formation. Submitted. (In Chinese).

[8] Liu, J., **Lin, L.** and Meng, H.* (2020). Optimal Consumption, Life insurance and Investment Decision with Habit formation. Acta Mathematicae Applicatae Sinica (Chinese Series), 43(3): 517-534. (In Chinese).

[9] 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 (Organizing Committee).

[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

- 2022.4 The SOA James C. Hickman Scholar Doctoral Stipend
- 2021.7/2022.2 Statistics & Actuarial Science Chair's Award
- 2020.9 Statistics & Actuarial Science Doctor Entrance Award
- 2020.12 Excellent MA thesis in CUFE
- 2020.6 Outstanding Graduate in Beijing
- 2019.11&2018.11 First-Class Scholarship of CUFE
- 2018.6 Excellent Standing in the "Munich Re Cup"
- 2018.5 Sunshine Insurance Group Actuarial Scholarship
- 2018.3 Sir EJ prize from IFOA

Teaching experience

- Teaching Assistant at UW
  - ACTSC 331 (Winter 2022) - Life Contingencies 2
  - ACTSC 446/846 (Winter 2022) - Mathematics of Financial Markets
  - ACTSC 431 (Fall 2021) - Casualty and Health Insurance Mathematics 2
  - ACTSC 445 (Fall 2021) - Quantitative Enterprise Risk Management
  - ACTSC 445 (Spring 2021) - Quantitative Enterprise Risk Management
  - ACTSC 371 (Spring 2021) - Introduction to Investment
- Teaching Assistant at CUFE
  - Mathematics for Life Contingency (Bilingual) - IFOA certification course

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
  - Pursuing Associateship of IFOA (Passed CS1, CS2, CM1, CM2, CB1-CB3, CP1-CP3)
  - Pursuing Associateship of SOA (Passed P, FM, PA, SRM, VEE Economics, VEE Mathematical Statistics)
- Computer skills
  - Matlab, R