# Yifan Jiang

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## EDUCATION

University of Oxford, Oxford, United Kingdom — Sep 2021 – Present
- DPhil student in Mathematics of Random Systems
- Under the supervision of Prof. Jan Obłój and Prof. Gui-Qiang Chen

Fudan University, Shanghai, China — Sep 2016 – Jul 2020
- BSc in Mathematics and Applied Mathematics

The University of Texas at Austin, Austin, United States of America — Aug 2018 – Dec 2018
- Study abroad in Mathematics

## RESEARCH INTERESTS

- Stochastic control, optimal transport, mathematical finance
- Fluid dynamics, scalar conservation laws, mean-field systems
- Chaos, entropy, ergodicity

## PUBLICATIONS

[1] Convergence of the Deep BSDE method for FBSDEs with non-Lipschitz coefficients
with J. Li, *Probability, Uncertainty and Quantitative Risk*, 2021, vol. 6(4), 391-408.

[2] Existence and distributional chaos of points that are recurrent but not Banach recurrent
with X. Tian, *Journal of Dynamics and Differential Equations*, 2022.

[3] Empirical approximation to invariant measures for McKean–Vlasov processes: mean-field interaction vs self-interaction
with K. Du and J. Li, *Bernoulli*, 2023, vol. 29(3), 2492-2518.

[4] Wasserstein distributional robustness of neural networks
with X. Bai, G. He and J. Obłój, *In Advances in Neural Information Processing Systems*, 2023.

## PREPRINTS

[5] Sequential propagation of chaos
with K. Du and X. Li, 2023.

## AWARDS & HONORS

- Finalists of Alibaba Global Mathematics Competition (10th out of 50k+) — Jun 2022
- Oxford-Radcliffe Graduate Scholarship (4-year full scholarship) — May 2021
- Putnam Mathematical Competition top 3% — Dec 2018
- Samsung Scholarship at Fudan University (the first prize) — Oct 2017

## RESEARCH EXPERIENCE

**Research Assistant**, Fudan University — Aug 2020 – Aug 2021
- Under the supervision of Prof. Shanjian Tang and Dr. Kai Du
- Stochastic control, forward-backward SDEs, neural networks

**Undergraduate Researcher**, Fudan University — Mar 2019 – Mar 2020
- Under the supervision of Prof. Xueting Tian
- Topological dynamical systems, chaos, ergodic measures

## TEACHING EXPERIENCE

**Teaching Assistant**, University of Oxford

- B8.1 Probability, Measure, and Martingales — Michaelmas Term 2022
- MCF Advanced Numerical Methods — Hilary Term 2022

**Tutor**, University of Oxford

- C4.9 Optimal Transport and Partial Differential Equations — Michaelmas Term 2023
- B8.3 Mathematical Models of Financial Derivatives — Hilary Term 2023

## SELECTED TALKS

- London–Oxford–Warwick Mathematical Finance Workshop — Sep 2022
  Oxford, United Kingdom
  *Sensitivity of robust optimization over an adapted Wasserstein ambiguity set*
- CIRM: Advances in Stochastic Analysis for Handling Risks in Finance and Insurance — Sep 2023
  Marseille, France
  *Causal distributionally robust optimization – sensitivity and duality*

## ATTENDED WORKSHOPS

- Clay Research Conference and Workshops — Sep 2023
  Oxford, United Kingdom
- Junior Researcher in Stochastic Optimal Control **(Co-organizer)** — Sep 2023
  Berlin, Germany
- Oxford–ETH Workshop on Mathematical & Computational Finance — Jun 2023
  Oxford, United Kingdom
- Workshop on Model-free Mathematical Finance — May 2023
  London, United Kingdom
- Conference in Mathematics of Random Systems 2023 — Apr 2023
  Edinburgh, United Kingdom
- Oxbridge PDE Conference — Mar 2023
  Cambridge, United Kingdom
- Oxford–Princeton Workshop on Stochastic Analysis and Mathematical Finance — Oct 2022
  Oxford, United Kingdom
- Mathematics of Random Systems Summer School — Sep 2022
  Oxford, United Kingdom
- Durham Symposium on Stochastic Dynamics, Nonlinear Probability, and Ergodicity — Aug 2022
  Durham, United Kingdom
- Workshop in Stability Analysis for Nonlinear PDEs — Aug 2022
  Oxford, United Kingdom
- International PDE Conference — Jul 2022
  Oxford, United Kingdom
- vICM Sectional Workshop in Applied Mathematics — Jul 2022
  London, United Kingdom
- Oxford–ETH Workshop on Mathematical & Computational Finance — Jun 2022
  Zurich, Switzerland
- BIRS Workshop on Stochastic Mass Transports — Mar 2022
  Banff, Canada

[*Updated on 2023-10-14*]