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.

PREPRINTS

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

[5] Wasserstein distributional robustness of neural networks
with X. Bai, G. He and J. Obłój, 2023.

AWARDS & HONORS	■ 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	
	■ B8.3 Mathematical Models of Financial Derivatives	Hilary Term 2023

SELECTED TALKS	▪ London–Oxford–Warwick Mathematical Finance Workshop Oxford, United Kingdom *Sensitivity of robust optimization over an adapted Wasserstein ambiguity set*	Sep 2022
ATTENDED WORKSHOPS	▪ Workshop on Model-free Mathematical Finance London, United Kingdom	May 2023
	▪ Conference in Mathematics of Random Systems 2023 Edinburgh, United Kingdom	Apr 2023
	▪ Oxbridge PDE Conference Cambridge, United Kingdom	Mar 2023
	▪ Oxford–Princeton Workshop on Stochastic Analysis and Mathematical Finance Oxford, United Kingdom	Oct 2022
	▪ Mathematics of Random Systems Summer School Oxford, United Kingdom	Sep 2022
	▪ Durham Symposium on Stochastic Dynamics, Nonlinear Probability, and Ergodicity Durham, United Kingdom	Aug 2022
	▪ Workshop in Stability Analysis for Nonlinear PDEs Oxford, United Kingdom	Aug 2022
	▪ International PDE Conference Oxford, United Kingdom	Jul 2022
	▪ vICM Sectional Workshop in Applied Mathematics London, United Kingdom	Jul 2022
	▪ Oxford–ETH Workshop on Mathematical & Computational Finance Zurich, Switzerland	Jun 2022
	▪ BIRS Workshop on Stochastic Mass Transports Banff, Canada	Mar 2022

[*Updated on 2023-06-22*]