Yifan Jiang

Yifan.Jiang@maths.ox.ac.uk • +44 1865 615303

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, hydrodynamic limits, mean-field systems
- Chaos, entropy, ergodicity

PUBLICATIONS

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

[2] 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.

PREPRINTS

[3] Empirical approximation to invariant measures for McKean–Vlasov processes: mean-field interaction vs self-interaction
with K. Du and J. Li.

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
- MCF Advanced Numerical Methods — Hilary Term 2022

SELECTED PRESENTATIONS

- London–Oxford–Warwick Mathematical Finance Workshop, Oxford, United Kingdom — Sep 2022
  Sensitivity of robust optimization over an adapted Wasserstein ambiguity set

ATTENDED WORKSHOPS

- Durham Symposium, 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

SKILLS

PROGRAMMING
- Skilled in Python, C++, LaTeX
- Basic knowledge in Matlab, R

LANGUAGES
- Native in Mandarin
- Fluent in English