

Fenghui Yu

Address	HB 7.040, Building 36, Delft Institute of Applied Mathematics, TU Delft, Mekelweg 4, 2628 CD Delft, The Netherlands.	Email	fenghui.yu@tudelft.nl
		Tel.	+41 76 520 9639
		Website	http://fenghuiyu.github.io
		Birth Date	December 20, 1992

Positions

Aug 2022-Present *Assistant Professor (Tenure-Track)*
- Delft Institute of Applied Mathematics, TU Delft, The Netherlands

Jun 2019-July 2022 *Postdoctoral Researcher*
- RiskLab and Department of Mathematics, ETH, Zurich, Switzerland

Jan 2019-May 2019 *Postdoctoral Fellow*
- Department of Mathematics, The University of Hong Kong, Hong Kong

Education

Sept 2014-Dec 2018 Ph.D., Mathematics - The University of Hong Kong, Hong Kong
Research Field: Mathematical and Computational Finance
Supervisor: Prof. Wai-Ki CHING
Thesis: On Pricing, Hedging and Trading in Financial Management

Sept 2010-Jul 2014 B.S. Mathematics; B.E. Finance (Double Degree) - Jilin University, China
Major: Computational Mathematics; Minor: Finance and Financial Management
Performance: Outstanding Class (top 5%)

Research Interests

- Quantitative Methods in Risk Management, Finance and Actuarial Science
- Applied Probability, Stochastic Modeling and Stochastic Optimal Control
- Machine Learning, Data-driven Innovation and their Applications

Honors and Awards

2018	Scientific Research Network (WOG) Grant - <i>Research Foundation Flanders (FWO), Belgium</i>
2016, 2018	Conference Grant for Research Postgraduate Students - <i>The University of Hong Kong, Hong Kong</i>
2016	SIAM Student Travel Award - <i>SIAM, USA</i>
2016	Doris Chen Postgraduate Travel Grant - <i>The University of Hong Kong, Hong Kong</i>
2016	International Student Travel Award - <i>PIMS, Canada</i>
2014-2018	HKU Foundation Postgraduate Fellowship - <i>The University of Hong Kong, Hong Kong</i>
2014-2018	Postgraduate Scholarship - <i>The University of Hong Kong, Hong Kong</i>
2012-2014	First Rank Scholarship - <i>Jilin University, China</i>
2011-2014	Outstanding Undergraduate - <i>Jilin University, China</i>
2011	Second Rank Scholarship - <i>Jilin University, China</i>

Papers

- **Feng-Hui Yu**, Wai-Ki Ching, Chu-Fang Wu and Jia-Wen Gu. *Optimal Pairs Trading Strategies: a Stochastic Mean-Variance Approach*. Forthcoming, Journal of Optimization Theory and Applications, 2022.
- Dong-Mei Zhu, Jia-Wen Gu, **Feng-Hui Yu**, Tak-Kuen Siu and Wai-Ki Ching. *Optimal Pairs Trading with Dynamic Mean-Variance Objective*. Mathematical Methods of Operations Research, 94(1), 145–168, 2021.
- Dong-Mei Zhu, Jia-Wen Gu, **Feng-Hui Yu**, Wai-Ki Ching and Tak-Kuen Siu. *How Correlation Risk in Basket Credit Derivatives Might be Priced and Managed?* IMA Journal of Management Mathematics, 32(2), 195–219, 2021.
- **Feng-Hui Yu**, Jie-Jun Lu, Jia-Wen Gu and Wai-Ki Ching. *Modeling Credit Risk with Hidden Markov Default Intensity*. Computational Economics, 54(3), 1213–1229, 2019.
- **Feng-Hui Yu**, Wai-Ki Ching, Jia-Wen Gu and Tak-Kuen Siu. *Interacting Default Intensity with Hidden Markov Process*. Quantitative Finance, 7(5), 781–794, 2017.
- Tak-Kuen Siu, **Feng-Hui Yu**, Qing-Qing Yang, Jia-Wen Gu and Wai-Ki Ching. *Pricing Participating Policies Under Hidden Markov Models via Neural Networks*. Preprint, 2019.
- **Feng-Hui Yu** and Wai-Ki Ching. *Multi-Period Optimal Mean-reverting Spread Trading Strategies with Hidden Markovian Regime Switching*. Working Paper.
- **Feng-Hui Yu**. *Optimal Convergence Trading Strategies with Cutting Loss Exit*. Working Paper.

Conference/Workshop/Research Experience

Oct 2022	Invited talk , Finance Research Day - TU Delft, the Netherlands
Oct 2020	Invited talk , Seminar of Josef Teichmann's Group - ETH Zurich, Switzerland
Dec 2019	Invited talk , Youth Probability and Statistic Forum - Beijing, China
Dec 2019	Invited talk , Post/Doctoral Seminar in Mathematical Finance - ETH Zurich, Switzerland
Feb 2018	Contributed poster , Actuarial and Financial Mathematics Conference: Interplay between Finance and Insurance - Brussels, Belgium
Feb 2018	Invited talk , Workshop on Computational Science and Optimization - Hong Kong
Nov 2016	Contributed talk , SIAM Conference on Financial Mathematics and Engineering - Austin, USA
Jul 2016	Contributed talk , The 6th International IMS-FIPS Workshop - Edmonton, Canada
Jun 2016	Contributed talk , The 11th East Asia SIAM Conference - Macao
May 2016	Participant , International Conference on Applied Mathematics - Hong Kong
Feb 2016	Contributed talk , The 4th Asian Quantitative Finance Conference - Osaka, Japan
Aug 2015	Academic Visit , Department of Mathematical Sciences, University of Copenhagen - Copenhagen, Denmark

Other Scientific Activities

Sept 2019-2021	Risk Day - RiskLab, ETH Zurich, Switzerland
Sept 2020	13th European Summer School in Financial Mathematics - Vienna(online), Austria
Jun-Jul 2016	PIMS Summer School in Mathematical Finance - University of Alberta, Canada

Teaching Experience

(All of the courses are given in English)

Feb-May 2021	Teaching Assistant , RiskLab - ETH Zurich, Switzerland
Feb-May 2022	<i>Course: Quantitative Risk Management</i>
Sep-Nov 2017	Teaching Assistant , Department of Mathematics - The University of Hong Kong, Hong Kong
	<i>Course: Discrete Mathematics</i>
Sep-Nov 2017	Teaching Assistant , Department of Mathematics - The University of Hong Kong, Hong Kong
Sep-Nov 2016	<i>Course: University Mathematics I</i>
Sep-Nov 2015	
Jan-May 2015	Teaching Assistant , Department of Mathematics - The University of Hong Kong, Hong Kong
	<i>Course: Computational Methods and Differential Equations with Applications</i>

Additional Information

Jan 2015	Certificate of Teaching and Learning in Higher Education - <i>The University of Hong Kong, Hong Kong</i>
Referee Service	Automatica, Mathematical Methods of Operations Research
Programming	MATLAB, Python
Language	Chinese (native), English (fluent)