Fenghui Yu

Address	HB 7.040, Building 36, Delft Institute of Applied Mathematics, TU Delft, Mekelweg 4, 2628 CD Delft, The Netherlands.	**Email** **Tel.** **Website** **Date of Birth**	fenghui.yu@tudelft.nl +31 6543 1978 http://fenghuiyu.github.io 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 Finance, Risk Management and Actuarial Science
- Applied Probability, Stochastic Modeling and Stochastic Optimal Control
- Machine Learning, Data-driven Innovation and their Applications in Finance

Honors and Awards

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

Papers

- **Feng-Hui Yu**, Wai-Ki Ching, Chu-Fang Wu and Jia-Wen Gu. *Optimal Pairs Trading Strategies: a Stochastic Mean-Variance Approach.* Journal of Optimization Theory and Applications, 196, 36–55, 2023.
- 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

Mar 2023	**Invited talk**, Dutch Mathematical Finance Seminars - TU Delft, The Netherlands
Feb 2023	**Invited talk**, Seminar in Mathematical Finance - McMaster University, Canada
Nov 2022	**Invited talk**, 14th DIAM Research Day - TU Delft, The Netherlands
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 Statistics 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**, 6th International IMS-FIPS Workshop - Edmonton, Canada
Jun 2016	**Contributed talk**, 11th East Asia SIAM Conference - Macao
Feb 2016	**Contributed talk**, 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 - University of Vienna, Austria
Jun–Jul 2016	PIMS Summer School in Mathematical Finance - University of Alberta, Canada

Teaching Experience

(All of the courses were given in English)

Apr–June 2023 **Lecturer**, Delft Institute of Applied Mathematics - TU Delft, the Netherlands
Special Topics in Financial Engineering (Machine Learning in Finance)

Feb–May 2022
Feb–May 2021 **Teaching Assistant**, RiskLab - ETH Zurich, Switzerland
Quantitative Risk Management

Sep–Nov 2017 **Teaching Assistant**, Department of Mathematics - The University of Hong Kong, Hong Kong
Discrete Mathematics

Sep–Nov 2017
Sep-Nov 2016
Sep-Nov 2015 **Teaching Assistant**, Department of Mathematics - The University of Hong Kong, Hong Kong
University Mathematics I

Jan–May 2015 **Teaching Assistant**, Department of Mathematics - The University of Hong Kong, Hong Kong
Computational Methods and Differential Equations with Applications

Additional Information

Jan 2015 Certificate of Teaching and Learning in Higher Education
- *The University of Hong Kong, Hong Kong*

Referee Service Automatica, Mathematical Methods of Operations Research

Programming MATLAB, Python

Languages Chinese (native), English (fluent)