

# Fenghui Yu

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<b>Address</b>	320B, Run Run Shaw Building, Department of Mathematics, The University of Hong Kong, Pokfulam Road, Hong Kong.	<b>Email</b>	maggie.yufenghui@gmail.com
		<b>Tel.</b>	+852 5986 4324
		<b>Website</b>	<a href="http://fenghuiyu.github.io">http://fenghuiyu.github.io</a>

## Education

**Sept 2014-Aug 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., Science; B.S., Economics - Jilin University, China

*Major: Computational Mathematics; Minor: Finance and Financial Management*

*Major GPA: 3.85 over 4.00; Overall GPA: 3.76 over 4.00*

*Performance Ranking: top 3 over 78*

*Outstanding Class (17 selected from 78, top 2 over 17)*

## Working Experience

**Sept 2018-Present** *Postdoctoral Fellow*

- Department of Mathematics, The University of Hong Kong, Hong Kong

## Research Interests

- Quantitative Methods in Finance and Risk Management
- Stochastic Modeling and Optimal Portfolio Management
- Applied Probability, Applied Data Science, Machine Learning and its Application
- Computational and Data-driven Innovation in Interdisciplinary Science

## Honors and Awards

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

## Papers

- **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.

- **Feng-Hui Yu**, Jie-Jun Lu, Jia-Wen Gu and Wai-Ki Ching. *Modeling Credit Risk with Hidden Markov Default Intensity*. Accepted for publication in Computational Economics, online available, 2018.
- Dong-Mei Zhu, Jia-Wen Gu, **Feng-Hui Yu**, Wai-Ki Ching and Tak-Kuen Siu. *On Pricing and Hedging Basket Credit Derivatives with Dependent Structure*. Revision submitted to IMA Journal of Management Mathematics, 2018.
- Dong-Mei Zhu, Jia-Wen Gu, **Feng-Hui Yu**, Tak-Kuen Siu and Wai-Ki Ching. *Optimal Pairs Trading with Dynamic Mean-variance*. Preprint, 2018.
- 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, 2018.
- **Feng-Hui Yu**, Wai-Ki Ching, Jia-Wen Gu and Tak-Kwong Wong. *Optimal Mean-Variance Pairs Trading Strategies*. In preparation, 2018.

## Conference/Workshop/Research Experience

<b>Feb 2018</b>	<b>Contributed poster</b> , Actuarial and Financial Mathematics Conference: Interplay between Finance and Insurance - Brussels, Belgium
<b>Feb 2018</b>	<b>Contributed talk</b> , Workshop on Computational Science and Optimization - Hong Kong
<b>Nov 2016</b>	<b>Contributed lecture</b> , SIAM Conference on Financial Mathematics and Engineering - Austin, Texas, USA
<b>Jul 2016</b>	<b>Contributed talk</b> , The Sixth International IMS-FIPS Workshop - Edmonton, Canada
<b>Jun 2016</b>	<b>Contributed talk</b> , The 11th East Asia SIAM Conference - Macao
<b>May 2016</b>	<b>Participant</b> , International Conference on Applied Mathematics - Hong Kong
<b>Feb 2016</b>	<b>Contributed talk</b> , The Fourth Asian Quantitative Finance Conference - Osaka, Japan
<b>Aug 2015</b>	<b>Academic Visit</b> , Department of Mathematical Sciences, University of Copenhagen - Copenhagen, Denmark
<b>2013-2014</b>	<b>Student Researcher</b> , College Base Program - Jilin University, China
<b>2012-2013</b>	<b>Group Leader</b> , College Student Innovation Research Training Program - Jilin University, China
<b>Jan-Feb 2013</b>	<b>Intern</b> , Agricultural Bank of China, Changde Branch - Changde, China
<b>Aug 2012</b>	<b>Analyst</b> , Mathematics Contest in Modeling - China

## Other Scientific Activities

<b>Jun-Jul 2016</b>	PIMS Summer School in Mathematical Finance - University of Alberta, Canada
<b>Jul 2014</b>	International Summer School on Scientific Computing - Chinese Academy of Sciences, China
<b>Jul 2014</b>	Summer School on Applied Mathematics - Peking University, China
<b>Jul 2013</b>	Summer Program for Advanced Interdisciplinary Studies - Peking University, China
<b>Jul 2013</b>	Annual Conference held by Academy for Advanced Interdisciplinary Studies - Peking University, China
<b>Jul 2013</b>	Summer Study Camp for Mathematics - Fudan University, China

## Teaching Experience

(All of the courses are given in English)

<b>Sep-Nov 2017</b>	<b>Teaching Assistant</b> , Department of Mathematics, - The University of Hong Kong, Hong Kong <i>Course: Discrete Mathematics</i>
<b>Sep-Nov 2017</b> <b>Sep-Nov 2016</b> <b>Sep-Nov 2015</b>	<b>Teaching Assistant</b> , Department of Mathematics, - The University of Hong Kong, Hong Kong <i>Course: University Mathematics I</i>
<b>Jan-May 2015</b>	<b>Teaching Assistant</b> , Department of Mathematics, - The University of Hong Kong, Hong Kong <i>Course: Computational Methods and Differential Equations with Applications</i>

## Additional Information

<b>Jan 2015</b>	Certificate of Teaching and Learning in Higher Education - <i>The University of Hong Kong, Hong Kong</i>
<b>Programming</b>	MATLAB, Python, Pandas