

Zeyang Yu



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Education

Shandong University, Jinan, China

M.S. in Probability Theory and Mathematical Statistics, 2025

Advisor: Zhiyong Yu

Dalian University of Technology, Dalian, China

B.S. in Information and Computing Science(Hua Luogeng class), 2022

GPA: 3.56/4.0.

Current Research Interests

- **Stochastic differential equations**: Backward stochastic differential equations(BSDE), Backward doubly stochastic differential equations(BDSDE), Forward-backward stochastic differential equations(FBSDE).
- **Stochastic control**: stochastic maximum principle, Stackelberg game, Feynmann-Kac Formula, etc.
- **Mean field game**.

Distinction

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| 2021 | Hua Luogeng Scholarship | Dalian University of Technology |
| 2019 | Second price in The Chinese Mathematics Competitions | Dalian University of Technology |
| 2022 | Excellent graduate student Scholarship | Shandong University |
| 2023 | Shandong University Scholarship | Shandong University |

Academic Experience

Short course: introduction to Mean Field Controls and Mean Field Games

February 2024

Teaching by Prof. Jianfeng Zhang, at Shandong University

Open course: Stochastic Partial Differential Equations

September 2023 - December 2023

Teaching by Prof. Tadahisa Funaki, at BIMS (online)

Language

Programming: C/C++, Matlab, LATEX

Language: Mandarin(Native), English(Fluent)