

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: 3.55/5.0, ranking 11/27.

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

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)