

KUAN YANG

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EDUCATION

Mathematical Institute, University of Oxford

Sept. 2021 - Sept. 2022

MSc in Mathematical and Computational Finance

- **Dynamic** quantitative skills by **Stochastic Differential Equation** based model for **pricing and prediction** in Financial Market
- **Incorporation**, adjustment and refinement of learned mathematical models in **specific financial background**
- Demonstrated ability for smooth **teamwork**

Cuiying Honors College¹ & School of Mathematics and Statistics, Lanzhou University

Sept. 2017 - Jun. 2021

BSc with Honors in Mathematics and Applied Mathematics

- **Candidate of China's Top - Notch Undergraduate Training Program**
- Combined modules in Pure and Applied Mathematics: Mathematical Analysis (92), Advanced Algebra (90), Theory of Probability (91), C++ Programming (91), Operational Research (A+), Abstract Algebra (95), Numerical Analysis (96), Graph Theory (95), Stochastic Process (91), Fundamentals of Topology (Algebraic Topology, 93)
- Solid **quantitative background** with flexible **cross-disciplinary** application
- **Average: 91.43, Rank: 3 / 184(Three Year Avg.), 1 / 184 (Penultimate Year)**

School of Mathematics, University of Leeds

Sept. 2019 - Feb. 2020

Study Abroad, Ministry of Education Outstanding Undergraduate Study Abroad Program

- 85 Credits of modules in Level 2 - 3: Metric and Function Spaces (98), Statistical Methods (98), Analytic Solutions of Partial Differential Equations (92), Computational Mathematics (91)
- Preparation for **research career** in **Stochastic Dynamics and Statistics**
- **Average: 90.34**

Massive Open Online Course

- **Introductory Lectures on Economics, Prof. Zhaofeng Xue, Peking University** Jun. 2017- Sept. 2017
Fundamental principles and theories on finance and economics, enrich basis for **cross-disciplinary application** of Mathematics
- **Coding with C Programming Language, Prof. Kai Weng, Zhejiang University** Feb. 2018- Apr. 2018
Structured **coding logic** and methods with advanced algorithm introduced

RESEARCH PROJECT

Study on Resistive Switching Behavior of ZnO RRAM by Numerical Simulation

Tutor: Prof. Ying-tao LI and Prof. Jing QI

Lab of Prof. Deyan He, School of Physical Science and Technology, Lanzhou University

Sept. 2018 to present

- Professional and **long-term experience** on **cross-disciplinary stochastic modelling** based on application of mathematics and learned courses including Stochastic Process, C/C++ Programming Language, Mathematical Analysis
- **Aimed** at resistive switching **mechanism explanation** and optimization for cycle-to-cycle variability for mass production
- **Novel** for **updating traditional kMC to Markov Chain model and Markov Random Field** as **stochastic nature** of ion flux recognized ; **Dynamical Revised Drift-Diffusion Model based on PDE and SDE**
- **Achieved systematical** explanation for resistive switching behavior ; **Better precision** compared with existing mainstream models ; Explained device failure, impact of electrode material and gas bubble phenomena which barely **analyzed theoretically** before
- With models and explanation reported as **paper** and **invited conference presentation** ; Won grants and award by University
- Sought financial sponsor and performance test facility for the team voluntarily

Introductory Study on Spectral Theory

Tutor: Prof. Alexander STROHMAIER

School of Mathematics, University of Leeds

Jul. 2020 to present

- First research in advanced pure mathematics ; Interpret abstract content **straightforwardly** by **graphical depiction** such as iso-value map ; **In-depth understanding towards mechanism of dynamical systems** through spectra and eigenfunctions
- **Aimed** at learning pure mathematics together with numerical analysis ; focus on eigenvalues and the Dirichlet to Neumann map ; Obtaining new techniques including **Calderon projectors, Dirichlet to Neumann map**, some elements of **pseudodifferential operators** and a bit of intuition about the **meaning of eigenfunctions** ; **Generalization and classification for random systems**
- **Progressed** by reading Partial Differential Equations I by Michael Taylor, Spectral Theory and Differential Operators by Brian Davies along with some course notes; Numerical Experiments of spectra and eigenfunctions and investigate **impact of domain, boundary condition** on systems ; Picked up coding by **FreeFem++**
- **Will expand** the work to more types of Differential Equations ; **Reproduce similar things in random setting to classify and relate stochastic systems**

¹Cuiying Honors College was founded within Lanzhou University as part of China's Top-Notch Undergraduate Training Program supported by central government. This pilot plan aimed at fostering future scientists with exceptional talent in fundamental disciplines. Every year, this national program admits only the best 1,000 students among the 6 million new undergraduates across China. Details: <http://chc.lzu.edu.cn>

Innovative Research on Evidence-Based Economics

Institute of Green Finance, Lanzhou University

Tutor: Prof. Lili WEI

Feb. 2018 - Oct. 2018

- **Aimed** at analysis of core factors for poverty and fundamental five alleviation method applied by government by Evidence-Based tools
- **Completed correlation analysis and visualization** of importance for certain keywords through massive literature reading and Graph Theory ; Independently writing codes by C++ to arrange and format literature for the whole research team

Analysis on the Stability and Spatial Evolution of Boxed Pigs

Research Center for Ecology and Environmental Sciences, Northwestern Polytechnical University

Tutor: Prof. Ruiwu WANG

Aug. 2018 - Feb. 2019.2

- **Game Theory** research by cooperative team work to propose methodology to maximize income and **expanded** for practical usage
- **Novel** for introducing **different weights of power** for pigs compared with basic models, and calculate the estimated income under various circumstance
- **Achieved stable solutions for replicator equations** and the results for spatial evolution
- **Will** be submitted to Physical Review E as 3rd author

CONFERENCE PRESENTATIONS

- Analysis on the resistive switching behavior and the morphology of conductive filament of RRAM by Markov Random Field simulation, 22nd. Chun - Tsung Fellow Annual Conference, Fudan University, **Plenary Talk**, Nov. 2020, Shanghai, China
- Eigenvalue problems on manifold and changes of mesh, MESH Generation and Applications Symposium (MEGAS 2021), Chinese Aerodynamics Research Society, **Oral Presentation**, May. 2020, Hangzhou, China
- A comprehensive stochastic modeling for the effect of Cu ions and Oxygen Vacancies in Cu/ZnO/Pt RRAM, CIMTEC Congress 2021, IEEECS, **Oral Presentation**, Jun. 2021, Montecatini Terme, Italy
- 11th. Representative Congress and 15th. Symposium of Operations Research Society of China, Operations Research Society of China, Oct. 2020, Hefei, China

JOURNAL PAPERS

- Anatomy of Resistive switching Behavior in Titanium Oxide Based RRAM Device
Kuan YANG, Liping FU, Junhao CHEN et al, IEEE Transaction on Electron Device (TED-2021-01-0037-R), Under Peer Review
Brief: Modelling impact of different initial states on the electrical performance and with experiments presented for verification
- The Conduction Mechanism Explanation Under Co-existence of Cu Atom and Oxygen Vacancy in Zinc Oxide Based RRAM By Markov Random Field Simulation
Junjie HU, **Kuan YANG, (co-first)**, Junhao CHEN et al, Journal of Physics D: Applied Physics (JPhysD-127805), Under Peer Review
Brief: Markov Random Field based Model, **hasn't been reported in Physics before, simplifies calculation** and point out complementary role in conduction of both copper atoms and oxygen vacancy
- Revelation of the Mechanism of a High-Uniform Unidirectional Volatile Switching Device
Yingtao LI, **Kuan, YANG, (co-first)**, Liping FU et al, submitted to Advanced Functional Materials (adfm.202101331)
Brief: Combined experiments and simulation of mechanism explanation for unidirectional volatile behavior in multilayer device
- Analysis on the multi-level storage of Ag/ZnO/Ag nanowire by Markov Chain Model
Kuan YANG, Junjie HU, Junhao CHEN et al, in progress
Brief: Illustrate schematics of morphology of conductive filament under different applied bias, based on which propose conduction mechanism for multi-level stages in resistance
- Analysis on Gas Bubble Phenomena and Resistive Switching Mechanism in Alumina
Liping FU, **Kuan YANG**, Junhao CHEN et al, in progress
Brief: Inspired by gas bubble on electrode after testing, simulation reasons it as gathering of oxygen ions by applied bias

GRANTS, AWARDS AND SCHOLARSHIPS

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| • China Top-Notch Undergraduate Training Program Funding
2% | Ministry of Education
RMB 150,000 = GBP 16,600 |
| • Outstanding Undergraduate Study Abroad Scholarship
2 of university | China Scholarship Council
RMB 80,000 = GBP 9,000 |
| • Hui-Chun Chin and Tsung-Dao Lee Chinese Undergraduate Research Endowment²
Ranked 1st among applicants, 1% | Top Research Grants in University
RMB 15,000 = GBP 2,150 |
| • National Scholarship
1 of grade, < 1% | Ministry of Education
RMB 8,000 = GBP 900 |
| • Contemporary Undergraduate Mathematical Contest in Modelling
< 1%, Ranked 1st provincially for the selected problem | China Society for Industrial and Applied Mathematics
National Second Prize |
| • University of Leeds - CSC Scholarship
< 1% | University of Leeds
GBP 830 |
| • Cuiying Foundation with University Level Excellence Recognition
Ranked 1st and received extended sponsorship | Lanzhou University
RMB 8,000 = GBP 900 |

²This Endowment was donated to six universities including Lanzhou University, Peking University and National Tsinghua University by the Nobel Prize Winner Dr. Tsung-Dao Lee, only 40 quota per year available for best students in research, details: https://en.wikipedia.org/wiki/Tsung-Dao_Lee#Educational_activities

- **Top Student Award**
Ranked 1st in the class, < 10%

Lanzhou University
RMB 1,000 = GBP 110

PROFESSIONAL QUALIFICATIONS

- **Chun-Tsung Fellow** Since Jun. 2020
- **Member of Operations Research Society of China** Since Oct. 2020
- **Reviewer** Jul. 2020 - Aug. 2020
Assist Teachers in our Lab for review task for Journal of Computer Engineering and Science

INTERNSHIP

Office Assistant for General Affairs Cuiying Honors College, Lanzhou University
Report to: Executive Dean, Prof. Deyan He and School Mgr. Ms. Yan Fang Sept. 2018 - present

- **Responsibility** of general business travel arrangement, financial affairs, foreign affairs and drafting official document
- **For Bizness Travel** obtained lowest negotiated rate among same scale company with hotels including Marriott, IHG and Hilton ; Cut down 20% cost in Australia travelling by leading strategic cooperation with Quest on William
- **Events Arrangement** of preparation and operation for **two academic conference** ; Cut down cost for conference but maintain the quality of the service ; Reception for famous scholars including CAS fellow Prof. Yigong SHI
- **Foreign Cooperation** with external professors and **Inviting Talks from scholars from University of Leeds**; **Raised donation** from Quest on William to set up foundation and accomplished first issue of **AUD 1,000 donation**

Mathematical Analysis for Sales, Marketing and Quality Control for Industries Sept. 2017 - present
Analysis for Sales and Marketing MaxMara, with Delia Giangregorio (COO, China)

- Classification of customers by **data characteristics**
- **Applied** Monte Carlo model with parameters **formulating purchasing power, price sensitivity, income scale**, etc. ; Try to transfer **Drift - Diffusion Model** and **SIR model** for **spatial evolution** of customers

Analysis on the Warranty and After-Sales Problems Tods, with Amanda Chen

- **Predicted** warranty service through **survival analysis and statistics**
- **Achieved Pricing Solution** for extended warranty ; Suggestions of optimization in the covering period and content for warranty to minimize the after-sales cost ; Efficient workflow to spot quality flow
- **Applied Pricing Theory** , **Sampling Theory** , Basic **Continuous Optimisation**

Pricing Strategy and Revenue Analysis Marriott Hotels Group & Quest on William Hotel

- **Pricing** based on customer preference and revenue prediction under COVID-19
- **Achieved behavioural models** of leisure and business guests to analyze the preference ; Based on which proposing directional offer and loyalty program to stimulate consumption and attract targeted guest on the lowest cost ; **Simulate the guest reaction to COVID-19**, with parameters including tolerance for cost and measurement to describe the eagerness to travel ; **Obtained remuneration from Quest on William and donated to University**

Voluntary Work over 180 hours

Local epidemic prevention Feb. 2020 - Apr. 2020

- **Estimated** evolution of local epidemic spreading by **revised SIR dynamical and data-driven models**
- Coding work of database to **track exposed ones**
- Put forward efficient positive testing workflow from **Operations Research** for COVID-19

Voluntary interpreter in Lanzhou Urban Planning Exhibition Museum Once per Semester

- Held the introductory introduction for overseas guests
- Learn the concerning factors for urban structuring and history of the city construction
- Obtain practical utilization and interpretation of the **Shortest Path Problem** in the planning of roads

INTEGRATED SKILLS

- Coding: Proficient: C/C++, Linux/UNIX, ~~TeX~~TeX, Python, MATLAB; Intermediate: R, HTML, Markdown, Freefem++
- Language: Mandarin(Native), English(Fluent, IELTS:8.0 (Speaking: 7.0))
- Others: Violin, HPC operation
- GRE: (Q:169, V:154, W:3.5)

REFeree

- **Professor Alexander Strohmaier** Academic and Research
Chair in Analysis, University of Leeds A.Strohmaier@leeds.ac.uk
- **Professor Deyan He** Academic, Research and Professional Skills
Associate Provost & Executive Dean of Cuiying Honors College, Lanzhou University hedy@lzu.edu.cn
- **Professor Wantong Li** Academic
Dean of School of Mathematics and Statistics wtli@lzu.edu.cn
- **Professor Yingtao Li** Academic, Research
Professor in Physics, Lanzhou University li_yto6@lzu.edu.cn

- **Professor Jing Qi**
Professor in Physics, Lanzhou University
- **Dr. Adrian Barker**
Associate Professor in Applied Mathematics, University of Leeds
- **Dr. Xian Yue Li**
Associate Professor in Applied Mathematics, Lanzhou University
- **Dr. Luisa Cuttillo**
Lecturer in Statistics, University of Leeds
- **Ms. Yan Fang**
School Manager of Cuiying Honors College, Lanzhou University

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