Yichen Feng

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University of California, Santa Barbara
Santa Barbara, CA 93106-3100

Research Interests

Stochastic Differential Games, Mean Field Games, Financial Mathematics, Systemic Risk, Portfolio Reallocation, Stochastic Processes

Education

University of California, Santa Barbara, Santa Barbara, California

Ph.D. Candidate in Statistics and Applied Probability (expected June 2022)

Temple University, Philadelphia, Pennsylvania

M.S. in Financial Engineering, May 2016

University of Science and Technology of China, Hefei, China

B.Sc. in Statistics, June 2016

Papers

Y. Feng, J.-P. Fouque, and T. Ichiba, Linear-Quadratic Stochastic Differential Games on Random Directed Networks, **Journal of Mathematics and Statistical Science** Vol. 7(3), p. 79-108, 2020.

Y. Feng, J.-P. Fouque, and T. Ichiba, Linear-Quadratic Stochastic Differential Games on Directed Chain Networks, **Journal of Mathematics and Statistical Science** Vol. 7(2), p. 25-67, 2020.

Teaching Experience

Teaching Assistant Experience (UCSB only)

- PSTAT 120B: Probability and Statistics (Winter '19, Spring '20)
- PSTAT 120C: Probability and Statistics (Spring '19, Fall '19, Fall '20)
- PSTAT 160B: Applied Stochastic Processes (Fall '18)
- PSTAT 171: Mathematics of Fixed Income Markets (Winter '18, Spring '18, Winter '21)

Teaching Associate Experience

- PSTAT 120A: Probability and Statistics (Summer '20)

Research Experience

- Graduate student researcher (Summer ’19, Summer ’20)

Relevant Skills

Languages: Chinese (Native), English

Programming: C/C++, Python, R, LaTeX

Last updated: March 10, 2021