Hanqing Jin

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CURRENT POSITIONS:

University Lecturer, Mathematical Institute, University of Oxford

RESEARCH INTERESTS:

Mathematical Finance; Behavioural Finance; Stochastic Analysis; Optimization; Financial Time Series

ACADEMIC PREPARATION:

Ph. D. July 2004, The Chinese University of Hong Kong

Mhil. July 2001, Nankai University

B. A. July 1998, Nankai University,

WORKING EXPERIENCE:

University Research Lecturer, January 2008 --- September 2008,
Mathematical Institute, University of Oxford

Assistant Professor, September 2006 ---January 2009,
Department of Mathematics, National University of Singapore

Research Assistant Professor, September 2005 – September 2006,
Department of Systems Engineering and Engineering Management,
The Chinese University of Hong Kong

Postdoctoral fellow, September 2004 – September 2005,
Department of Systems Engineering and Engineering Management,
The Chinese University of Hong Kong

PUBLICATIONS:

- Journal publications

  1. T. Bielecki, **H. Jin,** S. Pliska and X. Zhou, "Continuous-time mean--variance portfolio selection with bankruptcy prohibition", *Mathematical Finance,* 15 (2005), pp. 213-244.

  2. **H. Jin**, J.A. Yan, and X. Zhou, "Continuous-time mean--risk portfolio selection", *Annales de l'Institut Henri Poincaré (B) Probability and Statistics, 41*(2005), pp. 559-580.

  3. **H. Jin,** H. Markowitz, X. Zhou, "A note on semivariance", *Mathematical Finance,* 16 (2006), pp. 53-61.

  4. **H. Jin**, Z.Q. Xu and X. Zhou, "A convex stochastic optimization problem arising from portfolio selection", *Mathematical Finance,* 18 (2008). pp. 171–183.

  5. **H. Jin** and X. Zhou, "Behavioral portfolio selection in continuous time", *Mathematical Finance,* 18(2008), pp. 385-426.

- Book chapters

  1. **H. Jin** and X. Zhou**, "**A fundamental theorem of asset pricing in continuous time with square integrable portfolios**",** to appear in *Control of Distributed Parameters and Stochastic Systems,* Edited by S. Tang and J. Yong, World Scientific, Singapore 2006

  2. **H. Jin** and X. Zhou **"**Continuous-time Markowitz's problems in an incomplete market, with no-shorting portfolios" to appear in *Proceedings of the Abel Symposium 2005*, Edited by B. Øksendal et al, Springer, Berlin, 2006

- Conference proceedings

  1. T. Bielecki, **H. Jin**, S. Pliska and X. Zhou, "Continuous-time mean--variance portfolio choice with no-bankruptcy constraint", Proceedings of the 42nd IEEE Conference on Decision and Control, 2003, pp.5945-5950.

  2. **H. Jin**, J.A. Yan, and X. Zhou, "Mean--risk portfolio selection", Proceedings of the 43rd IEEE Conference on Decision and Control, 2004, pp.3909-3914.

CONFERENCE PRESENTATION

1. "Continuous-time mean--variance portfolio selection with bankruptcy prohibition", The 42nd IEEE Conference on Decision and Control, Hawaii, USA, Dec. 2003.

2. "Continuous-time mean-variance portfolio selection in an incomplete market", Invited presentation, International Workshop on Financial Engineering and Insurance, Yellow Mountain, China, March 2004.

3. "Continuous-time mean--variance portfolio selection with bankruptcy prohibition", The 3rd Congress of Bachelier Finance Society, Chicago, USA, July 2004.

4. "Portfolio selection with behavioral objective", The 4th Congress of Bachelier Finance Society, Tokyo, Japan, August 2006.

5. "Portfolio selection with Ambiguity", Quantitative Methods in Finance 2007, Sydney, Australia, Dec 2007.

6. "Illiquidity, Portfolio Constraints, and Diversification", The 5th Congress of Bachelier Finance Society, London, England, July 2008

7. "Behavioural portfolio selection", Workshop on Mathematical Finance for Young Researchers, Berlin, Germany, Oct 2008.

Working Paper:

- Portfolio selection with Ambiguity, with Xun Yu Zhou
- Behavioural portfolio selection with bounded loss, with Xun Yu Zhou and Song Zhang
- Optimal selling time for loss aversion investor in finite time horizon, with Xun Yu Zhou and Yifei Zhong.

PROFESSIONAL SERVICE:

Associate Editor for

- Mathematical Methods of Operations Research (from October 2008)

Reviewer for

- Mathematical Finance
- Journal of Economic Dynamics and Control
- SIAM Journal on Control and Optimization
- Journal of Control Theory and Applications
- IEEE Transactions on Automatic Control
- Annals of Finance