

Hanqing Jin

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CURRENT POSITIONS:

Associate Professor, Mathematical Institute, University of Oxford

RESEARCH INTERESTS:

Mathematical Finance; Behavioural Finance; Stochastic Analysis; Optimisation.

ACADEMIC PREPARATION:

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

Mphil. July 2001, Nankai University

B. A. July 1998, Nankai University,

WORKING EXPERIENCE:

Associate Professor, Jan 2014 --- Now,
Mathematical Institute, University of Oxford

University Lecturer, September 2008 --- Jan 2014,
Mathematical Institute, University of Oxford

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

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.
6. G. Yin, **H. Jin** and Z. Jin, “ Numerical Methods for Portfolio Selection with Bounded Constraints”, *Journal of Computational and Applied Mathematics*, 233(2009), pp. 564-581.
7. **H. Jin** and X. Zhou, “Greed, Leverage, and Potential Losses: A Prospect Theory Perspective”, *Mathematical Finance* 23.1: 122-142, 2013
8. **H. Jin**, S. Zhang and X.Zhou, “Behavioural Portfolio Selection with Loss Control”, *Acta Mathematica Sinica*, 27(2011), pp. 255-274.
9. M. Dai, **H. Jin** and H. Liu, “Illiquidity, Position Limits, and Optimal Investment for Mutual Funds”, 1469(2011) pp. 1598-1630, *Journal of Economic Theory*, 2011.
10. Y. Hu, **H. Jin**, and X.Zhou, “Time-Inconsistent Stochastic Linear-Quadratic Control”, *SIAM Journal on Control and Optimization* 50.3: 1548-1572, 2012

□ Book chapters

1. **H. Jin** and X. Zhou, “A fundamental theorem of asset pricing in continuous time with square integrable portfolios”, *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” *Proceedings of the Abel Symposium 2005*, Edited by B. Øksendal et al, Springer, Berlin, 2006
3. M. Dai, **H. Jin**, Y. Zhong and X. Zhou, “Buy Low and Sell High”, *Contemporary Quantitative Finance*, Edited by C. Chiarella and A. Novikov, Springer, Berlin 2010

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