Fang Rui Lim

Mathematical Institute, University of Oxford   fang.lim@maths.ox.ac.uk   +44 (0)7577755379

Research Interests

Causal/Adapted Optimal Transport, Stochastic Analysis, Pathwise methods in Stochastic Analysis, Mathematical Finance

Education

University of Oxford, UK *Oct 2021 -*
Doctor of Philosophy (DPhil) in Mathematics

- Project: Causal transports on path space
- Supervisor: Prof. Rama Cont

ETH Zürich, Switzerland *Sept 2019 - Apr 2021*
MSc, Mathematics (with Distinction)

- Grade average of 5.84/6

Imperial College London, UK *Oct 2016 - Jul 2019*
BSc, Mathematics (First Class Honours)

Preprints

- Cont, R. and Lim, F. R., Causal Transports on Path Space. arXiv
- Jiang, Y. and Lim, F. R., Adapted Wasserstein distance between Gaussian processes in continuous time (Available on request)

Talks

- Oxford Berlin Exchange 2024-2025, University of Oxford — Sep 2024
- KI-SAARC Summer School in Optimal Transport 2024 (Short talk), Korea Advanced Institute of Science & Technology (KAIST) — Jun 2024
- Oxford ETH Workshop 2024, ETH Zürich — Mar 2024
- Stochastic Analysis & Mathematical Finance Seminar, University of Oxford — Jan 2023

Teaching

Stipendiary Lecturer *Oxford, UK*
St Peter's College, University of Oxford *Sept 2023 – Sept 2024*

- Probability, Numerical Analysis, Mathematical Modeling in Biology

Tutor *Oxford, UK*
Mathematical Institute and various colleges, University of Oxford *Oct 2021 – Dec 2024*

- Master's courses: Stochastic Calculus, Stochastic Control, Stochastic Analysis and PDEs
- Undergraduate courses: Probability, Measures and Martingales, Stochastic Differential Equations, Applied Probability

Teaching Assistant *Oxford, UK*
Mathematical Institute, University of Oxford *Oct 2021 – Dec 2024*

- Master's courses: Quantitative Risk Management
- Undergraduate courses: Functional Analysis, Continuous Martingales and Stochastic Calculus, Probability, Measures and Martingales

Honours/Awards

- ESPRC Scholarship (Sept 2021 - Oct 2025)
- Ken Allen Prize for Academic Excellence (2019)
- Dean's List (2017-2019)

Conferences/Seminars

- Measure-Theoretic Approaches and Optimal Transportation in Statistics, Institute Henri Poincaré, Nov 2022
- Summer School in Maths of Random Systems 2022, University of Oxford, Sept 2022
- Durham Symposium on Stochastic Dynamics, Nonlinear Probability, and Ergodicity, Durham University, Aug 2022

Professional Services

Referee

- SIAM J. Financial Mathematics
- Stochastic Processes and Applications

Additional Information

- Citizenship: Singaporean