

Yifan Jiang

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EDUCATION	University of Oxford, Oxford, United Kingdom	Sep 2021 – Present
	▪ DPhil student in Mathematics of Random Systems ▪ Supervised by Prof. Jan Obłój and co-supervised by Prof. Gui-Qiang Chen	
	Fudan University, Shanghai, China	Sep 2016 – Jul 2020
	▪ BSc in Mathematics and Applied Mathematics	
	The University of Texas at Austin, Austin, United States of America	Aug 2018 – Dec 2018
	▪ Study abroad in Mathematics	
AWARDS & HONORS	▪ Travel Award for Young Researchers at the 12th Bachelier World Congress	Jul 2024
	▪ Finalists of Alibaba Global Mathematics Competition (10th out of 50k+)	Jun 2022
	▪ Oxford-Radcliffe Graduate Scholarship (4-year full scholarship)	May 2021
	▪ Samsung Scholarship at Fudan University (the first prize)	Oct 2017
PUBLICATIONS	[1] Wasserstein distributional robustness of neural networks with X. Bai, G. He and J. Obłój, <i>Advances in Neural Information Processing Systems</i> , 2023.	
	[2] Empirical approximation to invariant measures for McKean–Vlasov processes: mean-field interaction vs self-interaction with K. Du and J. Li, <i>Bernoulli</i> , 2023, vol. 29(3), 2492-2518.	
	[3] Existence and distributional chaos of points that are recurrent but not Banach recurrent with X. Tian, <i>Journal of Dynamics and Differential Equations</i> , 2022.	
	[4] Convergence of the Deep BSDE method for FBSDEs with non-Lipschitz coefficients with J. Li, <i>Probability, Uncertainty and Quantitative Risk</i> , 2021, vol. 6(4), 391-408.	
PREPRINTS	[5] A transfer principle for computing the adapted Wasserstein distance between stochastic processes with F. R. Lim, arxiv:2505.21337 2025.	
	[6] Wasserstein distributional adversarial training for deep neural networks with X. Bai, G. He, and J. Obłój, arXiv:2502.09352, 2025.	
	[7] Sensitivity of causal distributionally robust optimization with J. Obłój, arXiv:2408.17109, 2024.	
	[8] The <i>anytime</i> convergence of stochastic gradient descent with momentum: from a continuous-time perspective with Y. Feng, T. Wang, and Z. Ying, arXiv:2310.19598, 2024.	
	[9] Duality of causal distributionally robust optimization: the discrete-time case arXiv:2401.16556, 2024.	
	[10] Sequential propagation of chaos with K. Du and X. Li, arXiv:2301.09913, 2023.	
IN PREPARATION	[11] Computing the adapted Wasserstein distance via time discretization with F. R. Lim, 2025+.	

ACADEMIC SERVICE	Reviewer for <i>Mathematics of Operations Research, Probability, Uncertainty, and Quantitative Risk</i> .	
TEACHING EXPERIENCE	Teaching Assistant , University of Oxford	
	▪ Part A Probability	Michaelmas Term 2024
	▪ B8.1 Probability, Measure, and Martingales	Michaelmas Term 2023
	▪ B8.1 Probability, Measure, and Martingales	Michaelmas Term 2022
	▪ MCF Advanced Numerical Methods	Hilary Term 2022
	Tutor , University of Oxford	
	▪ C4.9 Optimal Transport and Partial Differential Equations	Michaelmas Term 2023
	▪ B8.3 Mathematical Models of Financial Derivatives	Hilary Term 2023
INVITED TALKS	▪ <i>Path-dependents PDEs arising from the adapted Wasserstein distance</i>	Apr 2025
	Oxbridge PDE Conference Cambridge, United Kingdom	
	▪ <i>Sensitivity of causal distributionally robust optimization</i>	Nov 2024
	Vienna Seminar in Mathematical Finance and Probability Vienna, Austria	
	▪ <i>Sensitivity of causal distributionally robust optimization</i>	Nov 2024
	Talks in Financial and Insurance Mathematics at ETH Zurich, Switzerland	
	▪ <i>Distributionally robust optimization in dynamic context</i>	Oct 2024
	INFORMS Annual Meeting Seattle, United States of America	
	▪ <i>Sensitivity of causal distributionally robust optimization</i>	Sep 2024
	Berlin-Oxford Summer School in Mathematics of Random Systems Oxford, United Kingdom	
	▪ <i>Sensitivity of causal distributionally robust optimization</i>	Jul 2024
	12th Bachelier World Congress of the Bachelier Finance Society Rio de Janeiro, Brazil	
	▪ <i>Wasserstein distributional robustness of neural networks</i>	Apr 2024
	Oxford–Princeton Workshop on Financial Mathematics and Stochastic Analysis Princeton, United States of America	
	▪ <i>Duality of causal distributionally robust optimization: the discrete-time case</i>	Apr 2024
	Oxford–ETH Workshop on Mathematical & Computational Finance Zurich, Switzerland	
	▪ <i>Causal distributionally robust optimization – duality and sensitivity</i>	Feb 2024
	Imperial College Mathematical Finance Seminar London, United Kingdom	
	▪ <i>Causal distributionally robust optimization – sensitivity and duality</i>	Sep 2023
	CIRM: Advances in Stochastic Analysis for Handling Risks in Finance and Insurance Marseille, France	
	▪ <i>Sensitivity of robust optimization over an adapted Wasserstein ambiguity set</i>	Sep 2022
	London–Oxford–Warwick Mathematical Finance Workshop Oxford, United Kingdom	
ATTENDED WORKSHOPS	▪ Clay Research Conference and Workshops	Sep 2023
	Oxford, United Kingdom	

- Junior Researcher in Stochastic Optimal Control (**Co-organizer**) Sep 2023
Berlin, Germany
- Oxford–ETH Workshop on Mathematical & Computational Finance Jun 2023
Oxford, United Kingdom
- Workshop on Model-free Mathematical Finance May 2023
London, United Kingdom
- Oxbridge PDE Conference Mar 2023
Cambridge, United Kingdom
- Oxford–Princeton Workshop on Stochastic Analysis and Mathematical Finance Oct 2022
Oxford, United Kingdom
- Mathematics of Random Systems Summer School Sep 2022
Oxford, United Kingdom
- Durham Symposium on Stochastic Dynamics, Nonlinear Probability, and Ergodicity Aug 2022
Durham, United Kingdom
- Workshop in Stability Analysis for Nonlinear PDEs Aug 2022
Oxford, United Kingdom
- International PDE Conference Jul 2022
Oxford, United Kingdom
- vICM Sectional Workshop in Applied Mathematics Jul 2022
London, United Kingdom

[Updated on 2025-05-30]