

Curriculum Vitae

Yeneng Sun

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CONTACT INFORMATION

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EDUCATION

B.S. in Mathematics, University of Science and Technology of China, 1983

M.S. (1985) and Ph.D (1989) in Mathematics, University of Illinois at Urbana-Champaign

ACADEMIC APPOINTMENTS

- Professor (2002 – present), Associate Professor (1998 – 2001), Senior Lecturer (1995 – 1998), Lecturer (1989 – 1995), Department of Mathematics, National University of Singapore
- Raffles Professor of Social Sciences (since 2009), Professor (2003-2009), Department of Economics, National University of Singapore

RESEARCH INTERESTS/TOPICS

My main research interests are in the interface between mathematics, economics and finance. I develop some mathematical methods based on analysis and probability theory for applications in economics and finance. My work in economics and finance includes the following topics: general risk and uncertainty, model of complete insurance, risk identification and portfolio analysis in a large financial market, exact arbitrage, random matching of economic agents, incentive compatibility problems in a large market with asymmetric information, finite games with imperfect information, games with many players.

EDITORIAL POSITIONS

- Series Editor, Lecture Notes Series, Institute for Mathematical Sciences, National University of Singapore, World Scientific Publishing Corporation and Singapore University Press, 2002-2004.
- Member of the Editorial Board of the Springer journal *Economic Theory* (since 2002).
- Member, Editorial Board of the Springer journal, *Annals of Finance*, since 2004
- Member, Editorial Board of a Springer journal, *Logic and Analysis*, 2006-2008.
- Member, Editorial Board of an electronic journal, *Journal of Logic and Analysis*, 2009.

AWARDS and HONORS

- The winner of the National Science Award in Singapore in Year 2000
- A winner of the Outstanding University Researcher Award, National University of Singapore, 1998

- Scientific Advisor (October 2008 – September 2012), Research Center for Mathematical Modeling, Bielefeld University, Germany.

References

Economics Journal Papers by Yeneng Sun

- [1] On large games with finite actions: a synthetic treatment (with Ali Khan), *Mita Journal of Economics* **87** (1994), 73-84 (Japanese Translation); English version in *Nonlinear and Convex Analysis in Economic Theory* (T. Maruyama and W. Takahashi eds.), Lecture Notes in Economics and Mathematical Systems, Vol. **419**, Springer-Verlag, 1995, pp. 149-161.
- [2] Extremal structures and symmetric equilibria with countable actions (with Ali Khan), *Journal of Mathematical Economics* **24** (1995), 239-248.
- [3] The nonexistence of symmetric equilibria in anonymous games with compact action spaces (with Kali Rath and Shinji Yamashige), *Journal of Mathematical Economics* **24** (1995), 331-346.
- [4] Pure strategies in games with private information (with Ali Khan), *Journal of Mathematical Economics* **24** (1995), 633-653.
- [5] On the existence of pure strategy equilibria in games with a continuum of players (with Ali Khan and Kali Rath), *Journal of Economic Theory* **76** (1997), 13-46.
- [6] Non-atomic games on Loeb spaces (with Ali Khan), *Proceedings of the National Academy of Sciences of the United States of America* **93** (1996), 15518-15521. (Communicated to the National Academy by Lionel McKenzie)
- [7] The Capital-Asset-Pricing Model and Arbitrage Pricing Theory: a unification (with Ali Khan), *Proceedings of the National Academy of Sciences of the United States of America* **94** (1997), No. 8, 4229-4232. (Communicated to the National Academy by Paul Samuelson)
- [8] A theory of hyperfinite processes: the complete removal of individual uncertainty via exact LLN, *Journal of Mathematical Economics* **29** (1998), 419-503.
- [9] On a private information game without pure strategy equilibria (with Ali Khan and Kali Rath), *Journal of Mathematical Economics* **31** (1999), 341-359.
- [10] Non-cooperative games on hyperfinite Loeb spaces (with Ali Khan), *Journal of Mathematical Economics* **31** (1999), 455-492.
- [11] Weak measurability and characterizations of risk (with Ali Khan), *Economic Theory* **13** (1999), 541-560.
- [12] The complete removal of individual uncertainty: multiple optimal choices and random economies, *Economic Theory* **14** (1999), 507-544.
- [13] Asymptotic arbitrage and the APT with or without measure-theoretic structures (with Ali Khan), *Journal of Economic Theory* **101** (2001), 222-251.
- [14] Exact arbitrage, well-diversified portfolios and asset pricing in large markets (with Ali Khan), *Journal of Economic Theory* **110** (2003), 337-373.
- [15] Monte Carlo simulation of macroeconomic risk with a continuum of agents: the symmetric case (with Peter Hammond), *Economic Theory* **21** (2003), 743-766.
- [16] Exact arbitrage and portfolio analysis in large asset markets (with Ali Khan), *Economic Theory* **22** (2003), 495-528.
- [17] The exact law of large numbers via Fubini extension and characterization of insurable risks, *Journal of Economic Theory* **126** (2006), 31-69.
- [18] The Dvoretzky-Wald-Wolfowitz theorem and purification in atomless finite-action games (with Ali Khan and Kali Rath), *International Journal of Game Theory* **34** (2006), 91-104.

- [19] Perfect competition in asymmetric information economies: compatibility of efficiency and incentives (with Nicholas Yannellis), *Journal of Economic Theory* **134** (2007), 175-194.
- [20] Pure-strategy equilibria in games with private and public information (with Haifeng Fu, Nicholas Yannellis and Zhixiang Zhang), *Journal of Mathematical Economics* **43** (2007), 523-531.
- [21] Core, equilibria and incentives in large asymmetric information economies (with Nicholas Yannellis), *Games and Economic Behavior* **61** (2007), 131-155.
- [22] Ex ante efficiency implies incentive compatibility (with Nicholas Yannellis), *Economic Theory* **36** (2008), 35-55.
- [23] Monte Carlo simulation of macroeconomic risk with a continuum of agents: the general case (with Peter Hammond), *Economic Theory* **36** (2008), 303-325.
- [24] Saturation and the integration of Banach valued correspondences (with Nicholas Yannellis), *Journal of Mathematical Economics* **44** (2008), 861-865.
- [25] Similarity of differential information with subjective prior beliefs, (with Ali Khan, Rabee Tourky and Zhixiang Zhang), *Journal of Mathematical Economics* **44** (2008), 1024-1039.
- [26] Individual risk and Lebesgue extension without aggregate uncertainty (with Yongchao Zhang), *Journal of Economic Theory* **144** (2009), 432-443.

Mathematics Journal Papers by Yeneng Sun

- [27] A nonstandard proof of the Riesz representation theorem for weakly compact operators on $C(\Omega)$, *Mathematical Proceedings of the Cambridge Philosophical Society* **105** (1989), 141-145.
- [28] A Banach space in which a ball is contained in the range of some countably additive measure is superreflexive, *Canadian Mathematical Bulletin* **33** (1990), 45-49.
- [29] On a reformulation of Cournot-Nash equilibria (with Ali Khan), *Journal of Mathematical Analysis and Applications* **146** (1990), 442-460.
- [30] On complete regularity of space of economic agents endowed with the order topology (with Ali Khan), *Archiv der Mathematik* **54** (1990), 389-396; reprinted in *Mathematical Economics, Volume 1* (Graciela Chichilnisky ed.), Elgar Reference Collection, International Library of Critical Writings in Economics, vol. 93, Elgar, Northampton, Massachusetts, 1998, pp. 249-56.
- [31] On the extensions of vector valued Loeb measures (with Horst Osswald), *Proceedings of the American Mathematical Society* **111** (1991), 663-675.
- [32] On the theory of vector valued Loeb measures and integration, *Journal of Functional Analysis* **104** (1992), 327-362.
- [33] On metric theorems in the theory of uniform distribution, *Compositio Mathematica* **86** (1993), 15-21.
- [34] Some properties of uniformly distributed sequences, *Journal of Number Theory* **44** (1993), 273-280.
- [35] A remark on the trace of some Riesz operators, *Archiv der Mathematik* **63** (1994), 530-534.
- [36] Isomorphisms for convergence structures, *Advances in Mathematics* **116** (1995), 322-355.
- [37] The marriage lemma and large anonymous games with countable actions (with Ali Khan), *Mathematical Proceedings of the Cambridge Philosophical Society* **117** (1995), 385-387.
- [38] Hyperfinite law of large numbers, *The Bulletin of Symbolic Logic* **2** (1996), 189-198.
- [39] Distributional properties of correspondences on Loeb spaces, *Journal of Functional Analysis* **139** (1996), 68-93.
- [40] Integrals of set-valued functions with a countable range (with Ali Khan), *Mathematics of Operations Research* **21** (1996), 946-954.

- [41] Isomorphisms for convergence structures II: Borel spaces and infinite measures, *Advances in Mathematics* **124** (1996), 77-93.
- [42] Integration of correspondences on Loeb spaces, *Transactions of the American Mathematical Society* **349** (1997), No. 1, 129-153.
- [43] The almost equivalence of pairwise and mutual independence and the duality with exchangeability, *Probability Theory and Related Fields* **112** (1998), 425-456.
- [44] On nonstandard product measure spaces (with Josef Berger, Horst Osswald, and Jiang-Lun Wu), *Illinois Journal of Mathematics* **46** (2002), 319-330.
- [45] Uncorrelatedness and orthogonality for vector-valued processes (with Peter Loeb, Horst Osswald and Zhixiang Zhang), *Transactions of the American Mathematical Society* **356** (2004) 3209-3225.
- [46] A metric on probabilities, and products of Loeb spaces (with H. Jerome Keisler), *Journal of the London Mathematical Society* **69** (2004), 258-272.
- [47] Joint measurability and the one-way Fubini property for a continuum of independent random variables (with Peter Hammond), *Proceedings of the American Mathematical Society* **134** (2006), 737-747.
- [48] The essential equivalence of pairwise and mutual conditional independence (with Peter Hammond), *Probability Theory and Related Fields* **135** (2006), 415-427.
- [49] Purification of measure-valued maps (with Peter Loeb), published in the Special Volume in Memory of the distinguished mathematician, Joseph Doob, *Illinois Journal of Mathematics* **50** (2006), 747-762.
- [50] Martingale property of empirical processes (with Sergio Albeverio and Jiang-Lun Wu), *Transactions of the American Mathematical Society* **359** (2007), 517-527.
- [51] Existence of independent random matching (with Darrell Duffie), *Annals of Applied Probability* **17** (2007), 386-419.
- [52] A general Fatou lemma (with Peter Loeb), *Advances in Mathematics* **213** (2007), 741-762.
- [53] Purification and saturation (with Peter Loeb), *Proceedings of the American Mathematical Society* **137** (2009), 2719-2724.
- [54] Why saturated probability spaces are necessary (with H. Jerome Keisler), *Advances in Mathematics* **221** (2009), 1584-1607.

Papers in Volumes

- [55] On symmetric Cournot-Nash equilibrium distributions in a finite-action, atomless game (with Ali Khan), in *Equilibrium Theory in Infinite Dimensional Spaces* (M. A. Khan and N. C. Yannellis eds.), Springer-Verlag, New York, 1991, pp. 325-332.
- [56] On uniform distribution of sequences, in *Convergence in Ergodic Theory and Probability* (V. Bergelson, P. March, and J. Rosenblatt eds.), Ohio State University Mathematical Research Publications Vol. 5, Walter De Gruyter, Berlin, 1996, pp. 405-419.
- [57] Pure-strategy Nash equilibrium points in large non-anonymous games (with Ali Khan and Kali Rath), in *Game Theoretical Applications to Economics and Operations Research* (T. Parthasarathy, B. Dutta, J. Potters, T. E. S. Raghavan, D. Ray and A. Sen eds.), Kluwer Academic Publishers, 1997, pp. 113-127.
- [58] On Loeb measure spaces and their significance for non-cooperative game theory (with Ali Khan), in *Current and Future Directions in Applied Mathematics* (M. Alber, B. Hu, and J. Rosenthal eds.), Birkhäuser, Berlin, 1997, pp. 183-218.
- [59] Conventional operations on nonstandard constructions, Chapter 7 in *Nonstandard Analysis for the Working Mathematician* (Peter Loeb and Manfred Wolff eds.), Mathematics and its Applications, Volume 510, Kluwer Academic Publishers, Dordrecht, 2000, pp. 235-257.
- [60] Nonstandard analysis in mathematical economics, Chapter 8 in *Nonstandard Analysis for the Working Mathematician* (Peter Loeb and Manfred Wolff eds.), Mathematics and its Applications, Volume 510, Kluwer Academic Publishers, Dordrecht, 2000, pp. 261-305.

- [61] Loeb measures and Borel algebras (with H. Jerome Keisler), in *Reuniting the Antipodes - Constructive and Nonstandard Views of the Continuum* (Ulrich Berger, Horst Osswald and Peter Schuster eds.), Kluwer Academic Publishers, Dordrecht, 2001, pp. 111-117.
- [62] The necessity of no asymptotic arbitrage in APT pricing (with X. Lin and X. Liu), in *Recent Developments in Mathematical Finance* (J. Yong ed.), World Scientific, Singapore, 2002, pp. 181-189.
- [63] Non-cooperative games with many players (with Ali Khan), Chapter 46 in *Handbook of Game Theory with Economic Applications, Volume III* (Robert Aumann and Sergiu Hart eds.), Elsevier Science, Amsterdam, 2002, pp. 1761-1808.

SHORT-TERM RESEARCH VISITS SINCE 1996

- To Mathematics Departments/Institutes: Academia Sinica, Taiwan (July 2002), Bielefeld University (June 2009), Bonn University (May-June, 2000), Chinese Academy of Sciences (May 2001), University of Illinois at Urbana-Champaign (October 2003, May 2004, October 2004 - February 2005, October 2006, May 2008), University of Munich (May 1999, June 2000), University of Wales Swansea (June 2006), University of Wisconsin at Madison (May 2000, April 2002)
- To Economics Departments/Institutes: Academia Sinica, Taiwan (December 2005), Ajou University (December 2006), Johns Hopkins University (July-August 1996, May and December 2000, March 2002, January 2008), University of Notre Dame (October 2005), Stanford University (July and December 2000, July 2001, April and July 2002, July 2003, March-May 2005, July 2006, January 2009), University of Illinois at Urbana-Champaign (October 2003, May 2004, October 2004 - February 2005, October 2005, December 2006), Warwick University (June 2007), Yale University (Cowles Foundation, August 1996 - June 1997).

MAIN ADMINISTRATIVE POSITIONS IN THE UNIVERSITY (NUS)

- Acting Head (since August 2008), Department of Economics.
- Director (since February 2009), Master Program in Quantitative Finance, Department of Mathematics.
- Deputy Director of the university-level research institute (July 2001 – July 2004), Institute for Mathematical Sciences (<http://www.ims.nus.edu.sg>).
- Member (July 2002 – June 2004), University Promotion and Tenure Committee.
- Director (November 2000 – December 2001), Computational Finance Program, Department of Mathematics.
- Deputy Director (October 2001 – September 2002) and Associate Director (August 2000-September 2001) of the university-level research institute, the Center for Financial Engineering.
- Assistant Head (July 2006, – August 2008, July 2002 – June 2004, July 2000 – December 2001), Department of Mathematics.
- Chairman of the Search Committee (July 2006 - June 2007, July 2000 – June 2001), Department of Mathematics
- Member of the Executive Committee, Department of Mathematics, July 2000 – June 2004, December 2005 – present
- Deputy Head, Department of Economics (July 2007 - June 2008)
- Chairman of the Search Committee (July 2006 - June 2008), Department of Economics

- Member, Task Force on Developing the NUS Economics Department (appointed by the University President), November 2006 - March 2007
- Head Search Committee, Department of Economics (October-November 2005)

OTHER SERVICES

- Member (1998, July 2001 – June 2002, July 2007 - December 2008), Search Committee, Department of Mathematics
- Performance Evaluation and Re-appointment Committee (July 2006 - June 2008), Department of Economics
- Member, Research Committee, Risk Management Institute, NUS (January 2007 - June 2007)
- Member of the Search Committee and Graduate Committee (August 2005 - June 2006), Department of Economics
- Member of the departmental committee on promotion of research interactions and research committee, Department of Mathematics, 1998-2000
- Member, an Ad-hoc Committee for an appointment of full professor, Department of Statistics and Applied Probability, May-August 2002
- Member, Search Committee (for an appointment of full professor), Department of Computational Science and Department of Physics, 2002
- Member, Department Evaluation Committee (for a case of promotion to full professor, and a tenure case), Department of Economics, 2002/2003, 2005
- Principal Associate (1998-August 2000), the NUS Center for Financial Engineering
- Member of the Head Search Committee for the Department of Computational Science, NUS, January 2001
- Committee member of the Singapore Mathematical Society in 1995
- Member of the Singapore International Mathematical Olympiad Committee, 1990-1998
- Chairman of the Research Committee (August 2005 - June 2006), Department of Mathematics
- Member, Departmental Review Committee (for Annual Review), Department of Mathematics, September-October 2005
- I also served in a number of other committees in the Department of Mathematics, including curriculum committee, department evaluation committees, appraisal committee, strategic planning committee.

CONFERENCE ORGANIZATION

- Member, the Organizing Committee of the *5th Asian Logic Conference* in 1993
- The organizer for the *Inter-Faculty workshop on Financial Mathematics*, held in the Institute for Mathematical Sciences, NUS, January 2002
- The Organizing Secretary, International Congress of Mathematicians 2002 satellite conference: *Symposium on Stochastics and Applications* (SSA), Singapore, August 15-17, 2002

- In conjunction with SSA 2002, a one-day conference, called “*Financial Mathematics Day*” was held in NUS on 16 August 2002. I was the main organizer.
- The main organizer for *Workshop on Mathematical Finance*, held in the Institute for Mathematical Sciences, NUS, January 2003
- An organizer for the *Workshop on Mathematical Logic and its Applications* held in the Institute for Mathematical Sciences, NUS, on 17 - 18 Jun 2004
- Co-chair of the program *Uncertainty and Information in Economics*, held in the Institute for Mathematical Sciences on 9 May - 3 July 2005
- Member of the Local Organizing Committee for the *4th Asian Mathematical Conference*, held in NUS on 20-23 July 2005.
- Co-organizer for the *Workshop on Computational Finance*, held in the NUS Institute for Mathematical Sciences on 29-30 August 2005.
- Program committee member, *3rd Pan-Pacific Conference on Game Theory*, University of International Business and Economics, Beijing, China, 20-23 October 2006
- Program Committee Member and organizer of two sessions on mathematical economics, *Eighth SAET Conference on Current Trends in Economics*, Kos, Greece, 25 June - 1 July 2007
- Member, Organizing Committee, the First Singapore Economic Theory Workshop, Singapore, 16-17 August, 2007
- Member, Scientific Committee, the 4th Asian General Equilibrium Workshop, Singapore, 18-19 August, 2007
- Member, Program Committee, the 4th Asian Decentralization Conference, Korea University, 8-10 May 2009
- Organizer of two invited sessions on mathematical economics, *Ninth SAET Conference on Current Trends in Economics*, Ischia, Italy, 29 June - 5 July 2009.

CONSULTATION WORK

Consultant to the Government of Singapore Investment Corporation (GIC) in 2000

CURRENT AND PAST MEMBERSHIPS IN PROFESSIONAL SOCIETIES

American Mathematical Society, Singapore Mathematical Society, South-East Asia Mathematical Society, American Economic Association, Econometric Society, Society for the Promotion of Economic Theory

SELECTED INVITED TALKS AT CONFERENCES

1. *Conference on Convergence in Ergodic Theory and Probability* at Ohio State University, June 1993
2. a conference sponsored by the National Bureau of Economic Research (NBER), USA, the *NBER General Equilibrium Conference* at Brown University, June 1994
3. *Workshop on Geometry, Topology and Markets*, Fields Institute for Research in Mathematical Sciences, Canada, July 1994
4. *Workshop on New Directions in the Theory of Markets and Games*, the Fields Institute for Research in Mathematical Sciences, Canada, 19-23 October, 1995

5. a conference sponsored by the National Bureau of Economic Research (NBER), USA, the *NBER Conference on General Equilibrium and Economic Theory*, held at Yale University in May 1997
6. *Workshop on General Equilibrium with Endogenous Financial Assets*, Stanford University, June 29 - July 3, 1998
7. *Nonstandard Analysis and Related Methods, and their Applications*, Oberwolfach Mathematical Institute, Oberwolfach, Germany, February 1999
8. *Symposium on Reuniting the Antipodes: constructive and nonstandard views of the continuum*, Venice, Italy, May 1999
9. *Workshop on Conditional Independence Structures and Graphical Models*, the Fields Institute for Research in Mathematical Sciences, Canada, September-October 1999
10. Stanford Institute for Theoretical Economics 2000 Summer Workshop *General Equilibrium: Foundations and Applications to Financial Markets*, Stanford University, July 25-29, 2000; presented a 75-minute talk
11. *Third Asian Mathematical Conference*, Manila, Philippines, October 2000; presented a 40-minute talk
12. *International Conference on Mathematical Finance*, Shanghai, China, May 10-13, 2001; presented a 40-minute talk
13. *Symposium on Stochastic Model and Applications*, at National University of Singapore, July 2001; presented a 30-minute talk
14. Stanford Institute for Theoretical Economics 2001 Summer Workshop *General Equilibrium: Foundations and Applications to Financial Markets*, Stanford University, July 16-20, 2001; presented a 75-minute talk
15. *The 2002 Taipei International Statistics Symposium and Bernoulli Society EAPR conference*, Taipei, Taiwan, July 7-10, 2002; presented a 30-minute talk
16. *International Conference on Abstract and Applied Analysis* (a satellite conference of International Congress of Mathematicians 2002), Hanoi, Vietnam, August 12-17, 2002; presented a one-hour talk
17. *Symposium on Stochastics and Applications* (a satellite conference of International Congress of Mathematicians 2002), Singapore, August 15-17, 2002; presented a 45-minute talk
18. *SAET Conference on Current Trends in Economics*, Rhodes, Greece, June 30 - July 6, 2003; presented a 25-minute talk (invited to the session organized by Robert Anderson).
19. An invited speaker at a special session of the annual meeting of the American Mathematical Society, Phoenix, Arizona, January 2004
20. Invited 45-minute speaker, *Workshop on Markov Processes and Related Topics*, Beijing Normal University, August 10-14, 2004
21. *SAET Conference on Current Trends in Economics*, Vigo, Spain, June 27 - July 3, 2005; invited to the session organized by Nicholas Yannelis.
22. Invited to the Conference on Mathematical Economics Honoring Roko Aliprantis, Purdue University, 17-18 October 2005; presented a 30-minute talk
23. Invited program committee member and 45-minute speaker, *2nd Pan-Pacific Conference on Game Theory*, Institute of Economics, Academia Sinica, Taipei, 24-26 November 2005.
24. Invited 50-minute speaker, *International Congress on NonStandard Methods and Applications in Mathematics*, Pisa, Italy, 25-31 May 2006
25. 1-hour plenary speaker and 2.5 hour workshop speaker on mathematical economics, *2nd IMT-GT 2006 Regional Conference on Mathematics, Statistics and Applications*, Penang, Malaysia, 13-15 June 2006

26. Invited 40-minute speaker, *International Conference on Analysis and Applications*, Hefei, China, 28 June - 1 July 2006
27. Invited program committee member and speaker, *The Third Asian Workshop on General Equilibrium Theory*, Institute of Economics, Academia Sinica, Taipei, 1-2 July 2006
28. Invited 1-hour Speaker, the conference on *Random Matching and Network Formation*, University of Kentucky in Lexington, 20-22 October 2006
29. Invited 50-minute Speaker, the *2007 Joint Conference in Game Theory and Decentralization*, Academia Sinica, Taipei, 19-22 October 2007
30. Invited 45-minute Speaker, *International Conference on Stochastic Analysis and Related Fields*, Wuhan, China, 7-11 April 2008
31. Invited Speaker, the *Spring 2008 Conference in the Honor of Wayne Shafer*, University of Illinois at Urbana-Champaign, 2-4 May 2008
32. Invited 30-minute Speaker, *Advances in Mathematics and Its Applications*, University of Science and Technology of China, Hefei, China, 17-18 July 2008
33. Invited 30-minute Speaker, *The Fifth Asian General Equilibrium Theory Workshop*, Xiamen University, 4-6 August 2008
34. Invited Speaker, Special Session in Mathematical Finance, the inaugural *Pacific Rim Mathematical Association (PRIMA) Congress*, Sydney, Australia, on 6-10 July 2009
35. Invited Speaker, *Logic and Mathematics Conference*, University of York, U.K., 3-7 August 2009

SOME INVITED SEMINAR TALKS SINCE 1997

- Department of Economics, Yale University, 1997
- Department of Statistics, Yale University, 1997
- Department of Economics, Rutgers University at New Brunswick, 1997
- Department of Mathematics, Rutgers University at New Brunswick, 1997
- Mathematical Finance Seminar, Department of Statistics, Columbia University, 1997
- Finance and Accounting Workshop, School of Management, Yale University, 1997
- Colloquium talk, Department of Mathematics, NUS, 1998
- Inter-faculty and industry seminar, Center for Computational Finance, National University of Singapore, 1998
- Colloquium talk, Department of Mathematics, University of Illinois at Urbana-Champaign, 1999
- Mathematical Institute, University of Munich, Germany, 1999
- Department of Economics, University of Illinois at Urbana-Champaign in 1999
- Institute of Applied Mathematics, Bonn University, 2000
- Mathematical Institute, University of Munich, Germany, 2000
- Department of Economics, Stanford University, 2000
- Colloquium talk, the Academy of Mathematics and System Sciences, Chinese Academy of Sciences, 2001
- Joint colloquium talk, the Institute of Mathematics and Institute of Applied Mathematics, Chinese Academy of Sciences, 2001
- Department of Mathematics, Beijing Normal University, China, 2001
- Department of Financial Mathematics, Peking University, China, 2001

- Department of Mathematics, University of Science and Technology of China, 2001
- Inaugural Professorial Lecture, Faculty of Science, National University of Singapore, 2002
- Department of Mathematics, University of Illinois at Urbana-Champaign, 2003
- Department of Economics and Finance, City University of Hong Kong, 2003
- Department of Mathematics, University of Illinois at Urbana-Champaign, 2004 (2 seminar talks)
- Department of Mathematics, University of Illinois at Urbana-Champaign, February 2005 (delivered the talk “Modeling Large Societies” in the *Mathematics in Science and Society Series*)
- Department of Economics, University of Notre Dame, October 2005
- Department of Economics, Nanyang Technological University, April 2006
- Department of Mathematics, University of Wales Swansea, June 2006
- Department of Mathematics, University of Illinois at Urbana-Champaign, October 2006
- Department of Mathematics, Ajou University, December 2006
- School of Business Administration, Ajou University, December 2006
- Wang Yanan Institute for Studies in Economics, Xiamen University, June 2007
- Department of Economics, University of Warwick, June 2007
- Seminar of Advanced Microeconomics, Shandong University, August 2008.
- Kyoto Institute of Economic Research, Kyoto University, December 2008.
- Research Center for Mathematical Modeling, Bielefeld University, June 2009

GRADUATE STUDENTS SUPERVISED

1. Lip-Kang Koh, Master student, 1999 (he became a school teacher later)
2. Hon-Sing Lee had been my student for a few years but later went to Northwestern University and obtained a Ph.D there in 2004; he is now an assistant professor in Nanyang Technological University in Singapore.
3. Xiaoi Lin, Master student, 2000 (working in the financial industry).
4. Xia Liu, Master student, 2002 (working in the financial industry).
5. Wei Zhu, Master student, 2004 (working in the insurance industry)
6. Haomiao Yu, Master student, 2004 (currently a Ph.D student in economics in Johns Hopkins University)
7. Luyi Zhang, Master student, 2008 (working in the financial industry)
8. Ying Xu, Master student, 2008 (working in the financial industry)
9. Haifeng Fu, Ph.D (2008) and winner of the 2006 Graduate Researcher Award in the Faculty of Science (currently, Assistant Professor in Nanyang Technological University)
10. Lei Wu, Ph.D candidate
11. Yongchao Zhang, Ph.D candidate and winner of the 2008 Graduate Researcher Award in the Faculty of Science
12. Xiang Sun, Ph.D candidate