CURRICULUM VITAE

Yiqing Chen

Zimpleman College of Business
Drake University
2507 University Avenue
Des Moines, IA 50311, USA
Emails: yiqing.chen@drake.edu; yiqingchen@gmail.com
https://www.drake.edu/zimpleman/about/facultystaff/facultybydepartment/yiqingchen/

1 BASIC INFORMATION

1.1 Employment History

- 06/2024–Present: Full Professor of Actuarial Science (with Tenure), Zimpleman College of Business, Drake University
- 08/2014–06/2024: Associate Professor of Actuarial Science (with Tenure), Zimpleman College of Business, Drake University
- 08/2017–06/2021: The Robert W. Stein Professor of Enterprise Risk Management, Drake University
- 10/2015–12/2018: Membership on the Graduate Faculty, Graduate College, University of Iowa
- 06/2013–07/2014: Permanent Lecturer in Actuarial Science, Department of Mathematical Sciences, University of Liverpool
- 10/2009–06/2013: Lecturer in Actuarial Science on Probation, Department of Mathematical Sciences, University of Liverpool
- 09/2005–09/2009: Teaching Assistant, Department of Statistics and Actuarial Science, University of Hong Kong
- 09/2001–06/2002: Lecturer, Hefei College of Technology

1.2 Education Background

- **Ph.D.**, Department of Statistics and Actuarial Science, University of Hong Kong, 2009

  Thesis: *Study on insurance risk models with subexponential tails and dependence structures*

  Supervisors: Prof. Kam C. Yuen and Prof. Kai W. Ng
- **M.A.**, School of Economics and Management, Guangdong University of Technology, 2006

  Thesis: *Ruin theory with risky investment and subexponential claims*

  Supervisor: Prof. Xiangsheng Xie
- **B.E.**, Department of Computer Science, Hefei University, 2001

1.3 Awards

- 2023: Research Achievement Award, Zimpleman College of Business, Drake University
- 2018: Harry I. Wolk Research Award, College of Business and Public Administration, Drake University
- 08/2017–06/2021: The Robert W. Stein Professor of Enterprise Risk Management, Drake University
- 2013–2014: The Best 2nd Year Lecturer in the Department of Mathematical Sciences, University of Liverpool

2 RESEARCH

2.1 Research Interests

- Extreme risks in insurance and finance
- Quantitative risk management
- Insurance solvency analysis

2.2 Research Grants and Awards

External grants

- 06/2018–01/2022: Centers of Actuarial Excellence (CAE) Research Grant, the Society of Actuaries (SOA), "*Modeling, Measuring, and Managing Catastrophe Risks*," PI (with other PIs Kung-Sik Chan, Ambrose Lo, Elias Shiu, and Qihe Tang), $228,000
- 01/2015–12/2016: Individual Grant Competition, the Casualty Actuarial Society (CAS), "*Risk Measurement Based on Available Information*," PI, $6,000

Internal grants

- 2024: Zimpleman Research Award, Zimpleman College of Business, Drake University, PI, $15,000
- 2023: Summer Research Grant, Zimpleman College of Business, Drake University, PI, $5,000 per year
- 2015–2022: Summer Research Grant, College of Business and Public Administration, Drake University, PI, $7,500 per year
- 2015–2016: Drake Research Grant, Drake University, PI, $3,000

2.3 Publications

Papers published

[28] Chen, Y. and Liu, J., 2024. Asymptotic capital allocation based on the higher moment risk measure. European Actuarial Journal, https://doi.org/10.1007/s13385-024-00378-4. [B in the ABDC list; CAE journal]

[27] Chen, Y. and Liu, J., 2024. An Asymptotic Result on Catastrophe Insurance Losses. North American Actuarial Journal, 28(2), pp.426-437. [A in the ABDC list; CAE journal]

[26] Chen, Y., Liu, J. and Yang, Y., 2023. Ruin under light-tailed or moderately heavy-tailed insurance risks interplayed with financial risks. Methodology and Computing in Applied Probability, 25(1), p.14.

[25] Chen, Y. and Liu, J., 2022. An asymptotic study of systemic expected shortfall and marginal expected shortfall. Insurance: Mathematics and Economics, 105, pp.238-251. [A* in the ABDC list; CAE journal]

[24] Chen, Y., White, T. and Yuen, K.C., 2021. Precise large deviations of aggregate claims with arbitrary dependence between claim sizes and waiting times. Insurance: Mathematics and Economics, 97, pp.1-6. [A* in the ABDC list; CAE journal]

[23] Chen, Y., 2020. A Kesten-type bound for sums of randomly weighted subexponential random variables. Statistics & Probability Letters, 158, 108661. [B in the ABDC list]

[22] Chen, Y., 2019. Comment on the work of Zhang et al. (2017, Journal of Inequalities and Applications). Journal of Inequalities and Applications, 2019(1), pp.1-5.

[21] Chen, Y. and Yang, Y., 2019. Bivariate regular variation among randomly weighted sums in general insurance. European Actuarial Journal, 9(1), pp.1-22. [B in the ABDC list; CAE journal]

[20] Chen, Y., 2019. A renewal shot noise process with subexponential shot marks. Risks, 7, 63. [B in the ABDC list; CAE journal]

[19] Chen, Y., 2017. Interplay of subexponential and dependent insurance and financial risks. Insurance: Mathematics and Economics, 77, pp.78-83. [A* in the ABDC list; CAE journal]

[18] Chen, Y. and Yuan, Z., 2017. A revisit to ruin probabilities in the presence of heavy-tailed insurance and financial risks. Insurance: Mathematics and Economics, 73, pp.75-81. [A* in the ABDC list; CAE journal]

[17] Chen, Y., Liu, J. and Liu, F., 2015. Ruin with insurance and financial risks following the least risky FGM dependence structure. Insurance: Mathematics and Economics, 62, pp.98-106. [A* in the ABDC list; CAE journal]

[16] Asimit, A.V. and Chen, Y., 2015. Asymptotic results for conditional measures of association of a random sum. Insurance: Mathematics and Economics, 60, pp.11-18. [A* in the ABDC list; CAE journal]

[15] Chen, A., Li, J., Chen, Y. and Zhou, D., 2014. Asymptotic behaviour of extinction probability of interacting branching collision processes. Journal of Applied Probability, 51(1), pp.219-234. [A in the ABDC list]

[14] Chen, Y. and Yuen, K.C., 2012. Precise large deviations of aggregate claims in a size-dependent renewal risk model. Insurance: Mathematics and Economics, 51(2), pp.457-461. [A* in the ABDC list; CAE journal]

[13] Chen, A., Li, J., Chen, Y. and Zhou, D., 2012. Extinction probability of interacting branching collision processes. Advances in Applied Probability, 44(1), pp.226-259. [A in the ABDC list]

[12] Chen, Y., 2011. The finite-time ruin probability with dependent insurance and financial risks. Journal of Applied Probability, 48(4), pp.1035-1048. [A in the ABDC list]

[11] Chen, Y., Yuen, K.C. and Ng, K.W., 2011. Precise large deviations of random sums in presence of negative dependence and consistent variation. Methodology and Computing in Applied Probability, 13(4), pp.821-833.

[10] Chen, Y., Ng, K.W. and Yuen, K.C., 2011. The maximum of randomly weighted sums with long tails in insurance and finance. Stochastic Analysis and Applications, 29(6), pp.1033-1044. [B in the ABDC list]

[9] Chen, Y., Yuen, K.C. and Ng, K.W., 2011. Asymptotics for the ruin probabilities of a two-dimensional renewal risk model with heavy-tailed claims. Applied Stochastic Models in Business and Industry, 27(3), pp.290-300. [B in the ABDC list]

[8] Chen, Y., Chen, A. and Ng, K.W., 2010. The strong law of large numbers for extended negatively dependent random variables. Journal of Applied Probability, 47(4), pp.908-922. [A in the ABDC list]

[7] Chen, Y. and Yuen, K.C., 2009. Sums of pairwise quasi-asymptotically independent random variables with consistent variation. Stochastic Models, 25(1), pp.76-89. [B in the ABDC list]

[6] Chen, Y. and Ng, K.W., 2007. The ruin probability of the renewal model with constant interest force and negatively dependent heavy-tailed claims. Insurance: Mathematics and Economics, 40(3), pp.415-423. [A* in the ABDC list; CAE journal]

[5] Chen, Y., Dong, X. and Xie, X., 2006. Explicit asymptotics for the ruin probability with risky investment included. Chinese Journal of Applied Probability and Statistics, 22(2), pp.151-158.

[4] Chen, Y., Ng, K.W. and Xie, X., 2006. On the maximum of randomly weighted sums with regularly varying tails. Statistics & Probability Letters, 76(10), pp.971-975. [B in the ABDC list]

[3] Chen, Y., Ng, K.W. and Tang, Q., 2005. Weighted sums of subexponential random variables and their maxima. Advances in Applied Probability, 37(2), pp.510-522. [A in the ABDC list]

[2] Chen, Y. and Xie, X., 2005. The finite time ruin probability with the same heavy-tailed insurance and financial risks. Acta Mathematicae Applicatae Sinica, 21(1), pp.153-156.

[1] Jiang, T. and Chen, Y., 2005. Local asymptotic behavior of the survival probability of the equilibrium renewal model with heavy tails. Science in China Series A: Mathematics, 48(3), pp.300-306.

Social media articles

- Chen, Y. and Croft, K., 2021 Drake risk and insurance workshop on catastrophe risk. Expanding Horizons, Society of Actuaries. (`https://www.soa.org/sections/education-research/educ-research-newsletter/2021/june/ehn-2021-06-chen/`)

Working papers

- Chen, Y., 2023. The Haezendonck–Goovaerts premium for an aggregate amount of claims. To be finalized by the end of 2023, targeting a top journal in actuarial science.
- Chen, Y. and Liu, J., 2023. Individual systemic contributions in the presence of a random number of risks. To be finalized in the first half of 2024, targeting a top journal in actuarial science.
- Chen, Y., 2023. Capital allocation based on the higher moment risk measure with varying risk aversion. To be finalized by the end of 2024, targeting a top journal in actuarial science.

2.4 Conferences and Talks

Invited talks

- Colloquium at Department of Statistics, Nanjing Audit University, China, June 5, 2020

  Talk: Precise large deviations of aggregate claims with arbitrary dependence between claim sizes and waiting times

- The 2019 Symposium on Actuarial Science and Applications, East China Normal University, China, May 18–19, 2019

  Talk: Bivariate regular variation among randomly weighted sums in general insurance

- Colloquium at Center for Applied Mathematics, University of St. Thomas, September 14, 2018

  Talk: Bivariate regular variation among randomly weighted sums in general insurance

- The 4th International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications, Suzhou, China, June 1–4, 2018 [chaired a session]

  Talk: Bivariate regular variation among randomly weighted sums in general insurance

- Colloquium of the Department of Statistics and Actuarial Science, University of Iowa, November 05, 2015

  Talk: Risk measurement based on available information

- School of Statistics and Mathematics, Zhejiang Gongshang University, Hangzhou, China, June 11, 2015

  Talk: Ruin with insurance and financial risks

- Finance & Stochastics seminar, Department of Mathematics, Imperial College London, United Kingdom, May 23, 2012

  Talk: Ruin in the presence of dependent insurance and financial risks

- Seminar, Department of Statistics and Actuarial Science, The University of Hong Kong, Hong Kong, April 23, 2012

  Talk: Interplay of dependent insurance and financial risks

- Colloquia, Department of Mathematics, University of Illinois at Urbana-Champaign, USA, January 17, 2012

  Talk: Interplay of dependent insurance and financial risks

- Colloquium of the Division of Statistics, Northern Illinois University, USA, January 6, 2012

  Talk: Interplay of dependent insurance and financial risks

Conferences and contributed talks

- The 27th International Congress on Insurance: Mathematics and Economics, co-hosted by the University of Illinois at Urbana-Champaign and DePaul University, Chicago, United States, July 8–11, 2024

  Talk: Asymptotic Capital Allocation based on the Higher Moment Risk Measure

- The 57th Actuarial Research Conference, University of Illinois at Urbana-Champaign, August 3–6, 2022 [chaired a session]

  Talk: An asymptotic study of systemic expected shortfall and marginal expected shortfall

- The 25th International Congress on Insurance: Mathematics and Economics, Sun Yat-Sen University (China) and Macquarie University (Australia), July 12–15, 2022 [chaired a session]

  Talk: An asymptotic study of systemic expected shortfall and marginal expected shortfall

- The 56th Actuarial Research Virtual Conference, DePaul University, Chicago, United States, August 19–21, 2021

  Talk: Precise large deviations of aggregate claims with arbitrary dependence between claim sizes and waiting times

- The 24th International Congress on Insurance: Mathematics and Economics, co-hosted virtually by the University of Illinois at Urbana-Champaign (United States), the Pennsylvania State University (United States), Ulm University (Germany), and UNSW Sydney (Australia), July 5–9, 2021 [chaired a session]

  Talk: Precise large deviations of aggregate claims with arbitrary dependence between claim sizes and waiting times

- The 55th Actuarial Research Virtual Conference, the University of Nebraska-Lincoln, August 10–12, 2020 [attended only but did not give a talk]

- The 22nd International Congress on Insurance: Mathematics and Economics, Sydney, Australia, July 16–18, 2018

  Talk: Bivariate regular variation among randomly weighted sums in general insurance

- The 20th International Congress on Insurance: Mathematics and Economics, Atlanta, United States, July 24–27, 2016

  Talk: A revisit to ruin probabilities in the presence of heavy-tailed insurance and financial risks

- The 50th Actuarial Research Conference, Toronto, Canada, August 5–8, 2015

  Talk: Risk measurement based on available information

- The 19th International Congress on Insurance: Mathematics and Economics, Liverpool, United Kingdom, June 24–26, 2015

  Talk: Risk measurement based on available information

- The 18th International Congress on Insurance: Mathematics and Economics, Shanghai, China, July 10–12, 2014

  Talk: Ruin with insurance and financial risks following a general dependent structure

- The 16th International Congress on Insurance: Mathematics and Economics, The University of Hong Kong, Hong Kong, June 28–30, 2012 [chaired a session]

  Talk: Precise large deviations of aggregate claims in a size-dependent renewal risk model

- The 7th Conference in Actuarial Science & Finance on Samos, Samos, Greece, May 28 – June 3, 2012

  Talk: Precise large deviations of aggregate claims in a size-dependent renewal risk model

- The 15th International Congress on Insurance: Mathematics and Economics, Trieste, Italy, June 14–17, 2011

  Talk: The finite-time ruin probability with dependent insurance and financial risks

- The 1st Chinese Workshop on Heavy-tailed Models and Applications, Nanjing, China, June 26–27, 2010

  Talk: The strong law of large numbers for extended negatively dependent random variables

- The 6th Samos Conference in Actuarial Science and Finance, Samos, Greece, May 31 – June 6, 2010

  Talk: The strong law of large numbers for extended negatively dependent random variables

- Workshop on Modelling Spatial and Temporal Dependence and Applications to Risk, Luminy, France, April 26–30, 2010

- The 12th International Congress on Insurance: Mathematics and Economics, Dalian, China, July 16–18, 2008

  Talk: Sums of pairwise tail independent random variables with consistent variation

- The 2007 Shanghai and Hong Kong Insurance and Actuarial Forum, Shanghai, China, August 18–19, 2007

- The 11th International Congress on Insurance: Mathematics and Economics, Piraeus, Greece, July 10–12, 2007

  Talk: Asymptotics for ruin probabilities of a two-dimensional renewal risk model with heavy-tailed claims

2.5 Short-term Research Visits

- 06/11/2018–08/17/2018: School of Risk and Actuarial Studies, University of New South Wales, Sydney, Australia
- 05/28/2015–06/15/2015: School of Statistics and Mathematics, Zhejiang Gongshang University, Hangzhou, China
- 07/03/2014–07/09/2014: Department of Statistics and Actuarial Science, University of Hong Kong
- 08/13/2013–08/19/2013: Department of Statistics and Actuarial Science, University of Hong Kong
- 07/14/2013–07/30/2013: Department of Insurance, Renmin University of China
- 06//27/2012–07/03/2012: Department of Statistics and Actuarial Science, University of Hong Kong
- 09/2009: Department of Statistics and Actuarial Science, University of Hong Kong
- 06/2016–07/2006: Department of Statistics and Actuarial Science, University of Iowa
- 01/2004–03/2004: Department of Statistics and Actuarial Science, University of Hong Kong

3 TEACHING

3.1 Teaching at Drake University (08/2014–present)

- ACTS 121: Introduction to Derivatives
- ACTS 150: Life Insurance Mathematics I
- ACTS 151/155: Life Insurance Mathematics II
- ACTS 161: Short-term Actuarial Mathematics I
- ACTS 199: Independent Study
- STAT 71: Statistics I

3.2 Teaching at the University of Liverpool (10/2009–07/2014)

Classroom teaching

- Project supervisor for MATH206: Group Project
- Lecturer for MATH263: Statistical Theory and Methods I
- Lecturer for MATH264: Statistical Theory and Methods II
- Designed and lectured MATH267: Financial Mathematics I
- Lecturer for MATH268: Operational Research-Probabilistic Models
- Designed and lectured MATH482: Stochastic Modelling in Finance (postgraduate course)

Supervision and examination of graduate students

- Worked with six Ph.D. students, Jiajun Liu, Jing Xu, Elliott Tjia, Jin Zheng, Lu Zong, and Fangzhou Liu, among whom the last four are under joint supervision with other colleagues at the University of Liverpool or at the Xi'an Jiaotong-Liverpool University in China from September 2011 to August 2014.
- Supervised one two-year MPhil student, Fei Liu, who graduated in December 2013, two M.Sc. students, Amani Alsalem and Fangzhou Liu, in 2011, and three M.Sc. students, Bingyun Lu, Jitao Fang, and Rui Wang, in 2012
- Internal Examiner for Christopher Pearce, Ph.D. candidate, Department of Mathematical Sciences, University of Liverpool, December 2011

3.3 Teaching experience at Other Universities

- December 2015: External examiner for PhD candidate Huan Zhang, with the prospectus entitled "Managing Extreme Risks", Department of Statistics and Actuarial Science, University of Iowa.
- Summer 2015: Actuarial Mathematics, School of Statistics and Mathematics, Zhejiang Gongshang University
- Summer 2013: Financial Mathematics, School of Finance, Renmin University of China

- September 2005 – June 2009: Teaching Assistant at the University of Hong Kong, tutor for Business Forecasting, Risk Theory, Financial Mathematics, Practical Mathematics for Investment, Derivatives Markets, and Financial Engineering
- September 2001 – June 2002: Lecturer at Hefei College of Technology, taught Calculus, Probability Theory, and Numerical Calculations

4 SERVICE TO THE PROFESSION

4.1 Editorial Service

- *Statistics & Probability Letters* [B in the ABDC list], Associate Editor, 2024–Present
- *Insurance Markets and Companies*, Member of Editorial Board, 2011–Present
- *Risks* [B in the ABDC list], Guest Editor (together with Professor Tim J. Boonen at the University of Amsterdam) for a special issue on "*Catastrophe Risk and Insurance*," 2021–2023
- *Risks* [B in the ABDC list], Guest Editor (together with Professor Xiaohu Li at Stevens Institute of Technology) for a special issue on "*Heavy-Tail Phenomena in Insurance, Finance, and Other Related Fields*," 2018
- *Journal of Mathematical Research and Applications*, Member of Editorial Board, 2013–2019
- *Current Advances in Mathematics*, Member of Editorial Board, 2013–2019

4.2 Service to Committees

- The 59th Actuarial Research Conference, Middle Tennessee State University, USA, July 18-20, 2024 (Member of the Scientific Committee)
- The 27th International Congress on Insurance: Mathematics and Economics, Chicago, USA, July 8-11, 2024 (Member of the Scientific Committee)
- The 58th Actuarial Research Conference, Drake University, Des Moines, USA, July 31 – August 2, 2023 (Chair of the Scientific & Organizing Committees)
- The 57th Actuarial Research Conference, University of Illinois at Urbana–Champaign, Illinois, USA, August 3 –6, 2022 (Member of the Scientific Committee)
- Workshop on Catastrophe Risk, Drake University, Des Moines, February 19, 2021 (Chair of the Scientific & Organizing Committees)
- The 4th International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications, Xi'an Jiaotong-Liverpool University, Suzhou, China, June 1–4, 2018 (Member of the Scientific Committee)
- The 6th International Gerber–Shiu Workshop, Renmin University of China, Beijing, China, June 8–9, 2016 (Member of the Scientific Committee)
- The 3rd International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications, Zhejiang Gongshang University, Hangzhou, China, June 4–5, 2016 (Member of the Scientific Committee)
- The 19th International Congress on Insurance: Mathematics and Economics (IME), University of Liverpool, United Kingdom, June 24–26, 2015 (Member of the Organizing Committee)

4.3 External Reviewer

- 2024: External Examiner for a Ph.D dissertation of the University of Liverpool, UK
- 2024: A book review for Taylor and Francis/CRC
- 2023: A tenure and promotion case of the University of St. Thomas
- 2017: One book proposal for Springer
- 2017: One grant proposal for Research Development Fund from Xi'an Jiaotong-Liverpool University in China
- 2016: One grant proposal for the Natural Sciences and Engineering Research Council (NSERC) of Canada
- 2015: Three grant proposals for the Natural Sciences and Engineering Research Council (NSERC) of Canada

4.4 Reviewer for the Mathematical Reviews

- Reviewer for the *Mathematical Reviews* of the American Mathematical Society, 2005–2018 (published 34 reviews)

4.5 Reviewer for Scientific Journals

- 2024: Refereed 3 papers for

  ASTIN Bulletin (1), Probability in the Engineering and Informational Sciences (1), Methodology and Computing in Applied Probability (1)
- 2023: Refereed 4 papers for

  Annals of Actuarial Science (1), Applied Probability Journals (1), Statistics & Probability Letters (2),
- 2022: Refereed 4 papers for

  Acta Mathematica Hungarica (1), Applied Probability Journals (1), Lithuanian Mathematical Journal (1), Statistics & Probability Letters (1),
- 2021: Refereed 14 papers for

  European Actuarial Journal (1), Insurance: Mathematics and Economics (7), Lithuanian Mathematical Journal (1), Methodology and Computing in Applied Probability (2), Risks (1), Statistics & Probability Letters (2)
- 2020: Refereed 3 papers for

  Methodology & and Computing in Applied Probability (1), Statistics & Probability Letters (1), Stochastics (1)
- 2019: Refereed 5 papers for

  Applied Stochastic Models in Business and Industry (1), Insurance: Mathematics and Economics (1), Lithuanian Mathematical Journal (1), Risks (1), Stochastic Models (1)

- 2018: Refereed 14 papers for

  Applied Mathematics - A Journal of Chinese Universities (1), Applied Stochastic Models in Business and Industry (2), Insurance Markets and Companies (1), Insurance: Mathematics and Economics (2), Journal of Industrial and Management Optimization (1), Lithuanian Mathematical Journal (1), Probability in the Engineering and Informational Sciences (1), Risks (2), Scandinavian Actuarial Journal (1), Statistics & Probability Letters (1), TEST (1)

- 2017: Refereed 10 papers for

  Applied Stochastic Models in Business and Industry (1), Insurance Markets and Companies (1), Insurance: Mathematics and Economics (5), Science China Mathematics (1), Statistics & Probability Letters (1), TEST (1)

- 2016: Refereed 7 papers for

  Applied Stochastic Models in Business and Industry (1), Statistics & Probability Letters (3), Stochastics (2), Journal of Industrial and Management Optimization (1)

- 2015: Refereed 7 papers for

  Acta Mathematicae Applicatae Sinica, English Series (2), Applied Stochastic Models in Business and Industry (2), Insurance: Mathematics and Economics (1), Statistics & Probability Letters (1), Variance (1)

- 2014: Refereed 6 papers for

  Abstract and Applied Analysis (1), Acta Mathematicae Applicatae Sinica, English Series (2), Insurance: Mathematics and Economics (2), TEST (1)

- 2013: Refereed 11 papers for

  Acta Mathematicae Applicatae Sinica (1), Applied Mathematics - A Journal of Chinese Universities (1), Applied Stochastic Models in Business and Industry (1), Insurance: Mathematics and Economics (2), Journal of the Korean Mathematical Society (1), Journal of Korean Statistical Society (1), Scandinavian Actuarial Journal (1), Statistics & Probability Letters (2), TEST (1)

- 2012: Refereed 15 papers for

  Acta Mathematicae Applicatae Sinica (1), Applied Stochastic Models in Business and Industry (1), Bulletin of the Korean Mathematical Society (1), Communications in Statistics – Theory and Methods (2), Insurance: Mathematics and Economics (2), Journal of Inequalities and Applications (1), Journal of Korean Statistical Society (2), Journal of Mathematical Analysis and Applications (1), Scandinavian Actuarial Journal (1), Statistics & Probability Letters (2), Stochastics (1)

- 2011: Refereed 11 papers for

  Applied Stochastic Models in Business and Industry (2), Asia Pacific Journal of Risk and Insurance (1), Bulletin of the Korean Mathematical Society (1), Communications in Statistics - Theory and Methods (1), Computers and Mathematics with Applications (1), Insurance Markets and Companies (1), Journal of Lithuanian Association of Nonlinear Analysts (1), Lithuanian Mathematical Journal (1), Nonlinear Analysis: Modelling and Control (2)

- 2010: Refereed 1 paper for

  Journal of Systems Science and Systems Engineering (1)

- 2009: Refereed 4 papers for

  Acta Mathematicae Applicatae Sinica (English Series) (3), Statistics & Probability Letters (1)

- 2008: Refereed 2 papers for

  Acta Mathematicae Applicatae Sinica (English Series) (1), Journal of Systems Science and Complexity (1)

- 2006: Refereed 2 papers for

  Acta Mathematicae Applicatae Sinica (English Series) (2)

5 SERVICE TO THE INSTITUTION

5.1 At Drake University

- Fall 2023 – Present: Alternate on the Academic Freedom and Tenure Committee of Drake University
- Fall 2023 – Present: Member of the Research Committee, Zimpleman College of Business
- Spring 2022 – Summer 2023: Chair of the Scientific & Organizing Committees, the *58th Actuarial Research Conference*, hosted by the Zimpleman College of Business, July 30 – August 2, 2023
- Fall 2022: Member of the Search Committee for the Professor of Practice position, School of Actuarial Science and Risk Management
- Summer 2022: Incoming Student Orientation
- Spring 2022: Member of the Search Committee for the Professor of Practice position, School of Actuarial Science and Risk Management
- Spring 2022: Chair of the Search Committee for the Visiting Professor position, School of Actuarial Science and Risk Management
- Fall 2021: Member of the Search Committee for the Director position, School of Actuarial Science and Risk Management
- 2020 – Spring 2021: Chair of the Scientific & Organizing Committees, the *Workshop on Catastrophe Risk* hosted by the College of Business and Public Administration, February 19, 2021
- Fall 2019 – Spring 2020: Chair of the Search Committee for the positions of Associate/Full EMC Professor of Practice in Insurance and Risk Management and Director of the Kelley Insurance Center
- 2016–2020: Member of the Faculty Development Advisory Committee, College of Business and Public Administration
- Fall 2018 – Spring 2020: Member of the Promotion & Tenure Committee, College of Business and Public Administration
- 02/2019: Consultancy to a Global Insurance Symposium Start-up company
- Fall 2016: Member of the Search Committee for the tenure-track position of Assistant Professor, School of Actuarial Science and Risk Management

- Fall 2016: Member of the Search Committee for the position of Assistant Professor of Practice in Actuarial Science and Assistant Director, School of Actuarial Science and Risk Management
- 02/2015: Interviewer for National Alumni Scholarships

5.2 At the University of Liverpool

- 09/2012–07/2014: Departmental Disability Contact, Department of Mathematical Sciences
- 01/2012–07/2014: Departmental Internationalization Committee, Department of Mathematical Sciences
- 09/2010–08/2012: Athena SWAN Coordinator, Department of Mathematical Sciences
- 09/2010–07/2013: Staff-Student Committee, Department of Mathematical Sciences
- 09/2010–07/2014: Examination and Assessment Officer, Department of Mathematical Sciences
- 10/2009–06/2010: Colloquia Organizer, Department of Mathematical Sciences

Last updated by Yiqing Chen on July 13, 2024