Bingyan Han

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Education

Ph.D.	Statistics, The Chinese University of Hong Kong, 2016–2020
B.S.	Applied Mathematics, University of Science and Technology of China, 2012–2016

Research Interests

Mathematical Finance: Model uncertainty, time-inconsistency, rough volatility, credit risk, and Hawkes processes

Preprints

2018 Han, B., Pun, C. S., & Wong, H. Y.: Robust time-inconsistent stochastic linear-quadratic control. `https://ssrn.com/abstract=3167662`

2019 Han, B., Pun, C. S., & Wong, H. Y.: Robust mean-variance portfolio selection with state-dependent ambiguity aversion and risk aversion: a closed-loop approach. `https://ssrn.com/abstract=3306305`

2019 Han, B., & Wong, H. Y.: Time-inconsistency with rough volatility. `https://arxiv.org/abs/1907.11378`

2018 Han, B., & Wong, H. Y.: Time-consistent mean-variance portfolio selection with unbounded random risk premium. `https://ssrn.com/abstract=3182387`

Publications

2019 Han, B., & Wong, H. Y.: Optimal investment and consumption problems under correlation ambiguity. *IMA Journal of Management Mathematics*. `https://doi.org/10.1093/imaman/dpz002`

2020 Han, B., & Wong, H. Y.: Mean-variance portfolio selection under Volterra Heston model. *Applied Mathematics and Optimization*. `https://doi.org/10.1007/s00245-020-09658-3`

2020 Han, B., & Wong, H. Y.: Merton's portfolio problem under Volterra Heston model. *Finance Research Letters*. `https://doi.org/10.1016/j.frl.2020.101580`

2020 Yan, T., Han, B., Pun, C. S., & Wong, H. Y.: Robust time-consistent mean-variance portfolio selection problem with multivariate stochastic volatility. *Mathematics and Financial Economics*. `https://doi.org/10.1007/s11579-020-00271-0`

Talks

2019 SIAM Conference on Financial Mathematics & Engineering, Toronto, June 4–7.

2018 22nd International Congress on Insurance: Mathematics and Economics, Sydney, July 15–18.

2017 21st International Congress on Insurance: Mathematics and Economics, Vienna, July 3–5.