首页 学院概况 教学与科研 党建文化 人才培养 校友与职业发展 社会服务 更多

曾旭东

曾旭东

职　称：教授

职　位：

研究兴趣：资产定价，投资组合，金融工程，再保险理论，保险科技

教授课程

金融工程，期权定价，随机过程，金融风险管理，再保险理论

科研成果

■ Tail Risk, Robust Portfolio Choice, and Asset Prices. Management Science, with Xing Jin and Dan Luo. June 2020, https://pubsonline.informs.org/doi/abs/10.1287/mnsc.2020.3615

■ Non-zero-sum Stochastic Differential Reinsurance and Investment Games with Default Risk, with Huiming Zhu and Chao Deng. European Journal of Operational Research., March, 2017.http://www.sciencedirect.com/science/article/pii/S0377221717306240

■ Dynamic Asset Allocation with Uncertain Jump Risks: A Pathwise Optimization Approach, with Xing Jin and Dan Luo. Mathematics of Operations Research, February 2017. http://pubsonline.informs.org/doi/10.1287/moor.2017.0854

■ The Theory of Optimal Stochastic Control as Applied to Insurance Underwriting Cycles, (With David L. Eckles and David Mccarthy). North American Actuarial Journal, 20(4), 327–340, 2016.

■ Dynamic Portfolio Choice with Stochastic Wage and Life Insurance, (With Yuling Wang, James M. Carson). North American Actuarial Journal, Vol. 19, Issue 4, 2015, 256-272. http://dx.doi.org/10.1080/10920277.2015.1041987.

■ Optimal Life Insurance under No-Borrowing Constraints: Duality Approach and Example, (With J. Carson, Q. Chen and Y. Wang), Scandinavian Actuarial Journal, (SSCI) Vol. 2016, No.9, 793-816, http://dx.doi.org/10.1080/03461238.2015.1025822

■ Optimal Reinsurance: Minimize the Expected Time to Reach a Goal. (With Shangzhen Luo, Mingming Wang), Scandinavian Actuarial Journal, (SSCI) Vol. 2016, issue 8, 741-762

■ 离散抽样方差互换定价研究, (杜琨)，管理科学学报,2015年11月。 Pricing Discretely-Sampled Variance Swaps under A Class of SVJ Models (in Chinese). (With Kun Du), Journal of Management Science of China, November, 2015.

■ Stochastic Pareto-Optimal Reinsurance Policies. (With Shangzhen Luo). Insurance: Mathematics and Economics (SCI,SSCI) 53, 671-677, 2013.

■ A Stochastic Volatility Model and Optimal Portfolio Selection. (With M. Taksar). Quantitative Finance (SCI) 13, 1547-1558, 2013.

研究领域

资产定价，投资组合，金融工程

奖励、荣誉称号

主要研究项目

主持：国家自然科学基金面上项目：多资产跳-扩散模型和最优投资组合及应用，2018-2021.(71771142)

主持：国家自然科学基金面上项目：不完全市场模型下涉及寿险相关产品的最优资产组合，2013-2016.(71271127)

教育背景

南加州大学应用数学博士

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