

Yu-Jui Huang

CONTACT INFORMATION

Department of Mathematics
University of Michigan
530 Church Street
Ann Arbor, MI 48109 USA

Phone: (734) 272-8869
E-mail: jayhuang@umich.edu
Website: <http://www-personal.umich.edu/~jayhuang>

RESEARCH INTERESTS

Mathematical finance, stochastic analysis, applied probability, stochastic control.

EDUCATION

University of Michigan, Ann Arbor, Michigan, USA

Ph.D. in Applied and Interdisciplinary Mathematics **2008-present**

- **Advisor:** Prof. Erhan Bayraktar
- **Dissertation Title:** “Topics in Stochastic Control with Applications to Finance”
- Graduation expected in April 2013

National Taiwan University, Taipei, Taiwan

B.S., Mathematics

June 2007

B.B.A., Finance

June 2007

HONORS AND AWARDS

- SIAM Student Travel Award to attend the 7th International Congress on Industrial and Applied Mathematics (ICIAM), Vancouver (July 18-22, 2011).
- Horace H. Rackham International Student Fellowship, University of Michigan, 2010-2011.
- Travel Grant (from the conference organizers) to attend the Mathematical Finance and Partial Differential Equations Conference 2010, Rutgers University (December 10, 2010).
- Horace H. Rackham International Conference Travel Grant (from the University of Michigan) to attend the 6th World Congress of the Bachelier Finance Society, Toronto (June 22-26, 2010).
- University of Michigan Mathematics Departmental Scholarship, Spring/Summer 2009, 2010.
- Presidential Award for Outstanding Undergraduate Students, National Taiwan University, 2003-2007.

PUBLICATIONS

- *Outperforming the Market Portfolio with a Given Probability*, with Erhan Bayraktar and Qing-shuo Song. Accepted by the **Annals of Applied Probability**.
Preprint version available at <http://arxiv.org/abs/1006.3224>.

SUBMITTED OR WORKING PAPERS

- *On the Multi-Dimensional Controller and Stopper Games*, with Erhan Bayraktar. Submitted to the **SIAM Journal on Control and Optimization**.
Preprint available at <http://arxiv.org/abs/1009.0932>.
- *Robust Maximization of Asymptotic Growth under Covariance Uncertainty*, with Erhan Bayraktar. Submitted to the **Annals of Applied Probability**.
Preprint available at <http://arxiv.org/abs/1107.2988>.

TALKS AND PRESENTATIONS

- SIAM Conference on Financial Mathematics and Engineering, Minneapolis, July 9-11, 2012 (Invited speaker in the minisymposia of Stochastic Control and Optimization Related to Portfolio and Risk Management)
- Financial/Actuarial Mathematics Seminar, University of Michigan, September 29, 2011.
- 7th International Congress on Industrial and Applied Mathematics (ICIAM), Vancouver, July 21, 2011 (Invited speaker in the minisymposia of Optimal Stochastic Control).

- Workshop on Stochastic Analysis in Finance and Insurance, University of Michigan, May 18, 2011.
- Mathematical Finance and Partial Differential Equations Conference 2010, Rutgers University, December 10, 2010
- Financial/Actuarial Mathematics Seminar, University of Michigan, September 16, 2010.
- 6th World Congress of the Bachelier Finance Society, Toronto, June 23, 2010.
- Applied and Interdisciplinary Mathematics Student Seminar, University of Michigan, December 11, 2009.

RESEARCH VISITS

- Workshop on New Mathematical Models in Economics and Finance, Institute for Mathematics and its Applications, Minneapolis, June 7-18, 2010.
- Graduate Course on Stochastic Control, BSDEs, and Applications to Finance, Fields Institute, Toronto, April 28, May 5, and May 12, 2010.
- Conference on New Directions in Financial Mathematics, UCLA, January 5-8, 2010.
- RTG Summer School on Financial Mathematics, University of Texas at Austin, July 18-August 8, 2009.

ACADEMIC
EXPERIENCE

Instructor

- Math 116 Calculus II (Winter 2010, Fall 2011).
- Math 115 Calculus I (Winter 2009, Fall 2009).
- Math 105 Pre-calculus (Fall 2008).

Teaching Assistant

- Math 526 Stochastic Processes (Fall 2010).

Organizer of conferences

- Co-organizer of the First Annual University of Michigan SIAM Student Conference, November 2010, Ann Arbor, Michigan.

MEMBERSHIP

- American Mathematical Society (AMS) **2009-present**
- Society for Industrial and Applied Mathematics (SIAM) **2008-present**

LAST UPDATED

12.30.2011