

Song Yao

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University of Michigan
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PROFESSIONAL EXPERIENCE

University of Michigan, Department of Mathematics Term Assistant Professor Sept 2008-May 2011

EDUCATION

PhD in Mathematics Purdue University Aug 2008

Dissertation: *Quadratic Nonlinear Expectations and Convex Risk Measures*.

Thesis Advisor: Prof. Jin Ma

MS in Computational Finance Purdue University May 2008

MS in Mathematics Fudan University, China June 2002

Thesis: *Conservation Law and a Liouville theorem for harmonic maps with potential*.

Advisor: Prof. Yuanlong Xin

BS in Mathematics Fudan University, China June
1999

RESEARCH INTEREST

- Mathematical finance, Stochastic analysis, Applied probability
- Risk measures, Non-linear expectation, Optimal stopping, Backward stochastic differential equations

PUBLICATION

1. S. Yao (with Ying Hu, Jin Ma and Shige Peng), *Representation Theorems for Quadratic F-Consistent Nonlinear Expectations*, *Stochastic Processes and their Applications*, 118(9): 1518-1551, 2008.
2. S. Yao, *Conservation Law and Other Properties of Harmonic Maps with Potential*, *Journal of Fudan University (Natural Science)*, 41(5), 570-576, 2002.
3. S. Yao (with Jin Ma), *On Quadratic g-Evaluations/Expectations and Related Analysis*, Submitted.
4. S. Yao (with Erhan Bayraktar), *Optimal Stopping for Non-linear Expectations*, Submitted.

PRESENTATIONS

- “Risk Measures and Non-linear Expectations”, *Financial/Actuarial Math Seminar*, University of Michigan, Sept 2008
- “Risk Measures and Non-linear Expectations”, poster presentation, *Kent-Purdue Minisymposium on Financial Mathematics*, Kent State University, April, 2007
- “Risk Measures and Non-linear Expectations”, *Computational Finance Seminar*, Purdue University, March 2007

TEACHING EXPERIENCE

• Instructor

Sept 2009-Dec 2009	University of Michigan	Mathematics of Finance (Section 001 and Section 003)
Jan 2009-May 2009	University of Michigan	Compounded Interest and Life Insurance (Section 001)
Jan 2009-May 2009	University of Michigan	Mathematics of Finance (Section 003)
Sept 2008-Dec 2008	University of Michigan	Mathematics of Finance (Section 001 and Section 003)
2005-2007	Purdue University	College Algebra

• Recitation Instructor

2003-2005	Purdue University	Differential Equation, Calculus I & II
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2000-2002

Fudan University

Differential Geometry

SERVICES

- **Referee** for Annals of Applied Probability, Stochastic Processes and their Applications, Applied Numerical Mathematics
- **Math Concentration advisor** (help students declare a major or file for graduation)
University of Michigan, Department of Mathematics Sept 2009-Dec 2009

HONOR

Andrew Fellowship

Purdue University

2002-2003, 2005-2006

Guanghua Scholarship

Fudan University, China

2000