

CURRICULUM VITAE

LI Xun

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EDUCATION

Ph.D. in Operations Research and Financial Engineering
M.Sc. in Computational Mathematics
B.Sc. in Computational Mathematics and Its Applied Softwares

WORKING EXPERIENCE

Assistant Professor *August, 2007 - present*
Department of Applied Mathematics, The Hong Kong Polytechnic University.

Fellow *August, 2003 - August, 2007*
Department of Mathematics, National University of Singapore.

Postdoctoral Fellow *October, 2001 - August, 2003*
Mathematical and Computational Finance Laboratory, University of Calgary.

GRANTS

PI, *Hedging Derivatives in Incomplete Market and Portfolio Selection with Partial Information*, NUS grant R-146-000-059-112, July 1, 2004 – June 30, 2007.

Co-I, *Portfolio Selection under Realistic Market Conditions - Bounded Portfolio, Transaction Costs, and Non-concave Utility*, NUS RMI grant, June 1, 2007 – May 31, 2008.

PUBLICATIONS

1. X. Li and Z.Y. Wu, Reputation Entrenchment or Risk Minimization? Early Stop and Investor-Manager Agency Conflict in Fund Management, *Journal of Risk Finance*, accepted for publication.
2. Z.Y. Wu and X. Li, Forecasting tax shields generated by the exercise of stock options, *Forecasting Letters*, accepted for publication.
3. X. Li, T.K. Siu and Z.Y. Wu, Risk hedging for strategic petroleum reserve, *Mathematical Modelling and Applied Computing*, accepted for publication.
4. X. Li and Z.Y. Wu, On an approximation method for pricing a high-dimensional basket option on energy commodities, *Computer and Operations Finance*, Vol. 35 (2008), pp. 76-89.
5. X. Li and X.Y. Zhou, Continuous-time mean-variance efficiency: The 80% rule, *Annals of Applied Probability*, Vol. 16 (2006), pp. 1751-1763.

6. X. Li and Z.Y. Wu, A semi-analytic method for valuing high-dimensional options on the maximum and minimum of multiple assets, *Annals of Finance*, Vol. 2 (2006), pp. 179-205.
7. D. Han, X. Li, D. Sun and J. Sun, Bounding option prices of multi-asset: A semidefinite programming approach, *Pacific Journal of Optimization*, Vol. 1 (2005), pp. 59-79.
8. X. Li, X.Y. Zhou and M. Ait Rami, Indefinite stochastic linear quadratic control with Markovian jumps, *Journal of Global Optimization*, Vol. 27 (2003), pp. 149-175.
9. A. Lari-Lavassani and X. Li, Dynamic mean semi-variance portfolio selection, *Lecture Notes in Computer Science*, Vol. 2657 (2003), pp. 95-104.
10. X. Li and X.Y. Zhou, Indefinite stochastic LQ controls with Markovian jumps in a finite time horizon, *Communications in Information and Systems*, Vol. 2 (2002), pp 265-282.
11. X. Li, X.Y. Zhou and A.E.B. Lim, Dynamic mean-variance portfolio selection with no-shorting constraints, *SIAM Journal on Control and Optimization*, Vol. 40 (2001), pp. 1540-1555.
12. X. Li and B.Y. Guo, A Legendre pseudospectral method for solving the nonlinear Klein-Gordon equation, *Journal of Computational Mathematics*, Vol. 15 (1997), pp. 105-126.
13. B.Y. Guo, X. Li and V. Luis, A Legendre spectral method for solving the nonlinear Klein-Gordon equation, *Computational and Applied Mathematics*, Vol. 15 (1996), pp. 19-36.
14. B.Y. Guo and X. Li, Spectral methods for solving nonlinear Klein-Gordon equation, *Non-linear Klein-Gordon and Schrödinger Systems: Theory and Applications* (Madrid, 1995), pp. 110-134, World Sci. Publishing, River Edge, NJ, 1996.