Yichen Feng

Phone: (805) 259-5303
Email: `feng@pstat.ucsb.edu`
Address: Department of Statistics & Applied Probability
            South Hall, 5431S
            University of California, Santa Barbara
            Santa Barbara, CA 93106-3100

Research Interests

Stochastic Differential Games, Mean Field Games, Financial Mathematics, Systemic Risk, Portfolio Reallocation, Stochastic Processes

Education

University of California, Santa Barbara, Santa Barbara, California

Ph.D. Candidate in Statistics and Applied Probability (expected June 2022)

Temple University, Philadelphia, Pennsylvania

M.S. in Financial Engineering, May 2016

University of Science and Technology of China, Hefei, China

B.Sc. in Statistics, June 2016

Papers

Y. Feng, R. Hu, Fair Systemic Risk Allocation, working paper.

Y. Feng, J.-P. Fouque, and T. Ichiba, Investments with Heterogenous Risk Aversion, submitted, 2021.

Y. Feng, J.-P. Fouque, and T. Ichiba, Linear-Quadratic Stochastic Differential Games on Random Directed Networks, **Journal of Mathematics and Statistical Science** Vol. 7(3), p. 79-108, 2020.

Y. Feng, J.-P. Fouque, and T. Ichiba, Linear-Quadratic Stochastic Differential Games on Directed Chain Networks, **Journal of Mathematics and Statistical Science** Vol. 7(2), p. 25-67, 2020.

Awards and Honors

Graduate Division Dissertation Fellowship, University of California, Santa Barbara, 2021.

SIAM Student Travel Award, 2021.

Invited Talks and Presentations

Workshop/Conference Presentations

SIAM Conference on Financial Mathematics & Engineering, Philadelphia, Pennsylvania, June 1-4 2021(virtual).

IMSI Introduction to Mean Field Games and Applications "Network Games", June 21-23 2021(virtual).

Seminar Talks

CFMAR seminar, University of California, Santa Barbara, Oct. 5, 2020.

Teaching Experience

Teaching Assistant Experience (UCSB only)

- PSTAT 120B: Probability and Statistics (Winter '19, Spring '20)
- PSTAT 120C: Probability and Statistics (Spring '19, Fall '19, Fall '20)
- PSTAT 160B: Applied Stochastic Processes (Fall '18)
- PSTAT 171: Mathematics of Fixed Income Markets (Winter '18, Spring '18, Winter '20, Winter '21, Spring '21)

Teaching Associate Experience

- PSTAT 120A: Probability and Statistics (Summer '20)

Research Experience

- Graduate student researcher (Summer '19, Summer '20, Summer '21)

Relevant Skills

Languages: Chinese (Native), English

Programming: C/C++, Python, R, LaTeX

Last updated: August 23, 2021