Xingchun Wang (王兴春)

Personal Information

Date of Birth: Aug. 9, 1984
Current Address: School of Mathematical Sciences, Nankai University, Tianjin 300071, China.
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Education

- Sept. 2008 to present, Ph.D. Candidate, School of Mathematical Sciences, Nankai University
- Jan. 2013-Jan. 2014, Joint Ph.D. Student, Mathematical Institute, Oxford University
- July 2008, B.Sc. in Applied Mathematics, Nankai University

Research Interests

- Stochastic Processes and Stochastic (Partial) Differential Equations.
- Credit Risk and Derivatives Pricing.

Funding

- 2012-2013: Scholarship Award for Excellent Doctoral Student (CNY30,000), Ministry of Education of China.

Publications

1. Rare shock, two-factor stochastic volatility and currency option pricing, with Guanying Wang and Yongjin Wang, Applied Mathematical Finance, forthcoming, 2013.

2. Variance-Optimal Hedging for Target Volatility Options, with Yongjin Wang, Journal of Industrial and Management Optimization, forthcoming, 2013.

3. Pricing Vulnerable Options with Correlated Credit Risk under Jump-Diffusion Processes, with Lihui Tian, Guanying Wang and Yongjin Wang, Journal of Futures Markets, forthcoming, 2013.

4. Credit Spreads, Endogenous Bankruptcy and Liquidity Risk, with J. Fu and Y. Wang, Computational Management Science, 9(4): 515-530, 2012.

5. Stochastic wave equation of pure jumps: Existence, uniqueness and invariant measures,,with Y. Jiang and Y. Wang, Nonlinear Analysis: Theory, Methods & Applications, 75(13): 5123-5138, 2012

6. On a stochastic heat equation with first order fractional noises and applications to finance, with Y. Jiang and Y. Wang, Journal of Mathematical Analysis and Applications, 396(2): 656-669, 2012.

Preprints and Working Papers

1. The Exponential Stabilities on the Solutions of two Stochastic Burgers Equations with Jump Noises, with G. Wang, S. Wang and Y. Wang, submitted, 2012.

2. The Asymptotics of the Solutions to Stochastic Wave Equations with Jump Noises, with S. Wang and Y. Wang, submitted, 2012.

3. Variance-Optimal Hedging for Volatility Swaps, with J. Fu and Y. Wang, submitted, 2012.

4. The Asymptotics of the Solutions of the Stochastic Wave Equations Driven by a Non-Gaussian Levy Processes, with Y. Jiang, S. Wang and Y. Wang, submitted, 2012.

5. Variance-Optimal Hedging for Variance Swaps, with J. Fu, Y. Lin and Y. Wang, Working Paper, 2012.

6. Pricing Vulnerable American Put Options under Jump-Diffusion Processes, with G. Wang and Y. Wang, Working Paper, 2012.

Honors and Awards:

- Chinese Government Award for Outstanding Students, 2012.
- Scholarship Award for Excellent Doctoral Student, Ministry of Education of China, 2012.
- Outstanding Winner of Graduate Student Scholarship, Nankai University, 2012.

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