Yinglu Deng

Assistant Professor in Finance
School of Economics and Management, Tsinghua University
Quantitative Finance, Risk Management & Insurance

Office: Weilun 334
Phone: (8610)6279-5204
Fax: (8610)6278-4554
Email: dengyl@sem.tsinghua.edu.cn

Mailing Address:
Weilun 334, SEM
Tsinghua University
Beijing, 100084

EDUCATION

McCombs School of Business, University of Texas at Austin, Austin, Texas, U.S.

- **Ph.D.** Quantitative Finance, Risk Management & Insurance, GPA 3.84/4.00
  Ph.D. Advisor: Patrick Brockett, Chair Professor (Previous President of American Risk and Insurance Association), University of Texas at Austin 2011
- **M.S.** Statistics 2010

Peking University, Beijing, China

- **M.A.** Finance, GPA 3.90/4.00, Ranked No.1 in Risk Field 2006
- **B.S.** Major in Life Science
  Minor in Computer Science, 2004
- **Ranked No.1** in China's National College Entrance Examination in Guizhou Province out of 80,000 Candidates 2000

AREA OF INTEREST

Research: Asset Pricing, Financial Risk Management, Quantitative Finance, Insurance
Teaching: Investments, Derivatives, Financial Risk Management, Financial Engineering

RESEARCH

- "Longevity/Mortality Risk Modeling and Securities Pricing", ***Journal of Risk and Insurance,*** Sep 2012, Vol 79, Issue 3, pp697-721.
- "Incorporating Longevity Risk and Medical Information into Life Settlement Pricing", ***Journal of Risk and Insurance***, Sep2013, Vol. 80 Issue 3, p799-826.
- "Welfare Effects of Developing the Reverse Mortgage Market in China: An Individual and Social Perspective", forthcoming at the ***Asia-Pacific Journal of Risk and Insurance***.
- "基于中国随机死亡率的长寿风险建模和衍生品定价", **《保险研究》**, Issue 1, 2013.
- "A Study on Pricing of the Reverse Mortgage with an Embedded Redeemable Option —An analysis based on China's Market", under review at the ***Insurance: Mathematics and Economics***.
- Optimal dividend payments in a dual risk model with both proportional and fixed transaction costs， under review at the ***Insurance: Mathematics and Economics***.
- Optimal dividend strategies with time-inconsistent preferences and transaction costs in Cram´er-Lundberg model, under review at the ***Mathematical Finance.***

- “Reverse Mortgage Programs: Will China be the new marketplace”, under review at the ***Journal of Real Estate Finance and Economics***
- “家庭保险资产持有影响因素分析”，under review at the **《保险研究》**
- “寿险保单贴现定价”, under review at the**《保险研究》**

CONFERENCE

- 2012, July, The 3th China International Conference on Insurance and Risk Management, **Qingdao**, China, **Committee Member**
- 2013, July, The 4th China International Conference on Insurance and Risk Management, **Kunming**, China, **Committee Member**
- 2013, Sept., The 9th International Longevity Risk and Capital Market Solution Conference, **Beijing**, China, **Session Chair & Invited Speech**
- 2013, Aug., American Risk and Insurance Association Annual Conference, **Washington DC., U.S**., **Invited Speech**
- 2013, July., Asia-Pacific Risk and Insurance Association Annual Conference, **New York, U.S.**, **Invited Speech**
- 2012, Sept., The 8th International Longevity Risk and Capital Market Solution Conference, **Waterloo, Canada**, **Invited Speech**
- 2012, July, Asia-Pacific Risk and Insurance Association Annual Conference, **Seoul, Korea**, **Invited Speech**
- 2012, July, The Sixteenth International Congress on Insurance: Mathematics and Economics, **Hong Kong**, **Invited Speech**
- 2011, Sept., The 7th International Longevity Risk and Capital Market Solution Conference, **Frankfurt, Germany**, **Invited Speech**
- 2011, Aug., American Risk and Insurance Association Annual Conference, **San Diego, U.S.**, **Invited Speech**
- 2010, Sept., The 6th International Longevity Risk and Capital Market Solution Conference, **Sydney, Australia**, **Invited Speech**
- 2010, Oct., Financial Management Association Annual Meeting, **New York, U.S**., **Invited Speech**
- 2010, July, World Risk and Insurance Economics Congress (WRIEC), **Singapore**, **Invited Speech**
- 2009, Sept., Fifth International Longevity Risk and Capital Markets Solution Conference, **New York, U.S., Invited Speech**
- 2009, Aug., American Risk and Insurance Association (ARIA) annual meeting, **Rhode Island, U.S.**, **Invited Speech**

TEACHING EXPERIENCE

-Financial Risk Management, 2013 Fall

-Risk Management and Insurance, 2012 Fall

-Principal and Practice of Insurance, 2012 Spring, 2013 Spring

-Business Statistics (Undergraduate), Summer 2010
-Introduction to Risk Management (Undergraduate), Summer 2008
-Managing International Risk, (MBA), Fall 2007
-Corporate Risk Management, (MBA), Spring 2007

HONORS & AWARDS

• Dean's Fellowship, McCombs School of Business	2008-2011
• Houston Marine Insurance Scholarship	2006-2010
• University Preemptive Fellowship, University of Texas at Austin,	2006-2007
• Excellent Graduate Student Scholarship, Peking University	2005
• Ming De Scholarship, Peking University	2001-2004

PROFESSIONAL AFFILIATIONS

- **Associate Editor** of ***Asia-Pacific Journal of Risk and Insurance***
- Referee for *Journal of Risk and Insurance*, *Insurance: Mathematics and Economics*, *North American Actuarial Journal*.
- American Finance Association, Financial Management Association
- American Risk and Insurance Association, Asia-Pacific Risk and Insurance Association

SKILL

- Knowledge of equity and fixed income derivatives pricing, asset allocation/portfolio management, equity research and corporate risk management.
- Experienced in quantitative skills, model building, and analytical derivations.
- Solid understanding of numerical computation methods, including binomial/trinomial trees method, finite-difference methods and Monte Carlo methods.
- Experienced in C++, MATLAB, SAS, STATA, R, MS Office, and Scientific Workplace