Di (Cindy) Xu, PhD, FSA — Curriculum Vitae

Contact Information

HLH 423F, Department of Finance
University of Nebraska-Lincoln
Lincoln, NE 68588-0490 USA

Office: +1(402)-472-2634
Email: di.xu@unl.edu
Program: +1(402) 472-2330

Education

Ph.D. in Actuarial Science, University of Waterloo, 2016
Thesis Title: *Analysis of time-dependent aggregate claims and its application in insurance*
Supervisors: Dr. David Landriault, Dr. Gordon E. Willmot

M.Math in Actuarial Science, University of Waterloo, 2012
B.S. in Statistics, Zhejiang University, 2011

Academic Experience

Department of Finance at University of Nebraska-Lincoln
Assistant professor — August, 2016-Present

Professional Credential

Fellow of the Society of Actuaries (FSA), since June 2017
Associate of China Association of Actuaries (ACAA), since 2013

Refereed Publications

1. David Landriault, Gordon E. Willmot and Di Xu (2014). On the analysis of time dependent claims in a class of birth process count models. *Insurance: Mathematics and Economics*, 58: 168-173.
2. David Landriault, Gordon E. Willmot and Di Xu (2017). Analysis of IBNR Claims in Renewal Insurance Models. *Scandinavian Actuarial Journal.* 2017 (7): 628-650.
3. David Landriault, Bin Li, Sooie-Hoe Loke, Gordon E. Willmot and Di Xu (2017). A note on the convexity of some ruin related quantities. *Insurance: Mathematics and Economics* 74: 1-6.
4. David Landriault, Bin Li, Jeff Wong and Di Xu (2018). Poissonian Potential Measures for Levy Risk Models. *Insurance: Mathematics and Economics* 82: 152-166.
5. David Landriault, Bin Li, Tianxiang Shi, Di Xu (2019). On the distribution of classic and some exotic ruin times. *Insurance: Mathematics and Economics*

Working Papers

1. Di Xu. Regime-switching renewal process and its applications in long term care pricing. (2017-)
2. Di Xu, David Landriault, and Bin Li. Aggregate claim analysis in a two-sided exit setting with dependence. (2015-)
3. Di Xu, Fan Yang and David Landriault. Asymptotic Properties of the Generalized Bivariate CTE. (2016-).
4. Di Xu . Asymptotic tail probability of discounted aggregate claims under order statistic processes. (2016-)

Professional Service

Academic peer-review service

Reviewer for Insurance Mathematics and Economics, North American Actuarial Journal, ASTIN Bulletin-The Journal of the International Actuarial Association, European Actuarial Journal

Reviewer for a chapter in a book: Loss Data Analytics

Department Service

Actuarial Science Undergraduate Student Academic Advisor, Aug. 2016-Present

Committee member, Actuarial Science Search Committee, 2016

Advisor of the Chinese Student and Scholar Association, 2017-2018

Funding request evaluations

Students' activities supervision

Conference Talks

Invited Talk

1. Statistics and Actuaries Science 50th anniversary conference at the University of Waterloo, Waterloo, Canada, Jul. 26-27, 2017
   Talk: Poissonian potential measures for Levy risk models
2. The 45th annual meeting of the Statistical Society of Canada, Winnipeg, Canada, Jun. 11-14, 2017
   Talk: On two-sided exit with dependence
3. Recent Advances in Actuarial Mathematics, Banff International Research Station for Mathematical Innovation and Discovery (BIRS) of Casa Matematica Oaxaca (CMO), Oaxaca, Mexico, Oct. 25-30, 2015
   Talk: On the analysis of time dependent aggregate claims
4. On-site job interview at the University of Nebraska-Lincoln, Lincoln, US, Nov. 4, 2015
   Talk: analysis on time dependent aggregate claims

Contributed Talks

1. Actuarial Research Conference 2018, London, ON, Canada, Aug. 8-11, 2018
   Talk: Poissonian potential measures for Levy risk models
2. 20th International Congress on Insurance: Mathematics and Economics, Atlanta, US, Jul.24-27, 2016
   Talk: Moments of discounted aggregate claims under two-sided exit setting
3. 50th Actuarial Research Conference, Toronto, Canada, Aug. 5-8, 2015
   Talk: Analysis of IBNR claims in renewal insurance models
4. 19th International Congress on Insurance: Mathematics and Economics, Liverpool, United Kingdom, Jun. 24-26, 2015
   Talk: On the analysis of time dependent aggregate claims in birth process
5. WatRISQ scholarship winner presentation day, Nov. 24, 2014
   Talk: Time dependent claims in birth process

Teaching Experience

University of Nebraska-Lincoln — Aug. 2016-Present

ACTS 473/873 Risk theory, Fall 2016, Spring 2017, Fall 2017, Spring 2018, Fall 2018

ACTS 410/810 Credibility theory, Fall 2017, Fall 2018

Student Success Leader, Student Success Office — Jan. 2014-Aug. 2014

Delivering workshops on academic skills using engaging and interactive styles
Organizing drop-in study sessions and meet individually with students

Awards and Grants

Society of Actuaries

James C. Hickman Scholarship, $\$20,000$ per year — 2014-2016

Graduate and Undergraduate Awards

The Dominion of Canada Life Insurance Company Graduate Scholarship in Actuarial Science, $C\$5,000$ — 2014
Prov-Doc Scholarships, entrance award for PhD, $C\$5,000$ — 2013
First Prize for High Mathematical Contest of Zhejiang Province — 2009
Numerous graduate awards at the University of Waterloo and undergraduate awards at China

Grants

Graduate Studies Research Travel Assistantship — 2015

Work Experience

Internship: Department of searching and advertising, Taobao Network Technology Co.Ltd, Hangzhou, China, Mar. â Jul. 2011
Collecting and analyzing the data in products database using statistic software, including Excel, R and SAS.