YIJIA LIN

(as of January 9, 2019)

EDUCATION

Georgia State University	Risk Management & Insurance, Ph.D.	2006
Beijing Technology & Business University	Finance and Insurance, M.A.	2002
Beijing Technology & Business University	Insurance (with honors), B.A.	1999

ACADEMIC EXPERIENCE

Department of Finance University of Nebraska – Lincoln	Professor and N. Z. Snell Life Insurance Professor	2017 - present
Department of Finance University of Nebraska – Lincoln	Associate Professor and N. Z. Snell Life Insurance Professor	2015 - 2017
Department of Finance University of Nebraska – Lincoln	Associate Professor	2013 - 2015
China Actuarial Institute Central Univ. of Finance and Economics	CUFE Chair Professor	Summer 2015
Department of Finance University of Nebraska – Lincoln	Assistant Professor	2007 - 2013
Department of Accounting & Finance Youngstown State University	Assistant Professor	2006 - 2007
Department of Risk Mgt. & Insurance Georgia State University	Instructor	2005 - 2006

PROFESSIONAL CERTIFICATES/DESIGNATIONS

Chartered Financial Analyst (CFA®)	CFA Institute	since 2010
Dip CII	Chartered Insurance Institute	since 2009

AWARDS & SCHOLARSHIPS

"Parents' Recognition Award", University of Nebraska – Lincoln, 2018

"Nominated for College Distinguished Teaching Award", College of Business, University of Nebraska – Lincoln, 2017

"Early Career Scholarly Achievement Award", American Risk and Insurance Association, 2016

"College Faculty Distinguished Research Award", University of Nebraska – Lincoln, 2016

"College Faculty Summer Research Award", University of Nebraska – Lincoln, 2011–2018

"Robert I. Mehr Award for a Literature Contribution Having a Ten-Year Impact in the Field of Risk Management and Insurance", American Risk and Insurance Association, 2015

"Brockett-Shapiro Actuarial Journal Award", American Risk and Insurance Association, 2014
"Semifinalist of the 2014 FMA Annual Meeting Best Paper Award", Financial Management Association, 2014
"Nominated for College Distinguished Teaching Award", College of Business Administration, University of Nebraska – Lincoln, 2014
"Research Council Grant-In-Aid Award", University of Nebraska – Lincoln, 2011, 2012 and 2014
"Shuler-Kistiakowsky Faculty Award for Outstanding Teaching, Research and Outreach", University of Nebraska – Lincoln, 2010
"College Faculty Distinguished Research Award", University of Nebraska – Lincoln, 2010
"Layman Fund Award", University of Nebraska – Lincoln, 2008 and 2010
"Department Summer Research Grant", University of Nebraska – Lincoln, 2010
"NAAJ Annual Prize for the Best Paper Published in 2007", *North American Actuarial Journal*, 2009
"Semifinalist of the 2009 FMA Annual Meeting Competitive Paper Award", Financial Management Association, 2009
"Nominated for College Distinguished Teaching Award", College of Business Administration, University of Nebraska – Lincoln, 2009
"Ernst Meyer Prize for University Research Work", Geneva Association, 2007
"Harold D. Skipper Best Paper Award", Asia-Pacific Risk and Insurance Association, 2006
"Dissertation Grant Award", Georgia State University, 2006
"2003 Robert W. Batten Actuarial Science Award for Outstanding Performance in Actuarial Mathematics", Georgia State University, 2003
"C.V. Starr Foundation Fellowship", Georgia State University, 2001-2005
"Outstanding Undergraduate" (city level), Beijing, People's Republic of China, 1999
"Fubang Insurance Scholarship" (national level), People's Republic of China, 1996
"Wang Shujing Wang Wendou Distinguished Student Scholarship" (city level), Xiamen City, People's Republic of China, 1994, 1997, 1998

PUBLICATIONS

REFEREED SCHOLARLY

Cox, Samuel H., Yijia Lin and Sheen Liu (2018). Optimal Longevity Risk Transfer and Investment Strategies. *North American Actuarial Journal*, forthcoming.
Lin, Yijia, Sheen Liu and Jifeng Yu (2018). Corporate Pensions and the Maturity Structure of Debt. *Journal of Risk and Insurance*, forthcoming. (This paper was among SSRN's Top Ten download list for: ERN: Social Security & Public Pensions (Topic) and Pension Risk Management eJournal).
Xia, Jun, Jifeng Yu and Yijia Lin (2018). Periphery, Overlap, and Subunit Exit in Multiunit Firms: A Subunit Power Perspective. *Journal of Management*, forthcoming.
Cox, Samuel H., Yijia Lin and Tianxiang Shi (2018). Pension Risk Management with Funding and Buyout Options. *Insurance: Mathematics and Economics*, 78, 183-200.
Biffis, Enrico, Yijia Lin and Andreas Milidonis (2017). The Cross-Section of Asia-Pacific Mortality Dynamics: Implications for Longevity Risk Sharing. *Journal of Risk and Insurance*, 84, 515-532.
Lin, Yijia, Tianxiang Shi and Ayşe Arik (2017). Pricing Buy-ins and Buy-outs. *Journal of Risk and Insurance*, 84, 367-392.
Lin, Yijia, Richard D. MacMinn, Ruilin Tian and Jifeng Yu (2017). Pension Risk Management in the Enterprise Risk Management Framework. *Journal of Risk and Insurance*, 84, 345-365. (This paper was among SSRN's Top Ten download list for: Pension Risk Management

eJournal, CGN: Risk Management Practice (Topic), Corporate Governance Practice Series eJournal, and CGN: Risk Management, Including Hedging & Derivatives (Topic)).

Lin, Yijia, Richard D. MacMinn and Ruilin Tian (2015). De-risking Defined Benefit Plans. *Insurance: Mathematics and Economics*, 63, 52-65.

Lin, Yijia, Jifeng Yu and Manferd Peterson (2015). Reinsurance Networks and Their Impact on Reinsurance Decisions: Theory and Empirical Evidence. *Journal of Risk and Insurance*, 82(3), 531-569.

Lin, Yijia, Ken Seng Tan, Ruilin Tian and Jifeng Yu (2014). Downside Risk Management of a Defined Benefit Plan Considering Longevity Basis Risk. *North American Actuarial Journal*, 18(1), 68-86. (This paper was among SSRN's Top Ten download list for: ERN: Optimization Techniques; Programming Models; Dynamic Analysis (Topic) and Pension Risk Management eJournal, ERN: Value-at-Risk (Topic), ERN: Hedging (Topic).)

Lin, Yijia, Sheen Liu and Jifeng Yu (2013). Pricing Mortality Securities with Correlated Mortality Indexes. *Journal of Risk and Insurance*, 80(4), 921-948.

Cox, Samuel H., Yijia Lin, Ruilin Tian and Luis F. Zuluaga (2013). Mortality Portfolio Risk Management. *Journal of Risk and Insurance*, 80(4), 853-890. **Lead article.**

Cox, Samuel H., Yijia Lin, Ruilin Tian and Jifeng Yu (2013). Managing Capital Market and Longevity Risks in a Defined Benefit Pension Plan. *Journal of Risk and Insurance*, 80(3), 585-619. (This paper was among SSRN's Top Ten download list for: ERN: Hedging (Topic), ERN: Social Security & Public Pensions (Topic), Pension Risk Management eJournal, Kauffman: Emerging Scholars Initiatives (Topic), Political Economy: Government Expenditures & Related Policies eJournal, and Econometric Modeling: Derivatives eJournal.)

Lin, Yijia, Min-Ming Wen and Jifeng Yu (2012). Enterprise Risk Management: Strategic Antecedents, Risk Integration and Performance. *North American Actuarial Journal*, 16(1), 1-28. **Lead article and this paper won the *Brockett-Shapiro Actuarial Journal Award* from the American Risk and Insurance Association in 2014.** (This paper was among SSRNs Top Ten download list for CGN: Risk Management Practice.)

Milidonis, Andreas, Yijia Lin and Samuel H. Cox (2011). Mortality Regimes and Pricing. *North American Actuarial Journal*, 15(2), 266-289. (This paper was among SSRN's Top Ten download list for EP: Funding of DB Pensions & PBGC Policy, HEN Subject Matter eJournals, HEN: Capital Markets & Financing, HEN: Forecasting, Health Economics Network, Insurance & Financing in Health Economics, RI: Adequacy of Retirement Income, RI: Historical Trends, RI: Retirement Decision-Making, SIRN Subject Matter eJournals, SS: Impact on At-Risk Populations (Race, Ethnicity, Gender, Advanced Age), SS: Social Security Reform, SSPRI: Employment-Based Pensions, SSPRI: Retirement Income, SSPRI: Social Security, Social Insurance Research Network and Social Security, Pensions & Retirement Income within 60 days.)

Cox, Samuel H., Yijia Lin, Ruilin Tian and Luis F. Zuluaga (2010). Bounds for Probabilities of Extreme Events Defined by Two Random Variables. *Variance*, 4(1), 47-65.

Tian, Ruilin, Samuel H. Cox, Yijia Lin and Luis F. Zuluaga (2010). Portfolio Risk Management with CVaR-like Constraints. *North American Actuarial Journal*, 14(1), 86-106.

Cox, Samuel H., Yijia Lin and Hal Petersen (2010). Mortality Risk Modeling: Applications to Insurance Securitization. *Insurance: Mathematics and Economics*, 46(1), 242-253.

Lin, Yijia, Samuel H. Cox and Jifeng Yu (2009). Modeling Annuity Lapse Rates. *Journal of Insurance and Risk Management*, 4(4), 24-33.

Leverty, J. Tyler, Yijia Lin and Hao Zhou (2009). WTO and the Chinese Insurance Industry. *Geneva Papers on Risk and Insurance – Issues and Practice*, 34(3), 440-465.

Lin, Yijia and Samuel H. Cox (2008). Securitization of Catastrophe Mortality Risks. *Insurance: Mathematics and Economics* 42(2), 628-637. **This paper won the *Harold D. Skipper Best***

***Paper Award* from the Asia-Pacific Risk and Insurance Association in 2006.**

Cox, Samuel H. and Yijia Lin (2007). Natural Hedging of Life and Annuity Mortality Risks. *North American Actuarial Journal* 11(3), 1-15. **Lead article and this paper won the *Annual Prize for the Best Paper Published in 2007* from the *North American Actuarial Journal* in 2009.**

Lin, Yijia and Martin F. Grace (2007). Household Life Cycle Protection: Life Insurance Holdings, Financial Vulnerability and Portfolio Implications. *Journal of Risk and Insurance* 74(1), 141-173.

Cox, Samuel H., Yijia Lin and Shaun Wang (2006). Multivariate Exponential Tilting and Pricing Implications for Mortality Securitization. *Journal of Risk and Insurance* 73(4), 719-736.

Lin, Yijia and Samuel H. Cox (2005). Securitization of Mortality Risks in Life Annuities. *Journal of Risk and Insurance* 72(2), 227-252. **This paper won the *Robert I. Mehr Award* for its ten-year impact in the field of risk management and insurance from the American Risk and Insurance Association in 2015.**

REFEREED PROFESSIONALLY

Behan, Donald F., Samuel H. Cox, Yijia Lin, Jeffrey Pai, Hal W. Pedersen and Ming Yi (2010). Obesity and its Relation to Mortality and Morbidity Costs. Society of Actuaries.

Cox, Samuel H. and Yijia Lin (2006). Annuity Lapse Rate Modeling: Tobit or not Tobit. Society of Actuaries.

Behan, Donald F., Michael P. Eriksen and Yijia Lin (2005). Economic Effects of Environmental Tobacco Smoke. Society of Actuaries.

REFEREED ARTICLES IN BOOKS

MacMinn, Richard D., Patrick Brockett, Jennifer Wang, Yijia Lin and Ruilin Tian (2014). The Securitization of Longevity Risk and its Implications for Retirement Security. In P. B. Hammond, R. Maurer, and O. S. Mitchell, eds., *Recreating Sustainable Retirement: Resilience, Solvency, and Tail Risk*. Oxford, U.K.: Oxford University Press, pp. 134-160.

EXTERNALLY AND INTERNALLY FUNDED RESEARCH PROJECTS

"An Optimal Dynamic Operation Model for Participation in the Southwest Power Pool's Energy Market" with Wei Qiao and Liyan Qu, 2015–2016. Sponsor: Nebraska Center for Energy Sciences Research, University of Nebraska – Lincoln ($149,778).

"De-risking Defined Benefit Plans", 2014. Sponsor: Research Council Grand-In-Aid Award—Maude Hammond Fling Faculty Research Fellowship, University of Nebraska – Lincoln ($6,500).

"Market Niche, Subunit Power and Subunit Exclusion: A Resource Dependence Perspective", 2012. Sponsor: Research Council Grand-In-Aid Award—Jane Robertson Layman Fund, University of Nebraska – Lincoln ($6,500).

"The Effect of Obesity on Mortality and Morbidity" with Donald F. Behan, Samuel H. Cox, Jeffrey Pai, Hal W. Pedersen and Ming Yi, 2009–2011. Sponsor: the Society of Actuaries ($28,000).

"Pricing Mortality Securities with Correlated Mortality Indices", 2011. Sponsor: Research Council Grand-In-Aid Award—Maude Hammond Fling Faculty Research Fellowship, University of Nebraska – Lincoln ($2,500).

"Enterprise Risk Management: Strategic Antecedents, Risk Integration and Performance", 2010. Sponsor: the Layman Fund and the Summer Research Grant, University of Nebraska – Lincoln ($20,000).

"Regime Switching Models: Applications to Mortality Modeling and Pricing" with Samuel H. Cox and Andreas Milidonis, 2009. Sponsor: the Casualty Actuarial Society (CAS) and the Committee on Knowledge Extension Research (CKER) of the Society of Actuaries ($18,000).

"Dynamic Capabilities for Organizational Adaptation: Evidence from the Property and Casualty Insurance Industry", 2008. Sponsor: the Layman Fund, University of Nebraska – Lincoln ($5,300).

"Bounds for Ruin Probabilities and Value at Risk" with Samuel H. Cox, Ruilin Tian and Luis Zuluaga, 2007. Sponsor: the AERF Committee of the Actuarial Foundation and the Casualty Actuarial Society ($15,000).

"Dissertation Grant", 2006. Sponsor: Georgia State University ($1,000).

"Economic Effects of Environmental Tobacco Smoke" with Donald F. Behan and Michael P. Eriksen, 2003–2004. Sponsor: the Society of Actuaries ($25,000).

WORKING PAPERS

Cai, Wenyi, Yijia Lin and Biyu Wu. Multimarket Contact and Earnings Management: Evidence from the Insurance Industry.

Yu, Jifeng and Yijia Lin. Multimarket Contact and Its Impact on Risk Management Decisions.

Lin, Yijia, Richard D. MacMinn and Tianxiang Shi. To Buyout or Not to Buyout?

Chen, Cuixia, Yijia Lin and Ming Zhou. Optimal Risk-Taking and Risk Management Decisions of Annuity Insurers Under Cumulative Prospect Theory.

Wu, Baiyi, Yan Zeng and Yijia Lin. Optimal Retirement Planning for Couples with Correlated Mortality Risk.

Yu, Jifeng, Jun Xia and Yijia Lin. Multipoint Competition, Subunit Strength, and Resource Allocation: Evidence from the Insurance Industry.

Yu, Jifeng, Yijia Lin and Shaker A. Zahra. Understanding Dynamic Capabilities for Capacity Renewal: Path-dependent or Real-time Exploration.

Cummins, J. David, Yijia Lin and Richard D. Phillips. Capital Allocation and the Pricing of Financially Intermediated Risks: An Empirical Investigation (Revising for 2nd round review at the *Journal of Risk and Insurance*).

WORK IN PROGRESS

Lin, Yijia and Jifeng Yu. Internal and External Alliances.

Lin, Yijia and Jifeng Yu. Who in the Board Matters: Board Linkages and Enterprise Risk Management Adoption.

PRESENTATIONS AT PROFESSIONAL MEETINGS

"To Buyout or Not to Buyout?", presented at the American Risk and Insurance Association Annual Meeting in Chicago, Illinois, August 2018

"Multipoint Competition, Subunit Strength, and Resource Allocation: Evidence from the Insurance Industry", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Singapore, July 2018*, and the American Risk and Insurance Association Annual Meeting in Chicago, Illinois, August 2018*

"Optimal Risk-Taking and Risk Management Decisions of Annuity Insurers Under Cumulative Prospect Theory", presented at the 13th International Longevity Risk and Capital Markets Solutions Conference in Taipei, Taiwan, September 2017*, and the 2018 China International Conference on Insurance and Risk Management, Baoding, China, July 2018*

“Optimal Retirement Planning for Couples with Correlated Mortality Risk”, presented at the American Risk and Insurance Association Annual Meeting in Toronto, Canada, August 2017*

“Multipoint Competition and Resource Allocation: A Focus on Subunit Characteristics of Business Groups”, presented at the Academy of Management Annual Meeting in Atlanta, Georgia, August 2017*

“Optimal Longevity Risk Transfer and Investment Strategies”, presented at the 12th International Longevity Risk and Capital Markets Solutions Conference in Chicago, Illinois, September 2016

“Periphery, Overlapping, and Subunit Exit: A Subunit Power Approach”, presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Chengdu, China, July 2016*

“Pension Risk Management with Funding and Buyout Options”, presented at the 19th International Congress on Insurance: Mathematics and Economics in Liverpool, UK, June 2015*, the International Conference on Financial and Insurance Risk Management in Beijing, China, July 2015, the China International Conference on Insurance and Risk Management (CICIRM) in Hangzhou, China, July 2015*, the Society of Actuary Actuarial Research Conference in Toronto, Canada, August 2015*, the 11th International Longevity Risk and Capital Markets Solutions Conference in Lyon, France, September 2015, and the American Risk and Insurance Association Annual Meeting in Cambridge, Massachusetts, August 2016

“Pension Risk Management in the Enterprise Risk Management Framework”, presented at the 18th International Congress on Insurance: Mathematics and Economics in Shanghai, China, July 2014*, the 10th International Longevity Risk and Capital Markets Solutions Conference in Santiago, Chile, September 2014*, the Workshop on Financial and Insurance Risk Management in Beijing, China, July 2015, and the Workshop on Insurance Mathematics in Waterloo, Canada, February 2016

“The Cross-Section of Asia-Pacific Mortality Dynamics: Implications for Longevity Risk Sharing”, presented at the 10th International Longevity Risk and Capital Markets Solutions Conference in Santiago, Chile, September 2014* and the World Risk and Insurance Economics Congress (WRIEC) in Munich, Germany, August 2015*

“Pricing Pension Buy-ins and Buy-outs”, presented at the 18th International Congress on Insurance: Mathematics and Economics in Shanghai, China, July 2014* and the 10th International Longevity Risk and Capital Markets Solutions Conference in Santiago, Chile, September 2014*

“Pension Assets and Liabilities, Cost of Debt, and Debt Maturity”, presented at the American Risk and Insurance Association Annual Meeting in Seattle, Washington, August 2014 and the Financial Management Association Annual Meeting in Nashville, Tennessee, October 2014*

“De-risking Defined Benefit Plans”, presented at the 9th International Longevity Risk and Capital Markets Solutions Conference in Beijing, China, September 2013

“Reinsurance Networks and Their Impact on Reinsurance Decisions: Theory and Empirical Evidence”, presented at the American Risk and Insurance Association Annual Meeting in Washington, DC, August 2013

“Periphery and Subunit Exclusion: The Effect of the Distribution of Subunit Power”, presented at the Academy of Management Annual Meeting in Orlando, Florida, August 2013*

“Downside Risk Management of a Defined Benefit Plan Considering Longevity Basis Risk”, presented at the 8th International Longevity Risk and Capital Markets Solutions Conference in Waterloo, Canada, September 2012

"Managing Capital Market and Longevity Risks in a Defined Benefit Pension Plan", presented at the 7th International Longevity Risk and Capital Markets Solutions Conference in Frankfurt, Germany, September 2011

"Pricing Mortality Securities with Correlated Mortality Indices", presented at the Financial Management Association Annual Meeting in Denver, Colorado, October 2011

"Enterprise Risk Management: Strategic Antecedents, Risk Integration and Performance", presented at the Financial Management Association Annual Meeting in New York City, New York, October 2010*

"Mortality Portfolio Risk Management", presented at the American Risk and Insurance Association Annual Meeting in Providence, Rhode Island, August 2009* and the Financial Management Association Annual Meeting in New York City, New York, October 2010*

"Mortality Regimes and Pricing", presented at the American Risk and Insurance Association Annual Meeting in Providence, Rhode Island, August 2009 and the 5th International Longevity Risk and Capital Markets Solutions Conference in New York City, New York, September 2009

"Risk Management in the Network Economy", presented at the Academy of Management Annual Meeting in Chicago, Illinois, August 2009* and the Financial Management Association Annual Meeting in Reno, Nevada, October 2009

"Mortality Risk Modelling: Applications to Insurance Securitization", presented at the American Risk and Insurance Association Annual Meeting in Portland, Oregon, August 2008, the 4th International Longevity Risk and Capital Market Solutions Conference in Amsterdam, Netherlands, September 2008* and the Financial Management Association Annual Meeting in Grapevine (Dallas), Texas, October 2008

"Portfolio Risk Management and Conditional Value at Risk", presented at the Society of Actuary 42nd Actuarial Research Conference in Pittsburgh, Pennsylvania, August 2007* and the Financial Management Association Annual Meeting in Grapevine (Dallas), Texas, October 2008*

"Bounds for Ruin Probabilities and Value at Risk", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Taiwan, July 2007*, the American Risk and Insurance Association Annual Meeting in Quebec City, Canada, August 2007*, the Society of Actuary 42nd Actuarial Research Conference in Pittsburgh, Pennsylvania, August 2007* and the Financial Management Association Annual Meeting in Grapevine (Dallas), Texas, October 2008*

"Longevity Risk, Rare Event Premia and Securitization", presented at the 3rd International Longevity Risk and Capital Market Solutions Conference in Taiwan, July 2007* and the American Risk and Insurance Association Annual Meeting in Quebec City, Canada, August 2007*

"Dynamic Capabilities under Volatile Environments: Evidence from the Property and Casualty Insurance Industry", presented at the Academy of Management Annual Meeting in Philadelphia, Pennsylvania, August 2007* and the Financial Management Association Annual Meeting in Orlando, Florida, October 2007*

"Securitization of Catastrophe Mortality Risks", presented at the Financial Management Association Annual Meeting in Salt Lake City, Utah, October 2006, the American Risk and Insurance Association Annual Meeting in Washington, DC, August 2006* and the Asia-Pacific Risk and Insurance Association Annual Meeting in Tokyo, Japan, July 2006*

"Multivariate Exponential Tilting and Pricing Implications for Mortality Securitization", presented at the eighth Bowels Symposium and the 2nd International Longevity Risk and Capital Market Solutions Symposium in Chicago, Illinois, April 2006

"An Empirical Investigation of the Pricing of Financially Intermediated Risks with Costly External Finance", presented at the Financial Management Association Annual Meeting in Chicago, Illinois, October 2005 and the World Risk and Insurance Economics Congress Inaugural Meeting in Salt Lake City, Utah, August 2005*

"Rational Adaptation or Environmental Selection? An Empirical Test through a New Lens", presented at the Strategic Management Society 25th Annual International Conference in Orlando, Florida, October 2005*

"Mortality Securitization Modelling", presented at the World Risk and Insurance Economics Congress Inaugural Meeting in Salt Lake City, Utah, August 2005

"Household Life Cycle Protection: Life Insurance Holdings, Financial Vulnerability and Portfolio Implications", presented at the American Risk and Insurance Association Annual Meeting in Chicago, Illinois, August 2004

"Natural Hedging of Life and Annuity Mortality Liabilities", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Seoul, Korea, July 2004 and the Society of Actuary 39th Actuarial Research Conference in Iowa City, Iowa, August 2004

"Capital Allocation and Pricing of Intermediated Risks", presented at the Casualty Actuarial Society Conference in Chicago, Illinois, April 2004* and the Asia-Pacific Risk and Insurance Association Annual Meeting in Seoul, Korea, July 2004*

"Firm Performance in the Chinese Insurance Industry", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Seoul, Korea, July 2004*

"Securitization of Mortality Risks in Life Annuities", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Bangkok, Thailand, July 2003; the Society of Actuary 38th Actuarial Research Conference in An Arbor, Michigan, August 2003 and the American Risk and Insurance Association Annual Meeting in Denver, Colorado, August 2003

"The Relationship between Whole Life Insurance Holdings and Financial Vulnerabilities", presented at the Asia-Pacific Risk and Insurance Association Annual Meeting in Bangkok, Thailand, July 2003

*: presented by the co-author.

INVITED PRESENTATIONS

Georgia State University, Bowles Symposium, 2018
University of Illinois at Urbana-Champaign, 2018
University of Georgia, 2017
Central University of Finance and Economics, Beijing, China, 2017
Beijing Technology and Business University, Beijing, China, 2017
University of Manitoba, Canada, 2017
Sun Yat-Sen University, Guangzhou, China, 2016
Colorado State University, 2016
University of Iowa, 2016
University of Waterloo, Workshop on Insurance Mathematics, Canada, 2016
Renmin University of China, Beijing, China, 2015
Central University of Finance and Economics, Beijing, China, 2015
Beijing Technology and Business University, Beijing, China, 2015
Georgia State University, 2015
Temple University, 2013
University of Waterloo, Canada, 2009
University of Nebraska – Lincoln, 2006

TEACHING EXPERIENCE

FINA338 Principles of Individual and Corporate Risk Management, Fall 2016–2018 and Spring 2017–2019

FINA838/438 Enterprise Risk Management, Spring 2012–2014, 2016–2017

FINA861/461 Advanced Finance, Spring 2008–2010, 2012

FINA338 Principles of Corporate Risk Management, Fall 2007–2010, 2012–2015 and Spring 2007–2010, 2013-2014, 2016

FIN3726 Risk Management, Spring 2007 at Youngstown State University

FIN3720 Business Finance, Fall 2006 and Spring 2007 at Youngstown State University

RMI3500 Introduction to Risk Management and Insurance, Summer 2005 and Spring 2006 at Georgia State University

THESIS COMMITTEE SERVICES

Ph.D. Students

Josue Campos do Prado. *The Design and Decision-Making Models for New Retail Electricity Markets*. Electrical Engineering Ph.D. student, University of Nebraska – Lincoln, 2017–present, Committee Member.

Dongliang Xiao. *Risk Management of Wind Power Producers in the Electricity Market*. Electrical Engineering Ph.D. student, University of Nebraska – Lincoln, 2016–present, Committee Member.

Mohamed Kareem AlAshery. *Risk Management of Energy Producers in the Electricity Market*. Electrical Engineering Ph.D. student, University of Nebraska – Lincoln, 2016–present, Committee Member.

Cuixia Chen. *Research on the Longevity Risk and Securitization*. Actuarial Science Ph.D. student, Central University of Finance and Economics, Beijing, China, 2016–2018, Co-Chair.

Ayşe Arik. *Pension De-risking Strategies and Pricing*. Actuarial Science Ph.D. student, Hacettepe University, Ankara, Turkey, 2012–2014, Co-Chair.

Ting Dai. *New Models and Algorithms for Electricity Market Operation with High Penetrations of Wind Power*. Electrical Engineering Ph.D. student, University of Nebraska – Lincoln, 2012–2015, Committee Member.

Areewan Aimdilokwong. *Pension Plans and Capital Structure Adjustments*. Accounting Ph.D. student, University of Nebraska – Lincoln, 2010–2011, Committee Member.

Master Students

Andrés Villlegas. Computing bounds on the expected payoff of Alternative Risk Transfer products. Master student, Universidad de los Andes, Bogotá DC, Colombia, 2010, External Reader.

Nana Osei Mensa Bons. Mortality projection and risk management. Master student, Youngstown State University, 2007, Co-advisor.

Undergraduate Students

Heng Yik Seik. Enterprise risk management in financial crisis: Evidence from publicly traded property and casualty insurance companies in the United States. Undergraduate student, University of Nebraska – Lincoln, 2010, Co-advisor.

UCARE Students

Kah Meng Soh. To Buyout or Not to Buyout?. 2018–2019.

Shu Ying Teoh. Pension Funding and Buyout Options and Their Application in Pension Risk Management. 2017–2018.

Xingzi Liu. Managing Defined Benefit Pension Plans in the Enterprise Risk Management

Framework. 2014.

Pei Jun Tan. Managing Defined Benefit Pension Plans in the Enterprise Risk Management Framework. 2013.

Yuen Sue Chin. Reinsurance Networks and Their Impact on Reinsurance Decisions: Theory and Empirical Evidence. 2013.

Hanji Lee. A Structural Analysis of Affiliated Insurance Firms. 2012–2013.

Mandy Chwee. Intragroup and Intergroup Alliance Decisions by Insurance Firms. 2012.

Yuen Sue Chin. Reinsurance Alliances in the US Market. 2012–2013.

Xue Bai. Reinsurance Alliances in the US Market. 2012–2013.

Jing Kang Lim. Pension plans and capital structure adjustments. 2011–2013.

Hanwei Wei. Enterprise risk management: strategic antecedents, risk integration and performance. 2010–2011.

Yixing (Jared) Li. Enterprise risk management. 2008–2010.

OTHER SERVICE ACTIVITIES

Department

Coordinator, Actuarial Science and Risk Management Research Rankings Database, 2017–present.

Coordinator, Snell Actuarial Science and Risk Management Seminar Series, 2017–2018.

Member, Personnel Committee, 2017–present.

Member, Grade Appeal Committee, 2016.

Chair, Actuarial Science, Risk Management and Insurance Search Committee, 2016.

Member, Finance Professor of Practice Search Committee, 2016.

Member, Personnel Committee, 2016.

Chair, Actuarial Science, Risk Management and Insurance Search Committee, 2015.

Member, Third Year Review Committee, 2015.

Member, Finance Search Committee, 2014–2015.

Chair, Actuarial Science Search Committee, 2014.

Member, Actuarial Science Search Committee, 2012–2013.

Member, Student Selection Committee, 2012.

Member, Department Strategic Planning Committee, 2011.

Member, Curriculum Committee, Risk Management and Insurance Track, 2007–2008.

College

Member, College Scholarship Task Force, 2018.

Member, College of Business Dean Search Advisory Committee, 2017.

Member, Research and Professorship Review Committee, 2016–present.

Member, Search Committee for International Business Director/Professor of Practice, 2015.

Member, Scholarship & Awards Committee, 2011–2014.

Data Collector, Research Committee, 2012.

Member, Search Committee, School of Accountancy, 2011–2012.

Member, Strategic Planning Task Force on Facility, 2010–2011.

Member, Search Committee, School of Accountancy, 2009.

University

Rater, the 2014 Institute for International Teaching Assistants, Office of Graduate Studies, August 2014.

Marshal in Commencement, August 2008.

Reviewer, Internal Grant Committee, Office of Research, 2008.

Academic and Professional Organizations

Co-Editor, the *North American Actuarial Journal*, 2018–present.

Editorial Board Member, the *Journal of Risk and Insurance*, 2019–present.

Co-Editor, the *Journal of Risk and Insurance*, 2018.

Associate Editor, the *Journal of Risk and Insurance*, 2014–2017.

Associate Editor, the *North American Actuarial Journal*, 2013–2017.

Referee for the *Journal of Risk and Insurance*, the *ASTIN Bulletin*, the *Asia-Pacific Journal of Risk and Insurance*, the *Scandinavian Actuarial Journal*, the *North American Actuarial Journal*, the *Journal of Public Economic Theory*, the *Belgian Actuarial Bulletin*, the *Geneva Risk and Insurance Review* (previously named *Geneva Papers on Risk and Insurance–Theory*), the *Journal of Asia-Pacific Business*, the *Geneva Papers on Risk and Insurance – Issues and Practice*, the *New Zealand Economic Papers*, the *Risk Management and Insurance Review*, the *IMA Journal of Management Mathematics*, the *Journal of Banking and Finance*, the *Annals of Statistics*, the *Insurance: Mathematics and Economics*, and the *Journal of Insurance Issues*.

Reviewer, ARIA Annual Meeting Program Committee, American Risk and Insurance Association, 2019.

Member, Program Committee, China International Risk Forum, 2018.

Member, Annual Prize for the Best Paper Committee, *North American Actuarial Journal*, 2018.

Member, ARIA Robert I. Merh Award Committee, American Risk and Insurance Association, 2018.

Reviewer, ARIA Annual Meeting Program Committee, American Risk and Insurance Association, 2018.

Chair, ARIA Brockett-Shapiro Actuarial Journal Award Committee, American Risk and Insurance Association, 2018.

Member, Program Committee, China International Risk Forum, 2017.

Member, ARIA Early Career Scholarly Achievement Committee, American Risk and Insurance Association, 2017.

Member, ARIA Brockett-Shapiro Actuarial Journal Award Committee, American Risk and Insurance Association, 2017.

Member, Program Committee, Shanghai Risk Forum, 2016.

Mentor, ARIA Membership Committee, American Risk and Insurance Association, 2016.

Reviewer, Mathematics and Statistics Discovery Grant, Natural Sciences and Engineering Research Council of Canada (NSERC), 2015–2016.

Member, ARIA Robert C. Witt Award Committee, American Risk and Insurance Association, 2015.

Reviewer for a chapter in the handbook "Optimal Financial Decision Making under Uncertainty" published by Springer, 2013.

Member, ARIA Hagen Family Foundation Travel Award Committee, American Risk and Insurance Association, 2013.

Member, Enterprise Risk Management Project Oversight Group, Society of Actuaries, 2008–2010.

Reviewer, Program Committee, Financial Management Association Annual Meeting, 2007 and 2008.

Discussant, American Risk and Insurance Association Annual Meeting, 2008, 2009, 2014, 2016 and 2018.

Discussant, Financial Management Association Annual Meeting, 2006 and 2009.

Discussant, International Longevity Risk and Capital Market Solutions Symposium, 2009 and 2011.

Discussant, World Risk and Insurance Economics Congress Meeting, 2005.

Moderator, 13th International Longevity Risk and Capital Markets Solutions Conference, 2017.

Moderator, American Risk and Insurance Association Annual Meeting, 2016.

Moderator, Workshop on Financial and Insurance Risk Management, 2015.