Shengchao Zhuang

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Education

2010-2014 **Ph.D. in Dept of System Engineering & Engineering Management**
The Chinese University of Hong Kong (CUHK), Hong Kong
Supervisor: Prof. Xun Yu Zhou

2006-2010 **B.Sc. in Dept of Mathematics & Statistics**
Nanjing University, China

Academic Position

2017.8- **Assistant Professor in Dept of Finance**
University of Nebraska-Lincoln (UNL), US

2014-2017 **Postdoctoral Fellow in Dept of Statistics & Actuarial Science**
University of Waterloo (UW), Canada
Supervisor: Prof. Ken Seng Tan

Visiting Experiences

1/2016 Visiting Scholar, Department of Economics and Business, University of Amsterdam.
8-9/2015 Visiting Scholar, Department of Applied Mathematics, The HK PolyU.
6/2015 Visiting Scholar, Mathematical Institute, University of Oxford.
7-8/2013 Visiting Scholar, Hausdorff Research Institute of Mathematics, Bonn University.
5-6/2013 Visiting Scholar, Business School, East China Normal University.

Fields of Specialization

Optimal Insurance/Reinsurance, Life Insurance, Portfolio Selection, Behavioral Finance, Big Data in Insurance/Finance.

Instructor Experience

Spring 2018 ACTS 470 in UNL, Life Contingency I.
Fall 2017 ACTS 471 in UNL, Life Contingency II.
Spring 2017 ACTSC 431/831 in UW, Loss Model I.
Winter 2016 ACTSC 446/846 in UW, Mathematical Methods in Finance.

Teaching Assistant Experience

Spring 2014 SEEM 3440, Operation Research II.

Fall 2013 SEEM 2420, Operation Research I.

Fall 2011/12 SEEM 3590, Investment Science.

Spring 2011/12/13 SEEM 2430, Applied Probability & Statistics.

Fall 2010 SEEM 2530, Systems Engineering & Society.

Refereed Publications

[1] Zhuang, S.C., Weng, C., Tan, K.S., and Assa, H. (2016): Marginal Indemnification Function Formulation for Optimal Reinsurance. ***Insurance: Mathematics and Economics*** 67, 65-76.

[2] Boonen, T., Tan, K.S., and Zhuang, S.C. (2016): Pricing in Reinsurance Bargaining with Comonotonic Additive Utility Functions. ***Astin Bulletin***, 46(2), 507-530.

[3] Boonen, T., Tan, K.S., and Zhuang, S.C. (2016): The Role of a Representative Reinsurer in Optimal Reinsurance. ***Insurance: Mathematics and Economics***, 70, 196-204.

[4] Weng, C., and Zhuang, S.C. (2017): CDF Formulation for Solving an Optimal Reinsurance Problem. ***Scandinavian Actuarial Journal***, 5, 395-418.

[5] Zhuang, S.C., Boonen, T., Tan, K.S., and Xu, Z. (2017): Optimal Insurance in the Presence of Reinsurance. ***Scandinavian Actuarial Journal***, 6, 535-554.

[6] Xu, Z.Q., Zhou, X.Y., and Zhuang, S.C. (2018): Optimal Insurance with Rank-Dependent Utility and Incentive Compatibility. ***Mathematical Finance***, forthcoming.

Submitted Papers

[1] Boonen, T., Tan, K.S., and Zhuang, S.C. (2018): Optimal Reinsurance with Multiple Reinsurers: Competitive Pricing and Coalition Stability.

[2] Tan, K.S., Wei, P.Y., Wei, W., and Zhuang, S.C. (2018): Optimal Dynamic Reinsurance Policies under Mean-CVaR - a Generalized Denneberg's Absolute Deviation Principle.

Professional Service

Referee Review of Finance, Insurance: Mathematics and Economics, Astin Bulletin, North American Actuarial Journal, Risks.

Awards and Distinction

2012-2013 The Best Teaching Assistant Prize, CUHK, Hong Kong.

2005 The First Prize in National Mathematics Contest, China.

2001 The Silver Medal in Hua Luogeng National Young Mathematician Invitation Tournament, China.

Conference and Seminar Presentations

1/2017	Presentation in University of Waterloo, Canada.
1/2017	Presentation in University of Nebraska-Lincoln, US.
12/2016	Presentation in Michigan State University, US.
7/2016	Presentation in the 51st Actuarial Research Conference on IME, Minnesota.
7/2016	Presentation in the 20th International Congress on IME, Georgia.
1/2016	Presentation in University of Zurich, Zurich.
1/2016	Presentation in University of Amsterdam, Amsterdam.
8/2015	Presentation in the 50th Actuarial Research Conference on IME, Toronto.
6/2015	Presentation in the 19th International Congress on IME, Liverpool.
7-8/2013	Participation in the Hausdorff Research Institute for Mathematics (HIM), Bonn.
2011-2013	Participation in the Hong Kong Consortium for Quantitative Finance, Hong Kong.
6/2013	Participation in "Behavioral Finance" Workshop on Quantitative Finance, Shanghai.

Actuarial Certification

SOA	Associate of the Society of Actuaries (ASA), 2018
	Now, I am working towards to FSA.