

CURRICULUM VITAE

QIHE TANG

Business Address

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EDUCATIONAL AND PROFESSIONAL HISTORY

Higher Education

- Ph.D., Department of Statistics and Finance, University of Science and Technology of China, 09/1998 – 06/2001
- M.S., Department of Mathematics, Anhui University, 09/1995 – 06/1998

Professional and Academic Positions

- Full Professor, with Tenure, Department of Statistics and Actuarial Science, University of Iowa, 07/2012–Present
- Faculty Member of the Interdisciplinary Applied Mathematical and Computational Sciences Ph.D. Program, University of Iowa, 07/2008–Present
- Associate Professor, with Tenure, Department of Statistics and Actuarial Science, University of Iowa, 07/2008–06/2012
- Tenure-track Assistant Professor, Department of Statistics and Actuarial Science, University of Iowa, 01/2006 – 06/2008
- Tenure-track Assistant Professor, Department of Mathematics and Statistics, Concordia University, 07/2004 – 12/2005
- Postdoctoral Fellow, Department of Quantitative Economics, University of Amsterdam, 05/2002 – 06/2004
- Visiting Research Fellow, Department of Statistics and Actuarial Science, University of Hong Kong, 05/2001 – 11/2001
- Junior Lecturer and Research Assistant, Department of Statistics and Finance, University of Science and Technology of China, 09/1998 – 01/2001
- Lecturer, Tangdian Junior High School, Anhui, China, 08/1988 – 08/1995

TEACHING

Courses Taught at the University of Iowa

- Fall 2012: Advanced Topics in Actuarial Science/Financial Mathematics - Stochastic Interest Rate Models (ACTS:7730/22S:273)
- Spring 2012: Credibility and Survival Analysis (ACTS:6580/22S:176)
- Spring 2012: Loss Distributions (ACTS:6480/22S:177)
- Fall 2011: Advanced Topics in Actuarial Science/Financial Mathematics - Credit Risk Management for Insurance (ACTS:7730/22S:273)
- Spring 2011: Credibility and Survival Analysis (ACTS:6580/22S:176)
- Spring 2011: Loss Distributions (ACTS:6480/22S:177)
- Fall 2010: Advanced Topics in Actuarial Science - Arbitrage Theory in Continuous Time (ACTS:7730/22S:273)
- Spring 2010: Credibility and Loss Distributions (22S:176)
- Spring 2010: Topics in Actuarial Science (22S:171)
- Fall 2009: Advanced Topics in Actuarial Science - Quantitative Risk Management for Insurance (22S:273)
- Spring 2009: Credibility and Loss Distributions (22S:176)
- Spring 2009: Topics in Actuarial Science (22S:171)
- Fall 2008: Advanced Topics in Actuarial Science - Stochastic Analysis for Insurance and Finance (22S:273)
- Spring 2008: Credibility and Loss Distributions (22S:176)
- Spring 2008: Topics in Actuarial Science (22S:171)
- Spring 2008: Probability - One Credit Research Seminar (22S:293)
- Fall 2007: Quantitative Methods for Actuaries (22S:174)
- Spring 2007: Credibility and Loss Distributions (22S:176)
- Spring 2007: Probability - One Credit Research Seminar (22S:293)
- Fall 2006: Advanced Topics in Actuarial Science - Stochastic Analysis for Insurance and Finance (22S:273)
- Fall 2006: Mathematical Statistics I (22S:153:001)
- Spring 2006: Actuarial Models (22S:175)

Courses Taught at Concordia University

- Fall 2005: Advanced Topics in Actuarial Science - Risk Management in Insurance and Finance (MAST 881S/MAST 729D)
- Fall 2005: Mathematics of Finance (ACTU 256)
- Winter 2005: Risk Theory (ACTU 457/MAST 724)
- Winter 2005: Time Series (STAT 460)
- Fall 2004: Advanced Topics in Actuarial Science - Stochastic Processes in Insurance and Finance (MAST 729/MAST 878)

Research Students Supervised

Current Ph.D. students

- Bin Li, Ph.D. candidate, thesis work intended “*Integro-differential Equations in the Study of Default Risks*,” co-supervised with Lihe Wang, Applied Mathematical and Computational Sciences Program, University of Iowa
- Fan Yang, Ph.D. candidate, thesis work intended “*Risk Management in the Presence of Correlated Extremal Risks*,” Applied Mathematical and Computational Sciences Program, University of Iowa [Concurrently, Visiting Assistant Professor of Actuarial Science at Drake University since Fall 2012]
- Zhongyi Yuan, Ph.D. candidate, thesis work intended “*Multivariate Heavy-tailed Distributions in Insurance and Finance*,” Department of Statistics and Actuarial Science, University of Iowa

Former Ph.D. students

- Joseph Boor, Ph.D., “*An Analytic Approach to Estimating the Required Surplus, Benchmark Profit, and Optimal Reinsurance Retention for an Insurance Enterprise*,” co-supervised with Patricia H. Born and Bettye Anne Case, Florida State University, May 2012
- Jinzhu Li, Ph.D., “*Asymptotic Tail Behaviors in Renewal Risk Models with Dependence Structures*,” co-supervised with Rong Wu, School of Mathematical Science and LPMC, Nankai University, July 2010 [now lecturer (equivalent to assistant professor) of actuarial science at Nankai University, China]
- Xuemiao Hao, Ph.D., “*Asymptotic Tail Probabilities of Risk Processes in Insurance and Finance*,” Department of Statistics and Actuarial Science, University of Iowa, July 2009 [now assistant professor of actuarial science at the University of Manitoba, Canada]
- Jun Jiang, Ph.D., “*Limit Theorems in Random Structures*,” co-supervised with Chun Su, Department of Statistics and Finance, University of Science and Technology of China, July 2009 [now working at China Zheshang Bank, China]
- Bangwon Ko, Ph.D., “*On Sums of Dependent Heavy-tailed Random Variables and Valuation of Equity-linked Insurance Products*,” co-supervised with Elias Shiu, Department of Statistics and Actuarial Science, University of Iowa, May 2008 [now assistant professor of actuarial science at Soongsil University, South Korea]

Other former research students

- Cong Wang, Honors Undergraduate, “*Gagnant à Vie - Actuarial Analysis on Lottery*,” Department of Mathematics and Statistics, Concordia University, December 2005
- Shuyan Feng, NSERC Undergraduate Research Award, “*Precise Estimates of Ruin Probabilities*,” Department of Mathematics and Statistics, Concordia University, August 2005
- Suwen Li, Honors Undergraduate, “*On the Calculation of Stop-loss Premiums of Aggregate Claims with Heavy Tails*,” Department of Mathematics and Statistics, Concordia University, May 2005

Thesis Examiner

External examiner for

- Tiantian Mao, Ph.D. Thesis, Department of Statistics and Finance, University of Science and Technology of China, May 2012
- Min Jiang, Ph.D. Thesis, Department of Finance, University of Iowa, prospectus in September 2011 and defense in May 2012
- Qiang Fei, Ph.D. Thesis, Department of Marketing, University of Iowa, prospectus in May 2010 and defense in June 2011
- Eric C. K. Cheung, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Waterloo, defense in August 2010
- Yiqing Chen, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Hong Kong, defense in July 2009

Internal examiner for

- Jae Youn Ahn, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Iowa, prospectus in November 2011 and defense in April 2012
- Jun Yang, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Iowa, prospectus in November 2011
- Fei Su, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Iowa, prospectus in November 2010 and defense in July 2011
- Yu Jiang, Ph.D. Thesis, Applied Mathematical and Computational Sciences, University of Iowa, defense in May 2009
- Jérôme Pansera, Ph.D. Thesis, Department of Mathematics, University of Iowa, defense in November 2007
- Cheuk-Yin Andrew Ng, Ph.D. Thesis, Department of Statistics and Actuarial Science, University of Iowa, defense in April 2007
- Runhuan Feng, M.S. Thesis, Department of Mathematics and Statistics, Concordia University, defense in May 2005
- Yi Lu, Ph.D. Thesis, Department of Mathematics and Statistics, Concordia University, defense in April 2005
- Haipeng Xu, M.S. Thesis, Department of Mathematics and Statistics, Concordia University, defense in August 2004

SCHOLARSHIP

Research Interests

- Heavy-tailed distributions in the presence of dependence
- Extreme value theory in insurance and finance
- Quantitative risk management
- Quantifying the impact of stochastic dependence

Publications

See <http://www.stat.uiowa.edu/~qtang/Refereed-Publications-Tang.pdf> for a full list of refereed journal publications.

External Grants

- 2012: The Society of Actuaries, Individual Grant Competition, “*Conditional Tail Expectation for Portfolio Losses with Applications to Credit Risk Management*,” Principal Investigator (Co-Investigators: Bin Li, Fan Yang and Zhongyi Yuan), \$24,200
- 2011–1014: The Society of Actuaries, Centers of Actuarial Excellence (CAE) Research Grant, “*A Multifaceted Study of Risk Management for Insurance*,” Principal Investigator (other Principal Investigators: Elias Shiu, N.D. Shyamalkumar and Jerome Pansera), \$255,123
- 2011: The Society of Actuaries, Individual Grant Competition, “*Dynamic Risk Management for Insurance in the Presence of Correlated Extreme Risks*,” Principal Investigator (Co-Investigator: Zhongyi Yuan), \$20,677
- 2005–2009: The Natural Sciences and Engineering Research Council of Canada (NSERC), “*Ruin Theory with Stochastic Returns*,” Principal Investigator, Canadian \$100,000 (ceased in 2006 due to my resignation from Concordia University)

Conferences and Talks

Invited talks

- The 8th Conference on Extreme Value Analysis, Fudan University, Shanghai, China, July 8–12, 2013
Organize an invited session
Talk: To be decided
- Workshop on Mathematical Finance and Related Issues, Kyoto, Japan, September 2–5, 2012
Talk: To be decided
- International Conference on Quantitative Finance and Risk Management, Jilin University, Changchun, China, July 2–4, 2012
Organize an invited session
Talk: To be decided

- Department of Mathematics, Florida State University, April 20, 2012
Talk: Default risk of a time-homogeneous diffusion model (based on a joint work with Bin Li and Xiaowen Zhou)
- Department of Statistics and Actuarial Science, University of Waterloo, March 22, 2012
Talk: The double-barrier default of a time-homogeneous diffusion model (based on a joint work with Bin Li and Xiaowen Zhou)
- Mathematical Finance/Financial Engineering Seminar, School of Mathematics, Georgia Institute of Technology, January 25, 2012
Talk: Modeling insurance in the presence of dependent extreme risks (based on a joint work with Raluca Vernic and Zhongyi Yuan)
- The 2011 Joint Statistical Meetings, Miami Beach, Florida, USA, July 30 – August 4, 2011
Talk: Extreme value theory in the study of ruin with risky investments (based on a joint work with Raluca Vernic and Zhongyi Yuan)
- Department of Actuarial Science, University of Lausanne, Switzerland, July 8, 2011
Talk: Asymptotics for risk capital allocations based on conditional tail expectation (based on a joint work with Alexandru Asimit, Edward Furman and Raluca Vernic)
- ASRMI Research Seminar, University of Wisconsin - Madison, USA, February 8, 2011
Talk: Extreme value theory for quantitative risk management (based on joint works with Alexandru Asimit, Edward Furman, Hee Seok Nam, Raluca Vernic, Fan Yang and Zhongyi Yuan)
- International Conference on Applied Statistics and Financial Mathematics (ASFM2010), The Hong Kong Polytechnic University, Hong Kong, December 16–18, 2010
Talk: Extreme value theory in the study of ruin with risky investments (based on a joint work with Raluca Vernic and Zhongyi Yuan)
- Department of Statistics, University of Toronto, Canada, October 21, 2010
Talk: Extreme value theory in the study of ruin with risky investments (based on a joint work with Raluca Vernic and Zhongyi Yuan)
- The 1st Chinese Workshop on Heavy-tailed Models and Applications, Nanjing Normal University, China, June 26–27, 2010
Talk: The finite-time ruin probability with heavy-tails and dependent return rates (based on a joint work with Raluca Vernic and a joint work with Enkelejd Hashorva and Anthony G. Pakes)
- The 3d International Gerber-Shiu Workshop, University of Waterloo, Canada, June 14–16, 2010
Talk: The finite-time ruin probability with heavy-tails and dependent return rates (based on a joint work with Raluca Vernic and a joint work with Enkelejd Hashorva and Anthony G. Pakes)

- Workshop on Modelling Spatial and Temporal Dependence and Applications to Risk, Luminy, France, April 26–30, 2010
Talk: Interplay of insurance risk and financial risk in a discrete-time model with regular variation (based on a joint work with Jinzhu Li)
- Department of Mathematical Sciences, University of Wisconsin-Milwaukee, Milwaukee, USA, March 18, 2010
Talk: Subexponential tails of stochastically discounted aggregate claims
- The 5th Samos Conference in Actuarial Science and Finance, Samos, Greece, September 1–7, 2008
Short Course on September 1–3: Subexponential tails in the world of dependence
- The 2nd International Workshop on Gerber-Shiu Functions, Linz, Austria, August 27–29, 2008
Talk: Asymptotics of Gerber-Shiu functions in the presence of convolution-equivalent tails (based on a joint work with Li Wei)
- Department of Mathematics, University of Northern Iowa, Cedar Falls, USA, September 27, 2007
Talk: On stochastic difference equations with subexponential innovations
- The 2007 Shanghai and Hong Kong Insurance and Actuarial Forum, Shanghai, China, August 18–19, 2007
Talk: On stochastic difference equations with subexponential innovations
- Department of Statistics and Finance, University of Science and Technology of China, Hefei, China, June 3, 2005
Talk: Ruin theory under stochastic return on investment
- Department of Statistics and Actuarial Science, University of Iowa, Iowa City, USA, February 22, 2005
Talk: Ruin theory under stochastic returns
- The COLLOQUE DE STATISTIQUE CRM-ISM-GERAD, Montreal, Canada, October 15, 2004
Talk: Asymptotic ruin probabilities in the presence of stochastic returns on investments (based on joint works with Jun Cai and Gurami Tsitsiashvili)
- Department of Mathematics and Statistics, Concordia University, Montreal, Canada, December 8, 2003
Talk: Precise estimates for ruin probabilities in the presence of stochastic return on investments (based on a joint work with Gurami Tsitsiashvili)
- The Conference of Risk Management in Insurance: Tools from Risk Theory, Queuing and Finance, University of Waterloo, Waterloo, Canada, June 12–13, 2003
Talk: The finite and infinite time ruin probabilities in the presence of stochastic interest (based on a joint work with Gurami Tsitsiashvili)

- The Stochastics of Extremes and Risk Analysis Seminar, EURANDOM, Eindhoven, The Netherlands, May 22, 2003

Talk: Precise estimates for the ruin probability in finite horizon with heavy-tailed insurance and financial risks (based on a joint work with Gurami Tsitsiashvili)

- The Workshop in Actuarial Science, Katholieke Universiteit Leuven, Leuven, Belgium, March 6–7, 2003

Talk: The ruin probability of a discrete time risk model under constant interest rate with heavy tails

Other conferences and contributed talks

- The 47th Actuarial Research Conference, Winnipeg, Manitoba, Canada, August 1–4, 2012

Talk: To be decided

- The 16th International Congress on Insurance: Mathematics and Economics, Hong Kong, June 28–30, 2012

Talk: Versatility of randomly weighted sums in insurance, finance and risk management

- The 7th Samos Conference in Actuarial Science and Finance, Samos, Greece, May 28 – June 3, 2012

Talk: Default risk of a time-homogeneous diffusion model (based on a joint work with Bin Li and Xiaowen Zhou)

- The 46th Actuarial Research Conference, Storrs, Connecticut, USA, August 11–13, 2011

Talk: Asymptotics for risk capital allocations based on conditional tail expectation (based on a joint work with Alexandru Asimit, Edward Furman and Raluca Vernic)

- The 15th International Congress on Insurance: Mathematics and Economics, Trieste, Italy, June 14–17, 2011

Talk: On the Haezendonck-Goovaerts risk measure for extreme risks (based on a joint work with Fan Yang)

- MARC: Memorable Actuarial Research Conference, Leuven, Belgium, June 13, 2011

- Department of Statistics and Actuarial Science, University of Iowa, Iowa City, USA, January 27, 2011

Talk: Extreme value theory for insurance (based on two joint works with Alexandru Asimit, Edward Furman, Raluca Vernic and Zhongyi Yuan)

- The 14th International Congress on Insurance: Mathematics and Economics, Toronto, Canada, June 17–19, 2010

Talk: Which one of the insurance risk and financial risk plays a dominating role on ruin? (based on a joint work with Jinzhu Li)

- The 6th Samos Conference in Actuarial Science and Finance, Samos, Greece, June 3–6, 2010

Talk: The Finite-time ruin probability with heavy-tails and dependent return rates (based on a joint work with Raluca Vernic)

- The 6th International Conference on Extreme Value Analysis, Fort Collins, USA, June 23–26, 2009
Talk: The tail probability of stochastically discounted aggregate claims with subexponential tails
- The 13th International Congress on Insurance: Mathematics and Economics, Istanbul, Turkey, May 27–29, 2009
Talk: Uniform tail asymptotics for stochastic present value of aggregate claims in the renewal model (based on a joint work with Guojing Wang and Kam C. Yuen)
- AMCS (Applied Mathematical and Computational Sciences) Seminar, University of Iowa, Iowa City, USA, February 6, 2009
Talk: Asymptotic aspects of the expected discounted penalty function in the renewal risk model using Wiener-Hopf factorization and convolution equivalence (based on a joint work with Li Wei)
- The 5th Samos Conference in Actuarial Science and Finance, Samos, Greece, September 1–7, 2008
Talk: The product of two dependent nonnegative random variables with regularly-varying or rapidly-varying tails (based on a joint work with Jun Jiang)
- Academic Symposium on Actuarial Science: Development and Future, Tsinghua University, Beijing, China, July 19, 2008
- The 12th International Congress on Insurance: Mathematics and Economics, July 16–18, 2008, Dalian, China
Talk: The product of two dependent nonnegative random variables with regularly-varying or rapidly-varying tails (based on a joint work with Jun Jiang)
- The 2007 NBER-NSF Time Series Conference, Iowa City, USA, September 14–15, 2007
- Department of Statistics and Actuarial Science, University of Iowa, Iowa City, USA, September 14, 2006
Talk: On a random difference equation with subexponential innovations
- The 9th International Congress on Insurance: Mathematics and Economics, Quebec City, Canada, July 6–8, 2005
Talk: The finite time ruin probability of the compound Poisson model with constant interest force
- Department of Quantitative Economics, University of Amsterdam, Amsterdam, The Netherlands, January 5, 2004
Talk: The probability of ruin in finite time with subexponential tails (based on a joint work with Rob Kaas)
- The 7th International Congress on Insurance: Mathematics and Economics, Lyon, France, June 25–27, 2003
Talk: The probability of ruin in finite time with subexponential tails (based on a joint work with Rob Kaas)

- The International Conference on Applied Statistics, Actuarial Science and Financial Mathematics, Hong Kong, December 17–19, 2002
- Department of Quantitative Economics, University of Amsterdam, Amsterdam, The Netherlands, November 18, 2002
Talk: The ruin probability in finite horizon with heavy-tailed insurance and financial risks (based on a joint work with Gurami Tsitsiashvili)
- The 6th International Congress on Insurance: Mathematics and Economics, Lisbon, Portugal, July 15–17, 2002
Talk: Estimates for the ruin probability in the classical model with constant interest force (based on a joint work with Dimitrios Konstantinides and Gurami Tsitsiashvili)
- The 5th ICSA International Conference, Hong Kong University, Hong Kong, August 17–19, 2001

Short-term Research Visits

- Department of Actuarial Science, University of Lausanne, Switzerland, July 7–14, 2011
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, December 13, 2010 – January 10, 2011
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, August 5–10, 2009
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, July 25 – August 24, 2007
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, May 15 – June 30, 2005
- Department of Statistics and Actuarial Science, University of Waterloo, Canada, December 11–14, 2003
- School of Finance, Nanjing University of Finance and Economics, China, September 12 – October 5, 2003
- Department of Statistics and Actuarial Science, University of Waterloo, Canada, June 7–15, 2003
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, December 16–31, 2002
- Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, May 2–8, 2002

SERVICE

Service to the Profession

Associate editor for

- *Insurance: Mathematics and Economics* (published by Elsevier), 2005–Present
- *Applied Stochastic Models in Business and Industry* (published by Wiley), 2011–Present
- *Communications in Mathematical Finance* (published by International Scientific Press), 2012–Present
- *Acta Mathematicae Applicatae Sinica (English Series)* (published by Springer), 2007–Present
- *Insurance Markets and Companies: Analyses and Actuarial Computations* (published by Business Perspectives), 2009–2011

Member of scientific or organizing committee for

- The 17th International Congress on Insurance: Mathematics and Economics, University of Copenhagen, Denmark, 2013
- The 47th Actuarial Research Conference, Winnipeg, Manitoba, Canada, August 1–4, 2012
- The 16th International Congress on Insurance: Mathematics and Economics, Hong Kong, June 28–30, 2012
- The 7th Samos Conference in Actuarial Science and Finance, Samos, Greece, May 28 – June 3, 2012
- MARC: Memorable Actuarial Research Conference, Leuven, Belgium, June 13, 2011
- The 1st Chinese Workshop on Heavy-tailed Models and Applications, Nanjing Normal University, China, June 26–27, 2010
- The 2010 International Conference on Insurance and Actuarial Science, Chongqing University, China, June 5–7, 2010
- The 6th Samos Conference in Actuarial Science and Finance, Samos, Greece, June 3–6, 2010
- The 13th International Congress on Insurance: Mathematics and Economics, Istanbul, Turkey, May 27–29, 2009
- The 5th Samos Conference in Actuarial Science and Finance, Samos, Greece, September 4–7, 2008
- The 12th International Congress on Insurance: Mathematics and Economics, July 16–18, 2008, Dalian, China
- The 1st International Workshop on Gerber-Shiu Functions, Concordia University, Canada, August 7–8, 2006

External reviewer of promotion/tenure applications and grant/book proposals

- 2011: Tenure and promotion to associate professor for the University of Toronto
- 2011: A grant proposal for the Natural Sciences and Engineering Research Council (NSERC) of Canada
- 2010: Tenure and promotion to associate professor for the University of Waterloo

- 2010: A grant proposal for the Natural Sciences and Engineering Research Council (NSERC) of Canada
- 2010: A grant proposal for the New Researchers Start-up Program of Fonds québécois de la recherche sur la nature et les technologies (FQRNT)
- 2009: A book proposal for Springer Series in Operations Research and Financial Engineering
- 2008: A research professorship proposal for Katholieke Universiteit Leuven
- 2005: Three grant proposals for the Natural Sciences and Engineering Research Council (NSERC) of Canada

Reviewer for scientific journals

- 2012: Refereed 21 papers for
Acta Mathematicae Applicatae Sinica (English Series) (3); Applied Mathematics and Computation (1); Insurance: Mathematics and Economics (10); Journal of Applied Probability/Advanced in Applied Probability (1); Journal of Banking and Finance (1); Lithuanian Mathematical Journal (1); North American Actuarial Journal (2); Science in China (1); SIAM Journal on Control and Optimization (1)
- 2011: Refereed 45 papers for
Acta Mathematicae Applicatae Sinica (English Series) (1); Annals of the Brazilian Academy of Sciences (1); Applied Stochastic Models in Business and Industry (8); ASTIN Bulletin (1); Chinese Annals of Mathematics (1); Communications in Statistics – Theory and Methods (2); Computers and Mathematics with Applications (2); European Actuarial Journal (1); Extremes (1); Insurance Markets and Companies: Analyses and Actuarial Computations (1); Insurance: Mathematics and Economics (11); Journal of Applied Probability/Advanced in Applied Probability (2); Journal of Computational and Applied Mathematics (2); Journal of Inequalities and Applications (1); Journal of Mathematical Analysis and Applications (1); Journal of the American Statistical Association (1); Mathematical Problems in Engineering (1); Science in China (2); SIAM Journal on Control and Optimization (1); Statistics & Probability Letters (2); Stochastic Analysis and Applications (1); Stochastic Processes and their Applications (1)
- 2010: Refereed 34 papers for
Acta Mathematica Sinica (1); Acta Mathematicae Applicatae Sinica (English Series) (4); Asia-Pacific Journal of Risk and Insurance (1); Bernoulli (1); Communications in Statistics – Theory and Methods (1); Frontiers of Mathematics in China (2); Insurance Markets and Companies: Analyses and Actuarial Computations (2); Insurance: Mathematics and Economics (8); Journal of Applied Probability/Advanced in Applied Probability (1); Journal of Computational and Applied Mathematics (1); Journal of Difference Equations and Applications (1); Journal of Industrial and Management Optimization (1); Journal of Mathematical Analysis and Applications (1); Journal of Risk and Insurance (1); Journal of Systems Science and Complexity (1); Journal of the Korean Statistical Society (1); Methodology and Computing in Applied Probability (3); Statistics & Probability Letters (2); Stochastic Models (1)

- 2009: Refereed 34 papers for
 Acta Mathematicae Applicatae Sinica (English Series) (4); Applied Mathematics and Computation (1); Applied Stochastic Models in Business and Industry (1); Communications in Statistics - Theory and Methods (1); Electronic Communications in Probability (1); Frontiers of Mathematics in China (2); Insurance: Mathematics and Economics (7); Journal of Mathematical Analysis and Applications (2); Journal of the Korean Statistical Society (1); Malaysian Journal of Science (1); Methodology and Computing in Applied Probability (2); Metrika (1); Queueing Systems (1); Science in China (2); Statistical Papers (1); Statistics & Probability Letters (5); Stochastic Models (1)
- 2008: Refereed 31 papers for
 Acta Applicandae Mathematicae (1); Acta Mathematica Sinica (1); Acta Mathematicae Applicatae Sinica (English Series) (4); Annals of Actuarial Science (1); Applied Stochastic Models in Business and Industry (2); ASTIN Bulletin (1); Extremes (1); Frontiers of Mathematics in China (1); Insurance: Mathematics and Economics (8); International Journal of Mathematics and Mathematical Sciences (1); International Journal of Statistics and Management Systems (2); Journal of Computational and Applied Mathematics (2); Journal of Systems Science and Complexity (1); Mathematical and Computer Modelling (1); Scandinavian Actuarial Journal (1); SIAM Journal on Control and Optimization (1); Statistica Sinica (1); Statistics & Probability Letters (3)
- 2007: Refereed 22 papers for
 Acta Mathematicae Applicatae Sinica (English Series) (2); Annals of Probability (1); Applied Stochastic Models in Business and Industry (1); ASTIN Bulletin (1); Extremes (1); Insurance: Mathematics and Economics (8); Journal of Systems Science and Complexity (1); Methodology and Computing in Applied Probability (1); Queueing Systems (1); Science in China (Series A. Mathematics) (2); Statistics & Probability Letters (3)
- 2006: Refereed 25 papers for
 Acta Mathematicae Applicatae Sinica (English Series) (1); ASTIN Bulletin (1); Bernoulli (1); Insurance: Mathematics and Economics (13); Journal of Applied Analysis (1); Journal of Applied Mathematics and Computing (1); Probability Theory and Related Fields (1); Quantitative Finance (1); Southeast Asian Bulletin of Mathematics (1); Statistics & Probability Letters (2); Stochastic Models (1); Stochastic Processes and their Applications (1)
- 2005: Referee 19 papers for
 Acta Mathematicae Applicatae Sinica (English Series) (1); Applied Stochastic Models in Business and Industry (1); Far Eastern Mathematical Journal (1); Insurance: Mathematics and Economics (9); North American Actuarial Journal (1); Science in China (Series A. Mathematics) (2); Stochastic Processes and their Applications (1)
- 2004: Refereed 13 papers for
 Acta Mathematicae Applicatae Sinica (English Series) (3); Far Eastern Mathematical Journal (1); Insurance: Mathematics and Economics (5); Journal of Mathematical Analysis and

Applications (1); North American Actuarial Journal (1); Probability in the Engineering and Informational Sciences (1); Stochastic Processes and their Applications (1)

- 2003 and before: Refereed 26 papers for

Acta Mathematicae Applicatae Sinica (English Series) (6); Acta Mathematica Sinica (1); Insurance: Mathematics and Economics (13); Scandinavian Actuarial Journal (1); Science in China (Series A. Mathematics) (3); SIAM Journal on Applied Mathematics (1); Stochastic Models (1)

Reviewer for

- Zentralblatt MATH of Springer, 2010–
- Mathematical Reviews of the American Mathematical Society, 2004–

Service to the Department

- 2011–2012: Chair of Graduate Admissions (Actuarial Science); Graduate Advising (Actuarial Science); Colloquium Committee; M.S. Exam (Actuarial Science); Chair of the Promotion and Tenure Committee (for a colleague’s three-year review)
- 2010–2011: Chair of Graduate Admissions (Actuarial Science); Graduate Advising (Actuarial Science); M.S. Exam (Actuarial Science)
- 2009–2010: Chair of Graduate Admissions (Actuarial Science); Executive Committee; Graduate Advising (Actuarial Science); M.S. Exam (Actuarial Science)
- 2008–2009: Chair of Graduate Admissions (Actuarial Science); Graduate Advising (Actuarial Science); M.S. Exam (Actuarial Science)
- 2007–2008: Chair of Graduate Admissions (Actuarial Science); Chair of M.S. Exam (Actuarial Science); Graduate Advising (Actuarial Science); Actuarial Science Tenure-Track Search
- 2006–2007: Graduate Admissions (Actuarial Science); M.S. Exam (Actuarial Science)
- 2004–2005: Hiring Committee (Actuarial Science), Department of Mathematics and Statistics, Concordia University

Service to the Institution

- 2011–Present: Faculty Assembly Diversity Committee, the University of Iowa
- 2011–Present: Admission Committee of the Applied Mathematical and Computational Sciences program, the Graduate College, the University of Iowa
- 2011–2012: Mentor of Critical MASS (Mentoring and Student Support) program, Dean of Students, University of Iowa
- 2011–2012: Internal reviewer for the Department of Computer Science, the University of Iowa
- 2010–2011: Mentor of ICRU (Iowa Center for Research by Undergraduates) Research Fellows Program, University of Iowa
- 2009–2010: Representative of the University of Iowa, the 2009/2010 National Alliance Field of Dreams Conferences

- 2007: Judge for the James F. Jakobsen Graduate Conference, University of Iowa

Last updated by Qihe Tang on May 23, 2012 ^[1]

¹Activities listed with dates after May 23, 2012 have been scheduled.