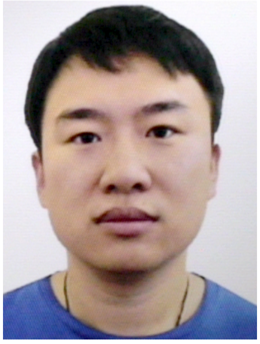
Curriculum Vitae



Name: ZHOU Chao

Present Appointment: Assistant Professor

Contact Information:

Department of Mathematics
10 Lower Kent Ridge Rd, Block S17 Office 8-14
Singapore, 119076
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Research Areas:

- Financial Mathematics
- Stochastic Analysis

Teaching Areas:

- Financial Mathematics
- Time Series

Academic/Professional Qualifications:

- MSc (2009), Ecole Polytechnique,
- MSc (2009), University of Paris 9 Dauphine
- MSc (2009), Paris Graduate School of Economics, Statistics and Finance
- PhD (2012), Ecole Polytechnique

Awards/Honours (Post-PhD):

- NIL

Career History:

- Postdoctoral Fellow, Ecole Polytechnique (Oct.-Dec. 2012)
- Temporary Teaching and Research Fellow, University of Maine, Le Mans (Jan.-Apr. 2013)

Administrative Leadership:

- NIL

Professional/Consulting Activities:

- NIL

Major Publications (Maximum of 3):

- Robust Utility Maximization in Non-dominated Models with 2BSDEs (2013), to appear in "Mathematical Finance" (with A. Matoussi and D. Possamaï)
- Second Order Reflected Backward Stochastic Differential Equations (2013), to appear in "Annals of Applied Probability" (with A. Matoussi and D. Possamaï)

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