

Dr Alan Wen,

PhD (Manchester, UK), MSc (NUS, Singapore), BSc (Shandong, China)

Acting Head of the School of Mathematical Sciences, 2014 to Now.

Course Director of Applied Mathematics, 2011-2013.

Contact details

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Biography

- Expertise Summary

Dr Alan Wen has studied and worked in several prestigious universities in the world including National University of Singapore, University of Manchester, University of Nottingham and Imperial College. Before joining UNNC, he worked with many leading mathematicians such as Prof Tusheng Zhang from Manchester and Prof Philip D. O'Neill from Nottingham. He has diverse research interests to explore mathematical/statistical modelling techniques with applications on Engineering, Business and Computer Science. He works in various research centres at UNNC for multidisciplinary research and win external research grants from research councils, local government and local industries as a principal or key co-investigator.

- Teaching

Foundation Algebra (Year 1)

Foundation Calculus (Year 1)

Engineering Mathematics (Year 2)

Probability (Year 2)

Probabilistic and Statistical Techniques for Engineers (Year 3)

Analytical Methods (MSC)

- Research Supervision

LuMing Chen Co-supervisor , 2012-2016

Tianlun Fei Principal, 2015-2018

Yang Yang Principal, 2017-2021

Scholarship will be provided for student with good background in Numerical Analysis or Applied Probability/Statistics.

- Principal research interests

Numerical schemes for stochastic systems

Model selections with application on finance market

Algorithm optimization

- Recent Publications

Tseng-Chan Tseng, C.H. Wen(corresponding author), Xiaoquan Liu, Xiuzhen Chen, *The Information Content of Open Interest for the Realized Range-based Volatility: Evidence from Chinese futures market* , Proceeding of the Fourth International Conference on Futures and Other Derivatives, Shenzhen, Dec 2016.

Hsiao-Fen Hsiao, C.H Wen(corresponding author), Di Zhang, *Emotion and investment inefficiency Analysis with Case Study of Taiwanese conglomerates*, Proceeding of Global Economy & Governance, International Qingdao, Oct, 2016.

Hsiao-Fen Hsiao, C.H. Wen(corresponding author), Yue-long Lin, *Manager Experience and Diversification's effect on Investment Efficiency*, Proceeding of Global Economy & Governance, Qingdao, Oct, 2016, 60% contributions.

Hsiu-Ling Wu, Jue-Ching Li , C.H. Wen(corresponding author), *A further study of Greek debt crisis and its impact on global finance governance*, Journal National Development Studies , 2016, Accepted, ISSN 1017-1355.

C.H. Wen(corresponding author), Jia-lin Wang, Yue-long Lin, Hsiu-Ling Wu, *Quantitative Trading Strategy based on Big Data Techniques and its financial*

governance, Chinese & Foreign Entrepreneurs Journal , 2016, Vol 29, pp 51-54.

Chenxi Lu, C.H Wen, Shijin Zhou, Jing Bie, *Effect of Public Bike Sharing: Experiences from Ningbo*, Smart Transportation, Hongkong, 2016.

C.H. Wen(corresponding author), Jing Bie, Yueh-lung Lin, *Residents' Living Experience and Satisfaction in Chinese Urban Development: A Case Study of Ningbo*, Civil Engineering and Urban Planning IV 2015, PP. 139-146, ISBN 9781138029033.

C. Wen (corresponding author) and X. G Bi, *Quantitative Trading in China Review*, GFC and Ningbo Yingzhou Finance bureau Consultancy Report 2014, University of Nottingham, Ningbo.

Qiao Shuwen, Shan Yifeng, Wen Conghua, *Marginal mathematics models on regional enterprises upgrade and development*, Journal of Liaoning Technical University, Vole 33. No 1. pp.137-140, 2014.

P.D. O'Neill and C. Wen, *Epidemical models featuring non-linear infection pressure*, *Mathematics Biosciences* 238(1), pp. 38-48.

C. Wen (corresponding author) and P.D. O'Neill *Model choice for stochastic epidemics in households*, , International Journal of Applied Physics and Mathematics, Vol. 2, No. 5, pp 376-378.

C. Wen (corresponding author) and Y.L Lin, *Study on the relationship between global financial governance, systemic risk and the global financial crises*, , Proceedings of the 4th Annual Conference on Development Studies in Taiwan, Taipei, 2012.

C. Wen, *Study of the contextual factors that influence HIV prevalence among FSWs in Indian southern states*, Proceedings of Cross-Strait Symposium on Applied Statistics, Lanzhou, July, 2012.

C. Wen (corresponding author) and T. Zhang, *Improved rectangular method on stochastic Volterra equation*, Journal of Computational and Applied Mathematics, 235 (2011), pp. 2492-250.

C. Wen(corresponding author), and M.C Boily etc. *Ecological analysis of the factors influencing changes in HIV prevalence over time among FSW following a targeted intervention*, (2011), *Sex Transm Infect*; 87:A198-A199 doi:10.1136/sextrans-2011-050108.231.

C. Wen(corresponding author) and T. Zhang, *Rectangular Method on Stochastic Volterra Equation*, International Journal of Applied Mathematics and Statistics, P12-26 14, 109.

T.Y. NG, C. Wen, X. Zhang, T. Tan, and Y.J. Kim, Generating a w-Tile Set for Texture Synthesis, *IEEE Computer Graphics International 2005 (CGI05)*, NY, USA, pp. 177--184, pp. 274.

W. Li, S.H. Xu, G. Zhao, C. Wen, Feature-preserving Smoothing Algorithm for Polygons and Meshes, *ACM SIGGRAPH Virtual Reality Continuum and its Applications in Industry 2004 (VRCAI04)*, Singapore, pp 246-252, EI-Index, 40% contributions.

Book Chapters

Yongming Zhang, Xiuaogang Bi, Conghua Wen, Xi Shen, Shusheng Ding, Wenjun Tu, Marine Economy and strategy of investment and financing, China Financial Publishing House, ISBN: 978-7-5049-7711-3, 2015.

• Research Grants

Ningbo NSF 2017, PI, Model inference and selection for stochastic epidemics with missing data, under review, 2017-2019.

The **Zhejiang NSF General program** "A New Error bounded Algorithm for Seamless Indoor Positioning", Key Co-PI (second place), project code: project code LY17D040001, 80K RMB, 2016-2018.

The **Ningbo Municipal Government-Chinese Academy of Social Science (CASS) Collaboration Project**: "Research on Financial innovation in Ningbo", **PI**, project code B0031, 100K RMB, 2015-2016.

National NSFC Youth program, 210K+100K RMB, project code 71401085, "The Role of Accidental Discovery in Science and Research", Co-PI, 2015-2017.

Zhejiang **Provincial Qianjiang Talent Scheme Fund**, 50K+50K RMB, project code QJD1202001, "Study of Intelligent and sustainable urban planning system for Zhejiang coastal cities", **PI**, 2013-2015, Completed.

Ningbo NSF General Programme, 30K RMB, project code 2014A610025, "Mathematical modelling and MD simulations on encapsulating PM2.5 using nanomaterials", Key Co-PI (second place), 2014-2016, Completed.

Ningbo **Municipal Government-Chinese Academy of Social Science** (CASS) Collaboration Fund, 200K RMB, "Finance and Investment Strategies in Development of Marine Economy", **subproject PI**, 2011-2013, Completed.

UNNC-FoSE **Sandpit Research Award**: Smart Urban Transportation Planning and Optimization System, 40K RMB, **PI**, 2014-2015, Completed.

UNNC-FoSE **Small Research Grant**: Stochastic modelling with applications of Finance derivatives products, 30K RMB, **PI**, 2011-2012, Completed.

Bill & Melinda Gates Research Fund, Epidemics and Intervention in Indian States, Project member of the team at Imperial College, 1.5m USD, 2010 – 2011.

EPSRC Research Grant, Stochastic Epidemics models and their selection, Research member of the team at University of Nottingham, 100K GBP, 2008 - 2010.

UK **Oversea Research Scholar (ORS) Award**, Stochastics Process with applications on Finance, PhD student at University of Manchester, 80K GBP, 2004-2007.

- **University Administration**

UNNC Programme and Planning Committee (PPC)

UNNC Campus Disciplinary Committee

UNNC Dream Scholarship Panel

UNNC PGR Coordinators Committee

- **Editorial Board Member**

International Journal of Engineering Systems Modelling and Simulation

International Journal of Applied & Experimental Mathematics