Xiaochen Jing

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Academic Position

Department of Mathematics, University of Illinois at Urbana-Champaign 2021 – Present
Assistant Professor

Education

Department of Risk and Insurance, University of Wisconsin – Madison 2018 – 2021
Ph.D. in Actuarial Science, Risk Management, and Insurance
Economics, Finance, and Legal Studies, University of Alabama 2017 - 2018
Ph.D. study in Finance
Robinson College of Business, Georgia State University 2015 - 2017
Ph.D. study in Business–Risk Management and Insurance
University of Illinois at Urbana-Champaign 2013 - 2015
M.S. in Applied Mathematics–Actuarial Science
Zhejiang University 2008 - 2012
B.S. in Applied Mathematics–Information and Computing Science

Publications & Working Papers

- R. Feng, C. Liu, X. Jing (2022). Is There Principal-Agent Problem in Variable Annuities? Evidence from Investment Restrictions and A Comparison of Fee Incentives. Working paper.
- X. Jing (2021). Metamodeling for Variable Annuity Valuation: What works and what does not. Working paper.
- X. Jing, D. Bauer (2020). Accommodation or Obfuscation? Product Innovation in the Variable Annuities Market. Working paper.
- R. Feng, J. Dhaene, X. Jing (2017). Comonotonic Approximations of Rick Measure for Variable Annuity Guaranteed Benefits. *Journal of Computational and Applied Mathematics, 311, 272–292.*
- R. Feng, X. Jing (2017). Analytical valuation and hedging of variable annuity guaranteed lifetime withdrawal benefits. *Insurance: Mathematics and Economics, 72, 36-48.*

Teaching & Teaching Assistantships

- MATH 563: Risk Modeling and Analysis
- ASRM 499: Predictive Analytics
- ACT SCI 300: Actuarial Science Methods I
- GEN BUS 730: Prescriptive Modeling & Optimization
- ACT SCI 765: Contemporary Topics – Machine Learning
- GENBUS 307: Business Analytics II
- FIN301: Introduction to Financial Institutes and Markets

Awards & Scholarships

- 2020 World Risk and Insurance Economics Congress Best Paper Award (one of only three total) for "Accommodation or Obfuscation? Product Innovation in the Variable Annuities Market"
- 2019 - Distinguished Teaching Award, Wisconsin School of Business
- 2018-2020 Doctoral Fellowship, University of Wisconsin–Madison
- 2017 Doctoral Fellowship, University of Alabama
- 2017 Actuarial Research Conference Presentation Award for "Analytical Valuation and Hedging of Variable Annuity Guaranteed Lifetime Withdrawal Benefits"
- 2015-2016 Doctoral Fellowship, Georgia State University

Seminar & Conference Presentations

- "Accommodation or Obfuscation? Product Innovation in the Variable Annuities Market"
  - 2021 Wisconsin School of Business Rays of Research Workshop (virtual, scheduled)
  - 2021 American Economic Association (AEA) Annual Meeting (virtual)
  - 2020 World Congress of Econometric Society (virtual)
  - 2020 World Risk and Insurance Economics Congress (virtual, Best Paper Award)
  - 2020 Actuarial Research Conference (virtual)
  - 2020 Institute for Operations Research and the Management Sciences (INFORMS) Annual Meeting (virtual)
  - 2020 Online International Conference in Actuarial Science, Data Science and Finance (virtual)
  - 2020 University of Wisconsin-Madison Risk and Insurance Department Seminar (virtual)
  - 2019 Actuarial Research Conference, Purdue University, Indianapolis, IN
- "Analytical Valuation and Hedging of Variable Annuity Guaranteed Lifetime Withdrawal Benefits"
  - 2017 Actuarial Research Conference, Georgia State University, Atlanta, GA

Additional Information

- Data Analysis Project for the SOA Policyholder Behavior in the Tail (PBITT) working group, June 2020 – present
- Referee Services: *ASTIN Bulletin—the Journal of the International Actuarial Association*, *North American Actuarial Journal* (3 papers), *the Journal of Risk and Insurance*
- Programming Skills: Python, R, MATLAB, C++