

Yi Lu

Full Professor

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Education

- Ph.D. in Mathematics, Concordia University, Canada, 2005
Supervisor: Dr. Jose Garrido. Thesis Title: On periodic and Markovian non-homogeneous Poisson processes and their application in risk theory
- M.Sc. in Mathematics, Concordia University, Canada, 2001
Supervisor: Dr. Jose Garrido. Thesis Title: Periodicity and ruin probabilities for compound non-homogeneous Poisson processes
- B.Sc. in Mathematics, Fudan University, China, 1982

Employment History

- Full Professor, Department of Statistics and Actuarial Science, Simon Fraser University, Canada, 2018-
- Associate Professor with tenure, Department of Statistics and Actuarial Science, Simon Fraser University, Canada, 2011-2018
- Assistant Professor, Department of Statistics and Actuarial Science, Simon Fraser University, Canada, 2005-2011
- Part-time Instructor, Department of Statistics and Mathematics, Concordia University, Canada, 2002-2005
- Associate Professor, Department of Mathematics and Physics, Guangdong University of Technology, China, 2002-2005
- Lecturer, Department of Mathematics and Physics, Guangdong University of Technology, China, 1987-1996
- Assistant Professor, Guangdong University of Technology, Guangdong University of Technology, China, 1986-1987

Research Interests

Actuarial Science, Applied Probability, Insurance Mathematics, Insurance Statistics, Risk Theory, Ruin Theory, Stochastic Modeling