

WENJIE YE

PERSONAL DETAILS

NAME: Wenjie Ye
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WORK EXPERIENCE

from 10/2024	Lecturer in the School of Mathematics and Statistics at Fujian Normal University
07/2022-07/2024	Post-Doc at Academy of Mathematics and Systems Science Chinese Academy of Sciences, Beijing 100190, China Supervisor: Prof. Xiangchan Zhu
09/2019-03/2020	Visiting student at Imperial College London South Kensington Campus London SW7 2AZ, UK Supervisor: Prof. Xue-Mei Li

ACADEMIC QUALIFICATIONS

09/2017-06/2022	Ph.D. Statistics Shanghai Jiao Tong University, CN Supervisor: Prof. Xin Chen
09/2014-06/2017	MA.Sc. Financial Mathematics and Financial Engineering Shandong University, CN Supervisor: Prof. Zhiyong Yu
09/2010-06/2014	B.S. Mathematics and Applied Mathematics Qingdao University, CN

PUBLICATIONS

- [1] **W. Ye** and Z. Yu, Exact controllability of linear mean-field stochastic systems and observability inequality for mean-field backward stochastic differential equations, *Asian J. Control* **24** (2022), no. 1, 237–248.
- [2] X. Chen and **W. Ye**, A study of backward stochastic differential equation on a Riemannian manifold, *Electron. J. Probab.* **26** (2021), Paper No. 85, 31.
- [3] X. Chen and **W. Ye**, A probabilistic representation for heat flow of harmonic map on manifolds with time-dependent Riemannian metric, *Statist. Probab. Lett.* **177** (2021), Paper No. 109165, 10.

PREPRINTS

- [4] **W. Ye**, Stochastic differential equations with local growth singular drifts, arXiv:2211.04845 [math.PR] (2022).
- [5] X. Chen, A. B. Cruzeiro, **W. Ye** and Q. Zhang, Forward-backward stochastic differential equations on tensor fields and application to Navier-Stokes equations on Riemannian manifolds, arXiv:2301.06490 [math.PR] (2023).

THESIS

- [6] **W. Ye**, Backward stochastic differential equations on manifolds and their applications, PhD Thesis, Shanghai Jiao Tong University (2022)