



Suyuan He

Curriculum Vitae

Education

- 08/2019–**Ph.D Candidate**, *Faculty of Business and Economics, University of Melbourne*, Melbourne, Australia.
Ongoing Research interests: longevity risk management, longevity products.
- 09/2016–**Master of Economics**, *School of Insurance, Central University of Finance and Economics*, Beijing, China.
06/2019 Majored in actuarial science. Courses evolved actuarial principle, investments, asset and liability management, financial economics, etc.
- 09/2012–**Bachelor of Economics**, *School of Statistics and Mathematics, Central University of Finance and Economics*, Beijing, China.
07/2016 Majored in statistics. Courses evolved probability and statistics, stochastic process, economics and econometrics, financial engineering, etc.

Research Proposal

- Title *A Practice of Applying Copula-Based Approach to Multi-Population Mortality Dependence Modelling and Longevity Derivative Pricing*
- Supervisors Dr. Rui Zhou, Prof. Shuanming Li
- Description My research aims to provide a paradigm of applying mortality modelling and pricing theory to a multi-population longevity derivative, to adapt ways of modelling collective mortalities by using copula method, and furtherly, to study on the specialty of the new longevity derivative and practice it in longevity hedging and risk management process.

Experience

Academic

- 2018–2019 **Visiting student**, *Charles H. Dyson School of Applied Economics and Management, Cornell University*, Ithaca, United States.
Supervised by Prof. Calum G. Turvey.
- Learned from Prof. Turvey's research the econometric methodology in experimental economics, on the topic of field survey on agricultural insurance demands.
 - Was sponsored by China Scholarship Council.

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🌐 <https://fbe.unimelb.edu.au/our-people/graduate-research/actuarial-studies/suyuan-he>

2018–2019 **Research Project**, *Study on the Infection of Investment Behavior and Its Effect on Asset Price Based on Social Network Modelling*.

Supervised by Aprof. Jian Liu.

- Organized the database to establish the network structure of Chinese financial market and assessed the systematic importance of insurance company nodes.
- Was sponsored by Chinese National Nature Science Fund.

2018 **Research Project**, *Does Swine Price Index Insurance Help to Curb Price Fluctuation?*.

Supervised by Aprof. Pu Liao.

- Applied cob-web theory and ARMA model to predict the cycle of hog price of Chinese market, and evaluated the effect of the index insurance on hog price fluctuations.
- Was sponsored by Graduate Research Fund of CUFE.

Miscellaneous

2016 **Intern**, *China Life Insurance Co.,Ltd, Beijing Branch*.

2016 **Intern**, *Long Credit Data (Beijing) Co.,Ltd*.

Languages

Language 1	English	Primary
Language 2	Mandarin	Mother tongue

Computer Skills

Office	good command, grasp of VBA	Matlab	optimization and statistics
R program	data modelling and visualization	Others	Stata, SPSS, Eviews

Interests

- Hobby 1 Cooking
- Hobby 2 Rubik's cubes
- Hobby 3 Guitar, Keyboard

Publications

- [1] Pu Liao, Suyuan He. Testing Adverse Selection on Swine Price Index Insurance Market[J]. *Insurance Studies*, 2017(10):79-86.
- [2] Jingfeng Xu, Suyuan He. Analysis on the Investment Value of Convertible Bond under the New Insurance Regulations: Based on Portfolio Theory[J]. *Journal of Insurance Professional College*, 2015, 29(5):12-16.

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