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Asper School of Business
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EDUCATION

Ph.D.	Econometrics & Operations Research, Tilburg University	June 2015
M.Phil	Economics, Tilburg University	Aug. 2012
B.A.	Finance, Xiamen University	Aug. 2010

EMPLOYMENT

Asper School of Business, University of Manitoba, Canada
    Assistant Professor   Sep. 2018 -
    Accreditation Actuary   Jul. 2019 -

School of Finance, Nankai University, China
    Assistant Professor   Sep. 2015 - Jul. 2018

PROFESSIONAL DESIGNATION

Fellow of the Society of Actuaries (FSA)   June 2019 -
Associate of the Canadian Institute of Actuaries (ACIA)   Oct. 2018 -

FIELDS OF SPECIALIZATION

Data Analytics in Insurance, Actuarial Science, Insurance and Financial Risk Management, Demography.

PUBLICATIONS

1. Hong Li, Yanlin Shi. Age-Coherent Mortality Forecasting with a Sparse VAR Model. *Risks*. 2021 9(2), 35 (Invited submission).

2. Hong Li, Ken Seng Tan, Shripad Tuljapurka, Wenjun Zhu. Gompertz Law Revisited: Forecasting Mortality with a Multi-factor Exponential Model. *Insurance: Mathematics and Economics.* Forthcoming.

3. Hong Li, Lysa Porth, Ken Seng Tan, Wenjun Zhu (2021). Improved Index Insurance Design and Yield Estimation using a Dynamic Factor Forecasting Approach. *Insurance: Mathematics and Economics,* 96, 208 - 221.

4. Hong Li, Yang Lu, Wenjun Zhu (2020). Dynamic Bayesian Ratemaking: A Markov Chain Approximation Approach. *North American Actuarial Journal*.
https://doi.org/10.1080/10920277.2020.1716809

5. Han Li, Hong Li, Anastasios Panagiotelis, Yang Lu (2019). A Forecast Reconciliation Approach to Cause-of-Death Mortality Modeling. *Insurance: Mathematics and Economics,* 86, 122-133.

6. Hong Li, Yang Lu (2019). Modeling Cause-of-Death Mortality Using Hierarchical Archimedean Copula. *Scandinavian Actuarial Journal*, 2019(3), 247 - 272.

7. Hong Li, Yang Lu (2018). A Bayesian Non-parametric Model for Small Population Mortality. *Scandinavian Actuarial Journal*, 2018(7), 605 - 628.

8. Hong Li (2018). Dynamic hedging of longevity risk: the effect of trading frequency. *ASTIN Bulletin - The Journal of the International Actuarial Association*, 48(1), 197 – 232.

9. Tim J. Boonen, Hong Li (2017). Modeling and forecasting mortality with economic growth: a multi-population approach. *Demography*, 54(5), 1921 - 1946.

10. Hong Li, Johnny S.H. Li (2017). Optimizing the Lee-Carter Approach in the presence of structural changes in the time- and age-patterns of mortality improvements. *Demography*, 54(3), 1073 - 1095.

11. Hong Li, Anja De Waegenaere, Bertrand Melenberg (2017). Robust Mean-Variance Hedging of Longevity Risk. *Journal of Risk and Insurance*, 84, 459– 475.

12. Hong Li, Yang Lu (2017). Coherent Forecasting of Mortality Rates: A Sparse Vector-Autoregression Approach. *ASTIN Bulletin - The Journal of the International Actuarial Association*, 47(2), 563-600.

13. Hong Li, Anja De Waegenaere, Bertrand Melenberg (2015). The Choice of Sample Size for Mortality Forecasting: A Bayesian Learning Approach. *Insurance: Mathematics and Economics*. Vol. 63, 153-168.

PAPERS UNDER REVISION & REVIEW

1. An Chen, Hong Li, Mark Schultze. Tail Index-Linked Annuity: A Longevity Risk Sharing Retirement Plan. Resubmitted to *Scandinavian Actuarial Journal*.

2. Hong Li, Yanlin Shi. Forecasting Mortality with International Linkages: a Global Vector-Autoregression Approach. Resubmitted to *Insurance: Mathematics and Economics*.

3. Hong Li, Qifan Song, Jianxi Su. Robust Estimates of Insurance Misrepresentation through Kernel Quantile Regression Mixtures. Revised & Resubmit at *Journal of Risk and Insurance*.

4. Hong Li. Yanlin Shi. Dynamic Price Discovery of Cross-listed Chinese Banks: An Innovative Analysis of Market Information Share. Revised & Resubmit at *Journal of Banking and Finance.*

5. An Chen, Hong Li, Mark Schultze. Collective Longevity Swap: a Novel Longevity Risk Transfer Solution and Its Economic Pricing. Submitted to *Journal of Economic Behavior & Organization.*

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6. Hong Li, Yanlin Shi. Robust Information Share Measures with an Application on the International Crude Oil Markets. Submitted to *Annals of Operations Research.*

GRANTS

1. Hong Li, Qifan Song, Jianxi Su. Interpretable Random Forests for Risk-informed Modeling in Healthcare Management (Principal Investigator, $13,000 USD). *2021 CKER Individual Grant Competition* — 2021

2. Spatial-Temporal Modeling of Wildfire Losses with Applications in Insurance-Linked Securities Pricing (Principal Investigator, $18,000 USD). *CAS Reinsurance Committee Issues Request for Proposals: Research Paper on Wildfire* — 2021

3. Stochastic Mortality Modeling and Longevity Risk Management in Multiple-population Context (Principal Investigator, $127,500 CAD), NSERC Discovery Grants --- Individual — 2020-2025

4. Transformation Forests for Auto Insurance Risk Modeling (Principal Investigator, $16,500 CAD), The Canadian Institute of Actuaries — 2020-2021

5. Educational Institution Grant (Principal Investigator, $7,500 USD), The Society of Actuaries — 2019-2022

6. Managing longevity risk in multiple population contexts. University of Manitoba (Principal Investigator, $75,000 CAD) — 2018-2023

7. Dynamic Bayesian Ratemaking: A Markov Chain Approximation Approach. The 2018 Individual Grants of the Society of Actuaries (Co-Investigator, $17,500 USD) — 2018-2019

8. Educational Institution Grant (Principal Investigator, $5,000 USD), The Society of Actuaries — 2018

9. "Modeling and Forecasting Chinese Population Dynamics in a Multi-population Context" (Principal Investigator, $10,000 USD), The Society of Actuaries — 2018

10. Research on mortality forecasting and longevity risk management. Nankai University (Principal Investigator, ￥10,000 CNY), No. 63172089 — 2017

11. Startup Research Grant. Nankai University (Principal Investigator, ￥75,000 CNY) — 2015-2018

12. Research Talent Grant "Managing Longevity Risk" (Co-Applicant, three years funding for full-time Ph.D. study plus €10,000 material costs), NWO[1] — 2012-2015

AWARDS

1. 2018 Bob Alting von Geusau Prize for the best paper published in *ASTIN Bulletin* with a Financial Risk or Enterprise Risk Management focus ($2,500 CAD) — 2019

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[1] The Netherlands Organisation for Scientific Research.

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2. Excellent course taught in English --- "Life Contingencies". Nankai University (￥15,000   2017 CNY)