# Chunhui Xu

**July 2013**

Department of Risk Science in Finance and Management
Faculty of Social Systems Science
Chiba Institute of Technology, Chiba 275-0016, JAPAN
Telephone/Fax: +(81)-47-478-0377
Email: xu.chunhui@it-chiba.ac.jp

## Expertise

*Finance, Financial investment:
Portfolio theories, Financial risk management , Financial product and market.

*Decision Science, Operations research:
Decision under uncertainty and conflicts, Incentives in organizations, Game theories, Optimization

## Education

Dr.Eng. (95), Industrial Engineering and Management, **Tokyo Institute of Technology** Japan

Ph.D(90), M.Eng. (87), Systems Engineering, Huazhong Univ. of Sci. & Techn.(**HUST**) China

B.Eng.(84), Control and Computer Engineering, HUST China

## Academic appointments

*Associate Professor , Professor 2002– present
-Chair, Department of Risk Science in Finance and Management, 2011– present
Faculty of Social Systems Science
-Director, Department of Management Science, 2012– present
Graduate School of Social Systems Science
Chiba Institute of Technology Chiba, Japan

* Postdoctoral Research Fellow 2001–2002
Harvard University Cambridge, MA, USA

*Assistant Professor, Associate Professor 1995 – 2000
Hiroshima Institute of Technology Hiroshima, Japan

*Adjunct Professor 2008 – present
Northeastern University ShenYang, China

## Main research grants

[1]Research on financial market risk management methods based on new risk measures and its applications; **Scientific Research (C)** grant from **JSPS** (Japan Society for the Promotion of Science) , as the **Principal Investigator(PI),** 2011-2013.

[2]Research on artificial economical and social models with an emphasis on self-regulation functions of agents; **Scientific Research (C)** grant from **JSPS**, as a Co-Investigator(**CI**), 2011-2013.

[3]Development of efficient solution methods for large scale stochastic programming problems and its applications in investment risk management; **Scientific Research (C)** grant from **JSPS**, **CI**, 2012-2014.

[4]Research on market risk management; grant from Japan ministry of Education, Science and Technology, **CI**, 2010-2012.

[5]Research on financial crisis and financial risk management; grant from Japan ministry of Education, Science and Technology, **PI,** 2007-2009.

[6]Development of methods for financial market risk control using the soft approach; **Scientific Research (C)** grant from **JSPS**, **PI,** 2005-2007.

[7]Soft approach in supply chain modeling and optimization; grant from Japan Bank for International Cooperation, **PI**, 2005.

[8]Intelligent computing in decision and control; grant for Natural Science Foundation (USA), as a participant, 2001-2002.

[9]Development of NN models for determining the proper standard of the Yen to US Dollar exchange rate; **Grant-in-Aid for Young Scientists** from **JSPS**, **PI,** 1996-1998.

## Service in professional societies and membership

*Editor-in-Chief: (2013~)
Asian Journal of Management Science and Applications

*President, Asian Association of Management Science and Applications (2011~2013)

*President, Chinese Association of Management Science in Japan (CAMSJ) (2011~2013)

*Councilor, Japan Federation of Management Related Academies (2007– present)

*Board member, The Japan Society for Management Information (2005~2007)

*Evaluation committee member, The Chinese Government Award for outstanding Chinese Ph.D. students in Japan (2007)

*Member:
The Institute for Operations Research and the Management Sciences (INFORMS, USA)
The Institute of Electrical and Electronics Engineers (IEEE, USA)
Japan Society for Management Information
The Operations Research Society of Japan

## Selected Publications

1. X. Huang, J.Xu, S.Wang, C. Xu: Minimization of the k-th Maximum and its application on LMS regression and VaR optimization, Journal of The Operational Research Society, doi:10.1057/jors.2011.163, pp.1-13, February 2012. SCI-indexed.
2. W. Zhao, C. Xu: An Optimization Method for Determining LIBOR-linked Notes Based on the Issuer's Interest. *ICIC Express Letters*, Vol.5, No.5, pp. 1753-1756, 2011. EI-indexed.

3. P. Aguilar, C. Xu: Design of Equility-linked Structured Products with VaR as Risk Measure. *ICIC Express Letters*, Vol.5, No.5, pp. 1747-1752, 2011. EI-indexed.
4. P. Aguilar, C. Xu: Design of Life Insurance Participating Policies with Variable Guarantees and Annual Premium. *Int. Journal of Innovative Computing, Information and Control*, Vol.7, No.8, pp. 4741-4753, 2011. SCI-indexed.
5. M. Huang, Y. Huo, C. Xu, X. Wang: Modeling risk control problems in VE under complicated situations and its solution method, in "Lecture Note in Operations Research", Vol.12, Edt. XS Zhang, etc., pp.175-182. World Publishing Co., 2010.
6. P. Aguilar, C. Xu: Design Life Insurance Participating Policies Using Optimization Techniques. *Int. Journal of Innovative Computing, Information and Control*, Vol. 6, No.4, pp. 1655-1666, 2010. SCI-indexed.
7. I. Kaku, Z. Li and C. Xu: Solving Large Multilevel Lot-sizing Problems with a Simple Heuristic Algorithm Based on Segmentation. *Int. Journal of Innovative Computing, Information and Control*, Vol. 6, No.3(A), pp. 817-827, 2010. SCI-indexed.
8. J.Wang, C. Xu, Inoue, A.: Portfolio optimization with risk measured by variance and VaR. *ICIC Express Letters*, Vol. 3, Number 4(A), pp. 939-944, 2009. EI-indexed.
9. M. Huang, Y. Huo, C. Xu and X. Wang: Research on Virtual Enterprise Robust Risk Programming Method. *ICIC Express Letters*, Vol. 3, Number 4(A), pp. 1131-1136, 2009. EI-indexed.
10. Y. Yin, C. Xu, L. Hu: Some insight into Yasuda et al 's. "a grouping genetic algorithm for the multi-objective cell formation problem". *Int. Journal of Production Research* , Vol.47, No.7, 2009-2010, 2009. SCI-indexed.
11. C. Xu, etc.: Portfolio rebalancing with VaR as risk measure. *Int. Journal of Innovative Computing, Information and Control*, Vol. 4, No.9, 2147-2159, 2008. SCI-indexed.
12. C. Xu, etc.: Multistage portfolio optimization with VaR as risk measure, *Int. Journal of Innovative Computing, Information and Control*, Vol.3, No.3, 709-724, 2007. SCI-indexed.
13. C. Xu, Ng, P.: A soft approach for hard continuous optimization. *European Journal of Operational Research*, Vol.173, No.1, 18-29. 2006. SCI-indexed.
14. C. Xu, etc.: Misrepresentation-proof strategies in poly-agent systems. *European Journal of Operational Research*, Vol.172, No.2, 574-587. 2006. SCI-indexed.
15. C. Xu: Computation of noncooperative equilibria in ordinal games. *European Journal of Operational Research* , Vol.122, No.2, 115-122, 2000. SCI-indexed.
16. C. Xu: Rational Behavior and Cooperation Degree in Competitive Situations. *Int. Journal of Systems Sciences*, Vol.30, No.4, 369-377, 1999. SCI-indexed.
17. C. Xu and Kijima, K. : Incentives design under parametric uncertainty. *IEEE Trans. on Systems, Man and Cybernetics*, Vol.28, No.5, 339-446, 1998. SCI-indexed.
18. C. Xu and Kijima, K. : On misrepresentation-proof strategies in incentives design problem. *Int. Journal of Systems Sciences*, Vol.27, No.10, 969-976, 1996. SCI-indexed.
19. C. Xu and Kijima, K. : Dominant incentive strategies for hierarchical systems with incomplete information structure. IEEE Trans. on Systems, Man and Cybernetics, Vol.25, No.1, 111-118, 1995. SCI-indexed.
20. Kijima, K. and C. Xu: Incentive strategies dealing with uncertainty about the follower's MCDM behavior. *Int. Journal of Systems Sciences*, Vol.25, No.9, 1427-1436, 1994. SCI-indexed.