JENNY XIAOE LI

Curriculum Vita

PERSONAL:

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- U.S. Citizen.

FIELDS:

- Computational Economics, Mathematical Economics, Computational Finance.

EDUCATION:

- Ph.D. (Mathematical Economics), Cornell University, Ithaca, New
- M.S. (Mathematics), Cornell University, Ithaca, New York, 1988
- B.S. (Mathematics), Yunnan University, Kunming, China, 1982 York, 1993

WORK EXPERIENCE:

- Associate Professor of Economics and Mathematics, Penn State University, University Park, Pennsylvania, 2003 – present.
- Assistant Professor of Economics and Mathematics, Penn State University, University Park, Pennsylvania, 1997 – 2003.
- Visiting Assistant Professor of Mathematics, University of California at Los Angeles, Los Angeles, California, July 1995 – July 1996.
- Postdoctoral Researcher of Mathematics, Penn State University, University Park, Pennsylvania, August 1993 – August 1995, and August 1996 – June 1997.

ViISITING AND FUNDING:

- Principal Investigator *"Theoretical and Numerical Analysis of Some Mathematical Problems Arising from Economics,"* National Science Foundation, June 1994 – June 1996.

- *SCREMS (Scientific Computing Research Environments for the Mathematical Sciences)*, National Science Foundation, July 2002 – June 2005.

- Visiting Scholar at International Monetary Fund, Summer 2003

- Visiting Scholar at Deutsche Bundnesbank, Summer 2005
- Visiting Scholar at International Monetary Fund, January 2007
- *SCREMS (Scientific Computing Research Environments for the Mathematical Sciences)*, National Science Foundation, July 2006 – June 2008.

Articles Published in Refereed Journals and Books :

1. Jenny X. Li, *Numerical Analysis of a Monetary Overlapping Generation Model*, in Computational Approaches to Economic Problems, Advances in Computational Economics **6**, Kluwer Academic Publishers, (1997), 309-325.
2. Jenny X. L, *Numerical analysis of a nonlinear operator equation arising from a monetary model*, Journal of Economic Dynamics and Control, **22** (1998) 1335-1351.
3. Jenny X. Li and Gary L. Mullen, *Parallel computing of a quasi-Monte Carlo algorithm for valuing derivatives*, Parallel Computing, **26(5)**(2000), 641-653.
4. Jenny X. Li, *Quasi-Monte Carlo Algorithm for Pricing Options*, Journal of Revista de Analysis Economics, **15, (1)** (2000), 111-119.
5. Jenny X. Li, *Non-steady-state equilibrium solution of a class of dynamic models*, Journal of Economic Dynamics and Control, **25** (2001), 967-978.
6. Jerry L.Bona and Jenny X. Li, *Stabilizing Monetary-Injection Policies* Journal of Economics Theory, **98** (2001), 127-157.
7. Bela Bajnok, Steven B. Damelin, Jenny X. Li and Gary L. Mullen, *A Constructive Finite Field Method for Scattering Points on the Surface of d-Dimensional Spheres* , Computing, **68** (2002), 97-109.
8. Jenny X. Li, *A Finite States Contraction Algorithm for Dynamic Models*, in Computational Methods in Decision-making, Economics and Finance, edited by Erricos John Kontoghiorghes Berç Rustem and Stavros Siokos, Kluwer Academic Publishers, (2002), 481-500.
9. Jenny X. Li and Peter Winker, *Time Series Simulation with Quasi Monte Carlo Methods*, Computational Economics, **21**, 1-2 2003, pp 23-43.
10. Brenda Gonzlez-Hermosillo and Jenny X. Li *A Theory of the Banking Firm: The Role of Market, Liquidity and Credit Risk,*Computational Methods in Financial Engineering edited by EJ Konotghiorghes, B. Rustem and P. Winker. 2008, pp259-271.
11. Jenny X. Li and Jia Pan *Optimal Intermediated Investment in a Liquidity-Driven Cycle*, International Journal of Economics Theory. Vol 11, No.2, 2015, pp 266-298,