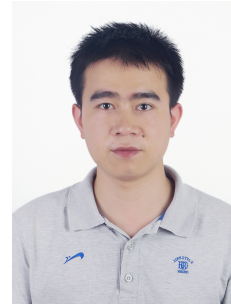# 李民

Min Li

🎓 1992 年 10 月　　🏛 华中科技大学　　🎓 理学博士

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✒ 基本情况

　　李民，安徽池州人，2020 年 12 月于华中科技大学数学与统计学院统计学专业获得博士学位，2021 年 4 月入选中国地质大学（武汉）"地大学者"岗位（青年优秀人才），主要研究方向及感兴趣方向包括**数值分析，（随机）微分方程数值解，（随机）Volterra 积分方程数值解，计算金融（粗糙随机波动率模型），Multilevel Monte Carlo 算法，时间并行算法，快速算法等**。以第一作者身份在 IMA Journal of Numerical Analysis, Journal of Scientific Computing, Numerical Algorithms, Journal of Computational and Applied Mathematics, Communications in Nonlinear Science and Numerical Simulation, Applied Mathematics Letters 等 SCI 期刊发表论文数十篇。现任中国地质大学(武汉)数学与物理学院特任副教授, 硕士生导师。

👤 工作经历

2021.04 – 至今	**中国地质大学(武汉)**	**数学与物理学院**	**特任副教授**
	中国地质大学(武汉)	**数学与物理学院**	**博士后**
2019.08 至 2020.08	**加拿大阿尔伯塔大学**	**概率统计系**	**CSC 联合培养**

📋 论文发表

以第一作者身份发表的部分论文如下:

> **Min Li**, Xinjie Dai, Chengming Huang; Fast Euler-Maruyama method for weakly singular stochastic Volterra integral equations with variable exponent. *Numerical Algorithms*. 92 (2023), no. 4, 2433–2455 (SCI, JCR 1 区)

> **Min Li**, Yaozhong Hu; Chengming Huang, Xiong Wang; Mean square stability of stochastic theta method for stochastic differential equations driven by fractional Brownian motion. *Journal of Computational and Applied Mathematics*. 420 (2023), Paper No. 114804 (SCI, JCR 1 区)

> **Min Li**; Stochastic Volterra integral equations with doubly singular kernels and their numerical solutions. *Communications in Nonlinear Science and Numerical Simulation*. 116 (2023), Paper No. 106796 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Yaozhong Hu; Numerical methods for stochastic Volterra integral equations with weakly singular kernels, *IMA Journal of Numerical Analysis*. 42 (2022), no. 3, 2656–2683 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Jiao Wen; A two-parameter Milstein method for stochastic Volterra integral equations. *Journal of Computational and Applied Mathematics*. 404 (2022), Paper No. 113870 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang; The linear barycentric rational quadrature method for auto-convolution Volterra integral equations, *Journal of Scientific Computing*. 78 (2019), no. 1, 549–564 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Wanyuan Ming; Barycentric rational collocation methods for Volterra integral equations with weakly singular kernels, *Computational Applied Mathematics*. 38 (2019), no. 3, Paper No. 120 (SCI, JCR 2 区)

> **Min Li**, Chengming Huang; Projected Euler-Maruyama method for stochastic delay differential equations under a global monotonicity condition, *Applied Mathematics and Computation*. 366 (2020), 124733 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Peng Hu, Jiao Wen; Mean-square stability and convergence of a split-step theta method for stochastic Volterra integral equations, *Journal of Computational and Applied Mathematics*. 382 (2021), 113077 (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Jiao Wen; Compensated projected Euler-Maruyama method for stochastic differential equations with superlinear jumps, *Applied Mathematics and Computation* 393 (2021), Paper No. 125760. (SCI, JCR 1 区)

> **Min Li**, Chengming Huang, Yaozhong Hu; Asymptotic separation for stochastic Volterra integral equations with doubly singular kernels, *Applied Mathematics Letters* 113 (2021), Paper No. 106880. (SCI, JCR 1 区)

⚛ 科研课题

2023.01 至 2025.12	国家自然科学基金青年基金"弱奇异随机 Volterra 积分方程数值方法的收敛性、稳定性和散逸性", (No.12201586), 主持.
2022.01 至 2023.12	中国博士后基金面上资助"奇异型随机 Volterra 积分方程的高效数值算法及其理论分析", (No. 2021M703008), 主持.

♥ 指导学生

2023	指导 Wuhan Britain-China school 学生：Jianhang Hong; Fuqi Li; XiaoYa Miao 获得美国高中生数学建模竞赛（HIMCM）Finalist 奖 (特等奖提名);
2022	指导 Wuhan Britain-China school 学生：Yuanhang Xu; Yuxuan Wan; Zirui Zhan; Ricky Liu 获得美国高中生数学建模竞赛（HIMCM）Meritorious 奖 (一等奖);
2022	指导学生廖志豪、冯旭宇、马楚瑞获全国大学生数学建模竞赛本科组湖北省二等奖;
2022	指导学生王洲的毕业论文"Hadamard 型分数阶微分系统的耗散性"获评 2022 年校级优秀本科毕业论文;

♗ 所获荣誉

2013-2014	国家奖学金、校特等奖学金
2018-2019	博士研究生国家奖学金

🗐 主讲课程

> **偏微分方程数值解**
> **微分方程数值计算实习**
> **数值分析**
> **概率论与数理统计 A**
> **数学建模方法**
> **随机过程（研究生）**

⌂ 个人陈述

欢迎对数值分析、随机过程、微分方程数值解法感兴趣的同学报考研究生！联系方式如下：

> **邮箱: liminmaths@163.com 或 liminmaths@hotmail.com**

> **QQ: 1934403518**