LEE Wing Yan, Becky

The Hang Seng University of Hong Kong
Telephone: (852) 3963 5244
Email: beckylee@hsu.edu.hk

Education

2011 - 2014	Doctor of Philosophy in Actuarial Science University of Waterloo, Canada
2010 - 2011	Master of Mathematics in Actuarial Science University of Waterloo, Canada
2007 - 2010	Bachelor of Science in Actuarial Science The University of Hong Kong

Academic Positions

09/2020 – Present	**The Hang Seng University of Hong Kong** **Department of Mathematics, Statistics and Insurance** **Associate Professor**
08/2014 – 08/2020	**The Hang Seng University of Hong Kong** **Department of Mathematics, Statistics and Insurance** **Assistant Professor**

Professional Qualification

Associate of the Society of Actuaries (ASA)

Publications

Fung, D. W. H., Lee, W. Y., Yeh, J. J. H, Yuen, F. L., 2020. Friend or foe: The divergent effects of FinTech on Financial stability. *Emerging Markets Review*, 45, DOI: 10.1016/j.ememar.2020.100727.

Bai, Y., Tian, M., Tang, M. L., Lee, W. Y., 2020. Variable selection for ultra-high dimensional quantile regression with missing data and measurement error. *Statistical Methods in Medical Research*, DOI: 10.1177/0962280220941533.

Yuen, F. L., Lee, W. Y., Fung, W. H., 2020. A Cyclic Approach on Classical Ruin Model. *Insurance: Mathematics and Economics*, 91, 104-110.

Lee, W. Y., Liu, F., 2018. Analysis of a dynamic premium strategy: From theoretical and marketing perspectives. *Journal of Industrial and Management Optimization*, 14(4), 1545-1564.

Choy, S. K., Lam, S. Y., Yu, K. W., Lee, W. Y., Leung, K. T., 2017. Fuzzy model-based clustering and its application in image segmentation. *Pattern Recognition 68*, 141-157.

Lee, W. Y., Willmot, G. E., 2016. The moments of the time to ruin in dependent Sparre Andersen models with Coxian claim sizes. *Scandinavian Actuarial Journal*, 550-564.

Lee, W. Y., Willmot, G. E., 2014. On the moments of the time to ruin in dependent Sparre Andersen models with emphasis on Coxian interclaim times. *Insurance: Mathematics and Economics*, 59, 1-10.

Landriault, D., Lee, W. Y., Willmot, G. E., Woo, J.-K., 2014. A note on deficit analysis in dependency models involving Coxian claim amounts. *Scandinavian Actuarial Journal*, 405-423.

Conference Presentation

S. K. Choy, W. Y. Lee, Y. Wu and T. F. Zel, Property Market Analysis Using Time-Frequency Decomposition, *21st International Congress on Insurance: Mathematics and Economics*, Vienna, July 3-5, 2017.

W. Zhu, W. Y. Lee, S. K. Choy, S. Y. Lam and K. W. Yu, Systemic Weather Risk and Agricultural Insurance Pricing, *21st International Congress on Insurance: Mathematics and Economics*, Vienna, July 3-5, 2017.

W. Y. Lee, On the density of the time to ruin in dependent Sparre Andersen models with Coxian claims, *19th International Congress on Insurance: Mathematics and Economics*, Liverpool, Jun 24-26, 2015.

Research Grant

(UGC/FDS14/P03/16) HK$733,800. "Analysis and Application of Bounds in Insolvency Problem," funded by the University Grants Committee (UGC) 2016/2017. (Principal Investigator)