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Bayesian inference for Gaussian models: Inverse problems and evolution equations

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Curriculum Vitae

Dong Yan was born on January 10, 1989 in Yangxi, Guangdong, People's Republic of China.

After graduating from Shenzhen Middle School, China, in 2007 Dong began his bachelor study at Delft University of Technology, the Netherlands. In 2010, he earned a Bachelor of Science in Aerospace Engineering (cum laude). He was awarded a van Effen scholarship, which allowed him to continue his Master's study at the same university. He completed the Master's programmes in Applied Mathematics and Aerospace Engineering.

In February 2014, Dong started his PhD project, funded by European Research Council, at the Mathematical Institute, Leiden University. He conducted the research concentrated on Bayesian nonparametric inference for Gaussian linear models. The project was supervised by Aad van der Vaart and Shota Gugushvili. During his PhD, Dong also lectured or assisted multiple courses, and attended several conferences and workshops.

In November 2017, Dong joined NN Group, a Dutch insurance and asset management company. He worked as a quantitative analyst at NN Re, the reinsurance business unit.