

# Xue-Mei Li

Professor of Mathematics, Imperial College London

Position	Chair in Probability and Stochastic Analysis, Department of Mathematics	
Publications	<a href="https://arxiv.org/a/li_x_9.html">https://arxiv.org/a/li_x_9.html</a> and <a href="http://www.xuemei.org">http://www.xuemei.org</a>	
Education	PhD The University of Warwick BSc Hebei University	
Scholarship & Fellowships	Royal Society Leverhulme Senior Research Fellowship Humboldt Research Fellow, Universität Bonn, Ruhr-Universität Bochum MSRI Research Fellow, Mathematical Sciences Research Institute, Berkeley Sino-British Friendship Scholarship, The Ministry of Chinese Higher Education.	
Academic Experience	Imperial College London The University of Warwick Courant Institute Loughborough University Notting Trent University University of Connecticut Bochum University University of Bonn	
Associate Editor	Electronic J. of Probability, Elect. Communications in Probability	2018-2020, 2021- 2018-2020, 2021-
Research Grants	EPSRC LMS The Royal Society NSF of USA Connecticut,	standard research grants, CDT, and OTGS grant scheme 3 (East Midland Stochastic Analysis Seminars) 2002-2017 Leverhulme Senior Research Fellowship The Probability and the Geometric Analysis programme Fellowship, grants, and short term guest professorships
Mini Courses	Young Researcher between geometry and stochastic analysis, June 2021, Norway The Indo-UK school on SPDE and applications, Bangalore, December 2016; Partial Differential Equations Probability Thematic Trimester; Toulouse, May 2014; JYVASKYLA SUMMER SCHOOL, Finland, August 2013; The University of Campinas, Brazil, August 2008 THE 12TH CHINESE SUMMER SCHOOL for Ph.D. students of China, July 2007. DIMITSANA SUMMER SCHOOL on “Stochastic Differential Geometry and Applications in Finance”, Greece, July 2005, Osaka University, Japan, August 2003.	
Research Work	SDEs on non-compact manifolds Global Existence of smooth stochastic flow Geometry of stochastic flows on manifolds $L^2$ Hodge Theory and Sobolev Calculus on Path Spaces Analysis of Loop spaces, heat semi-groups and its derivatives, small times asymptotics Strictly local martingales Stochastic Averaging on manifolds Homogenisation of SDEs Two scale analysis of Markovian and Non-Markovian SDEs	
Public Lectures	LMS Women in Mathematics at Kent Love of Mathematics, Imperial College London 5th Annual Conference of the SIAM-IMA Cambridge Student Chapter Celebrating 50th Anniversary in La Laguna Young Woman in Probability, Bonn Master Lecture at Tsinghua Sanya International Mathematics Forum	
9th International Congress of Chinese Mathematicians (Plenary)		