## Xue-Mei Li

Professor of Mathematics, Imperial College London

Position Chair in Probability and Stochastic Analysis, Department of Mathematics

**Publications** https://arxiv.org/a/li\_x\_9.html and http://www.xuemei.org

Education PhD The University of Warwick

> BSc Hebei University

Royal Society Leverhulme Senior Research Fellowship

Humboldt Research Fellow, Universität Bonn, Ruhr-Universität Bochum Scholarship & Fellowships MSRI Research Fellow, Mathematical Sciences Research Institute, Berkeley

Sino-British Friendship Scholarship, The Ministry of Chinese Higher Education.

Imperial College London

The University of Warwick Courant Institute

Loughborough University Acedemic Experience

Notting Trent University University of Connecticut **Bochum University** University of Bonn

Electronic J. of Probability, Associate Editor

Elect. Communications in Probability 2018-2020, 2021-

2018-2020, 2021-

**EPSRC** standard research grants, CDT, and OTGS grant

LMS scheme 3 (East Midland Stochastic Analysis Seminars) 2002-2017

The Royal Society Leverhulme Senior Research Fellowship

> NSF of USA The Probability and the Geometric Analysis programme Connecticut, Fellowship, grants, and short term guest professorships

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;

Mini Courses 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.

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 Spaes

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

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

8th International Congress of Chinese Mathematicians (Plenary)

Research Grants

Research Work

Public Lectures