

Curriculum Vitae

Name: Xiequan FAN

Current status: Associate Professor

Personal data:

Born on Dec. 23th 1982 in China

Present Address:

Center for Applied Mathematics

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Languages: Chinese, English, French.

Education

- 09/2002 - 07/2006 Student at Faculty of Mathematics and Computer Science, Hubei University, Wuhan, China.
- 09/2006 - 07/2009 Graduate Student at School of Mathematical Sciences, Beijing Normal University, Beijing, China.
- 09/2009 - 08/2013 PhD student at LMBA, UMR CNRS 6205, Université de Bretagne-Sud, Vannes, France. (Project funded by the China Scholarship Council from 09/2009 to 08/2013.)

Positions

- 10/2013 - 09/2015 Post-Doc at Regularity team, INRIA and Ecole Centrale Paris, France.
- 10/2015 - Now Associate professor at Tianjin University, Tianjin, China.

List of publications

1. Fan, X.*, Grama, I. and Liu, Q., 2012. Hoeffding's inequality for supermartingales, Stochastic Process. Appl. 122, 3545–3559.
2. Fan, X.*, Grama, I. and Liu, Q., 2012. Large deviation exponential inequalities for supermartingales, Electron. Commun. Probab. 17, no. 59, 1–8.
3. Fan, X.*, Grama, I. and Liu, Q., 2013. Cramér large deviation expansions for martingales under Bernstein's condition, Stochastic Process. Appl. 123, 3919–3942.

4. Fan, X.*, Grama, I. and Liu, Q., 2013. Sharp large deviations under Bernstein's condition, *C. R. Acad. Sci. Paris, Ser. I.* 351, 845–848.
5. Chazottes, J.R., Cuny, C., Dedecker, J.*, Fan, X. and Lemler, S., 2014. Limit theorems and inequalities via martingale methods, *ESAIM: Proceedings.*44,177–196.
6. Fan, X.*, Grama, I. and Liu, Q., 2014. A generalization of Cramér large deviations for martingales, *C. R. Acad. Sci. Paris, Ser. I.* 352, 853–858.
7. Dedecker, J. * and Fan, X., 2015. Deviation inequalities for separately Lipschitz functionals of iterated random functions, *Stochastic Process. Appl.* 125, 60–90.
8. Fan, X.*, Grama, I. and Liu, Q., 2015. Exponential inequalities for martingales with applications. *Electron. J. Probab.* 20, no. 1, 1–22.
9. Fan, X.*, Grama, I. and Liu, Q., 2015. Sharp large deviation results for sums of independent random variables. *Sci. China Math.* 58, 1939–1958.
10. Fan, X.*, Grama, I. and Liu, Q.*, 2017. Non-uniform Berry-Esseen bounds for martingales with applications to statistical estimation. *Statistics* 51(1): 105–122.
11. Fan, X.*, Grama, I. and Liu, Q., 2017. Deviation inequalities for martingales with applications. *J. Math. Anal. Appl.* 448(1): 538–566.
12. Fan X. 2017. Self-normalized deviation inequalities with application to t-statistic. *Statistics Probab. Letters* 127: 158–164.
13. Fan, X.*, Grama, I. and Liu, Q., 2017. Martingale inequalities of type Dzhaparidze and van Zanten. *Statistics.* 51(6), 1200–1213.
14. Fan, X., 2017. Sharp large deviation results for sums of bounded from above random variables. *Sci. China Math.* 60(12), 2465–2480.
15. Fan, X.*, Shao, Q.M. 2018. Berry-Esseen bounds for self-normalized martingales. *Comm. Math. Statist.* 6(1): 13–27.
16. Fan, X.*, Shao, Q.M. 2018. Tempered Fractional Multistable Motion and Tempered Multifractional Stable Motion. *ESAIM-Probab. Stat.* to appear.
17. Fan, X. 2019. Exact rates of convergence in some martingale central limit theorems. *J. Math. Anal. Appl.* 469(2). 1028–1044.
18. Fan, X.*, Grama, I., Liu, Q., Shao, Q.M. 2019. Self-normalized Cramer type moderate deviations for martingales. *Bernoulli.* to appear.

19. Fan, X.*, Wang, S. 2019. Bernstein type inequalities for self-normalized martingales with applications. Statistics. to appear.

Foudation Grants

1. Berry-Esseen bounds for martingales, Peiyang Scholar Foundation of Tianjin University, 2018/01-2019/12, 100 000 Yuan, Holder.
2. Cramér type large deviation expansions for martingales and their applications, National Nature Science Foundation of China, 2017/01-2019/12, 180 000 Yuan, Holder.
3. Limit theorems for real valued branching random walks with random environments in time, National Nature Science Foundation of China, 2016/01-2018/12, 180 000 Yuan, Collaborator.

Conferences and invited talks

1. Roscoff, France, 18 - 22 Jun., 2012. Journées de probabilités 2012. Participation.
2. Clermont-Ferrand, France, 28 - 31 Aug., 2012. Journées MAS 2012, concentration et applications. Invited talk of 20 min.: *Inégalités de Hoeffding et Freedman pour les surmartingales*.
3. Lorient, France, 13 Sept., 2012. Journée ED SICMA. Poster: Inégalités de Hoeffding et Freedman pour les surmartingales.
4. Lorient, France, 3 - 7 Dec., 2012. Doctoriales Bretagne. Poster: Les probabilités et ses applications.
5. Vannes, France, 13 Jun., 2013. Séminaire de LMBA. Talk of 45 min.: *Sharp Large deviations for sums of independent random variables*.
6. Orléans, France, 17 - 21 Juin, 2013. Journées de probabilités 2013. Participation.
7. Rennes, France, 24-25 Jan., 2013. Journées Louis Antoine 8. Participation.
8. Vannes, France, 13 Jun., 2013. Séminaire de LMBA. Talk of 45 min.: *Sharp Large deviations for sums of independent random variables*.
9. Quimper, France, 5 Juill., 2013. Journée Systèmes dynamiques, Probabilités et Statistique. Participation.
10. Vannes, France, 19 Mar., 2014. Séminaire de LMBA. Talk of 45 min.: *Multistable Lvy motions and their continuous approximations*.

11. Antony, Paris, 20 Mar., 2014. Evaluation Seminar. Talk of 30 min.: *Multistable Lévy motions and their continuous approximations*.
12. INRIA Saclay, Paris, 12-14 May, 2014. Conference in honour of Kenneth Falconer's 60th birthday. Talk of 45 min.: *Multistable Lévy motions and their continuous approximations*.
13. Cargèse, France, 26-31 May, 2014. High Dimensional Probability VII. Participation.
14. KL Leuvin, Belgium, 1 July, 2015. Workshop on Graphs, Probability and Statistical learning. Invited Talk of 45 min.: *Talagrand's inequality and large deviation expansions for sums of independent random variables*.
15. Beijing, China, 13-17 June, 2016. The 8th International Conference on Stochastic Analysis and its Applications. Participation.
16. Nanning, China, 28 Jun - 2 July, 2017. IMS-China International Conference on Statistics and Probability. Invited talk of 30 min.: *Self-normalized Cramer type moderate deviations for martingales*.
17. Changchun, China, 23-27 September, 2017. 2nd Sino-Russian Seminar on Asymptotic Methods in Probability Theory and Mathematical Statistics. Talk of 30 min.: *Self-normalized Cramer type moderate deviations for martingales*.
18. Singapore, 26-29 July, 2018. The 5th Institute of Mathematical Statistics Asia Pacific Rim Meeting. Invited talk of 30 min.: *Self-normalized Cramer type moderate deviations for martingales*.
19. Taipei, China, 4-10 August, 2018. The 12th AIMS Conference on Dynamical Systems, Differential Equations and Applications. Invited talk of 30 min.: *Self-normalized Cramer type moderate deviations for martingales*.

Reviewer

1. Math. Review of AMS
2. *Math. Journals*:

Stochastic Process. Appl.;	Electron. J. Probab.;
Ann. I.H.P. Probab. Statist.;	Sci. China Math.;
Comm. Statist. Theory Methods;	Chaos, Solitons & Fractals;
Methodol. Comput. Appl. Probab.;	Algorithmica
Statist. Probab. Lett.	

Some honors

Young Scholar Award of Tianjin Mathematical Society (1st class), 2017