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Shige Peng has received his PhD in 1985 at University Paris-Dauphine, in the direction of mathematics and informatics, and 1986 at University de Marseille, in the direction of applied mathematics. He joined Institute of Mathematics of Fudan University (Shanghai) as a two-year post-doc position during 1997-1999. He then come back his homeland Jinan as assistant associated professor in 1990 and full professor 1991. His main researches are in the domains of stochastic optimal controls, backward stochastic differential equations and the corresponding partial differential equations, stochastic HJB equations. Recently he is interested in the theoretical foundation of nonlinear expectations.

Some awards he has received are, the natural Science Prize of China (1995), Su Buqing Prize of Applied Mathematics (2006), Chinese Academy of Science TAN Kah Kee Science Award (2008), Chinese Society of Mathematics Hua Loo-Keng Award (2011), and the Qiu Shi Award for Outstanding Scientists (2016). He was a plenary speaker at the ICM 2010 and ICIAM 2015.