Wenjie Ye

Lecturer in Mathematics

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Research Interests

Stochastic analysis on manifolds; stochastic control; backward stochastic differential equations.

Appointments

10/2024–present
Lecturer
School of Mathematics and Statistics, Fujian Normal University
Fuzhou, China

07/2022–07/2024
Postdoctoral Fellow
Academy of Mathematics and Systems Science, Chinese Academy of Sciences
Mentor: Prof. Xiangchan Zhu

Education

09/2019–03/2020
Visiting Doctoral Student
Imperial College London
Supervisor: Prof. Xue-Mei Li

09/2017–06/2022
Ph.D. in Statistics
Shanghai Jiao Tong University
Supervisor: Prof. Xin Chen

09/2014–06/2017
M.Sc. in Financial Mathematics and Financial Engineering
Shandong University
Supervisor: Prof. Zhiyong Yu

09/2010–06/2014
B.S. in Mathematics and Applied Mathematics
Qingdao University

Peer-Reviewed Publications

1. X. Chen, A. B. Cruzeiro, **W. Ye**, and Q. Zhang, Forward-backward stochastic differential equations on tensor fields and a stochastic representation of Navier–Stokes equations on Riemannian manifolds, *Annals of Applied Probability* **36** (2026), no. 2, 1519–1561. DOI.
2. **W. Ye**, Stochastic differential equations with local growth singular drifts, *Journal of Theoretical Probability* **37** (2024), 2576–2614. DOI.
3. **W. Ye** and Z. Yu, Exact controllability of linear mean-field stochastic systems and observability inequality for mean-field backward stochastic differential equations, *Asian Journal of Control* **24** (2022), 237–248. DOI.
4. X. Chen and **W. Ye**, A probabilistic representation for heat flow of harmonic map on manifolds with time-dependent Riemannian metric, *Statistics & Probability Letters* **177** (2021), Article 109165. Article.
5. X. Chen and **W. Ye**, A study of backward stochastic differential equation on a Riemannian manifold, *Electronic Journal of Probability* **26** (2021), Paper No. 85, 31 pp. DOI.

Preprints

6. **W. Ye** and R. Zhu, Large N limit of the Langevin dynamics for the spin O(N) model, submitted, 2025. arXiv:2509.13817.