



永遠懷念李端教授

In Memory of Prof. Duan Li





Prof. Duan Li

July 4, 1952 – November 16, 2020





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Obituary

香港中文大學榮休教授，香港城市大學運籌學講座教授，國際知名學者李端教授，因罹患癌症醫治無效，於2020年11月16日17點50分在香港養和醫院逝世，享年68歲。

李端教授1952年7月生於中國上海。1964年考入上海中學，1966年因文革學校停課，1968年被分配到上海電光儀器廠做工人。1973年進入復旦大學理科（物理）實驗班，1977年獲得理學學士學位。1977年至1979年在上海自動化儀器研究所繫統室從事技術工作。1979年考入上海交通大學電機與計算機系，師從中國自動控制鼻祖張鍾俊院士，1982年獲上海交通大學自動控制碩士學位。1982年考取教育部留學獎學金，1983年赴美國凱斯西儲大學（Case Western Reserve University）系統工程系攻讀博士學位，師從國際系統工程權威Yacov Y. Haimes教授，開展多目標大系統方向的研究，1987年獲得系統工程博士學位。

1987年7月至1994年12月，李端教授在美國弗吉尼亞大學工作，歷任系統工程系副研究員、助理教授與副教授，兼任弗吉尼亞大學系統風險管理中心副主任。

1994年12月，李端教授加盟香港中文大學，歷任系統工程與工程管理學系副教授、教授、講座教授，並於2012年出任香港中文大學系統工程與工程管理學系濶永明冠名講座教授。他於2003年至2012年擔任系統工程與工程管理學系系主任，並從2013年起擔任香港中文大學金融工程中心主任。他也是香港中文大學（深圳）金融工程理學碩士項目創辦主任，同時也參與主持了香港首個金融科技本科學位項目—中文大學金融科技工程學學士項目的設立工作。

2017年12月，李端教授加盟香港城市大學，為香港城市大學運籌學講座教授，並任協理學務副校長（策略規劃）與新成立的數據科學學院的署理院長。2020年3月，李端教授創立了人工智能金融科技實驗室有限公司，致力於金融與科技的融合發展。

李端教授一生工作勤奮、治學嚴謹、學識淵博、碩果累累。他數十年如一日堅持在學術前沿，並不停學習和開拓新的方向。他是優化與控制、金融工程、管理科學等領域的傑出學者，在多目標規劃、非可分問題的動態規劃、非線性拉格朗日對偶、整數規劃、二次規劃、多階段均值-方差模型投資組合問題、時間不一致動態金融決策、行為金融以及投資組合中的強化學習等諸多方向均做出了突出

貢獻。特別值得一提的是，他與合作者所提出的動態均值-方差問題嵌入法更是開闢了動態收益-風險分析這一研究領域的先河。

李端教授積極參與全球學術活動，多次親自組織或參與國際學術會議，曾擔任國際國內多本知名學術期刊的編輯或客座主編。尤其值得一提的是，李端教授傾盡其力建設和支持國內的學術交流與學術團體。他幾乎每年都多次在全國性學術會議上作大會報告，學術研究常講常新。他曾擔任中國運籌學會數學規劃分會副理事長，中國系統工程學會金融系統工程專業委員會副理事長，中國運籌學會金融工程與金融風險分會顧問委員會委員，中國科學院國家數學與交叉科學中心數學與經濟金融交叉研究學部學術委員會委員，也是原計劃2020年在香港舉行的第十一屆World Congress of Bachelier Finance Society大會的組委會共同主席；他曾擔任復旦大學、中山大學、香港中文大學（深圳）、上海大學、北京理工大學和重慶師範大學等多所大學的特聘兼職教授。李端教授為我國運籌學、金融工程和管理科學等學科的發展壯大做出了傑出的貢獻。

在朋友和學生心中，李端教授也是一位深具中國古典文心之人，大有己欲立而立人，己欲達而達人的古風。他在教研上學養功深，對學生關愛有加。他積極向上，熱愛運動，他是乒乓高手，以球會友；他熱愛行山，香港和國內的名山都留下了他的足跡。他人如其名，正者不偽，待人謙虛誠懇，海納百川，是學術圈中知名的謙謙君子。他雖歷嘗各種曲折艱辛，卻從不落俗套；縱使看清生活中的無奈與不公，也從未失去理想，始終保有昂昂然少年般的英雄主義。他亦特別鍾愛中國傳統詩詞，休憩遊息之時常常誦讀，為之嘆服不已。他時時心系祖國，常為國家的強大而歡欣，為國家的困難而憂慮。他為人樂觀，是豁達到通於性命之人，即使在生病期間也談笑風生，仍然研究不斷，堅持指導學生，直到生命的最後時刻。

李端教授的離去使我們失去了一位偉大的父親，一位深愛的丈夫，一位優秀的導師，一位傑出的學者、一位忠誠的朋友、一位醇厚的長者。李端教授的離去太過突然，人生也有些許短暫，但李端教授的一生是奮鬥與進取的一生，是追求真理的一生，是服務與奉獻的一生，是精彩、厚重和絢麗的一生。李端教授的崇高品德和學術理想將在他的兒子和學生後輩中傳承，他將永遠活在我們心中。

謹此，向李端教授患病期間給予關愛幫助的親朋好友、學界同仁以及醫務工作人員致以誠摯的謝意。

李端教授家屬
李端教授治喪委員會



Professor Duan Li, Chair Professor of Operations Research at the City University of Hong Kong and Emeritus Professor of the Department of Systems Engineering and Engineering Management at The Chinese University of Hong Kong, passed away at the Hong Kong Sanatorium & Hospital on November 16th, 2020 at 5:50pm after a valiant battle against cancer.

Professor Duan Li was born on July 4th, 1952 in Shanghai, China. He was admitted to Shanghai High School in 1964 before his education was temporarily disrupted due to the Cultural Revolution. In 1968, he was assigned to the Shanghai Dianguang Instrument Factory, but continued his self-study profusely between and after his factory shifts. He was admitted to Fudan University in 1973 and graduated with a B.S. in Physics in 1977. Between 1977 and 1979, he worked as an assistant engineer at the Shanghai Institute of Process Automation and Instrumentation. In 1979, he was admitted to the Department of Electrical Engineering and Computer Science (EECS) at Shanghai Jiao-Tong University where he studied under the supervision of a prominent control theorist, Professor Zhang Zhongjun, and was awarded his M.E. in EECS in 1982. He was then selected as a recipient of the Ministry of Education's doctoral scholarship and was admitted as a PhD student at Case Western Reserve University where he would collaborate with a world renowned expert in Systems Engineering, Professor Yacov Y. Haimes, on multi-objective analysis for large-scale systems, and received his Ph.D. in Systems Engineering in 1987.

Between July, 1987 and December, 1994, Professor Li was a faculty member at the University of Virginia, where he was an Associate Professor (Research) in the Department of Systems Engineering and Associate Director of the Center for Risk Management of Engineering Systems.

In December 1994, Professor Li joined the Department of Systems Engineering and Engineering Management at The Chinese University of Hong Kong (CUHK), where he was the Patrick Huen Wing Ming Professor of Systems Engineering and Engineering Management, and served as both Department Chairman from 2003 to 2012 and Director of the

Center for Financial Engineering from 2013 to 2017. Professor Li spearheaded efforts that established the Bachelor of Engineering Programme in Financial Technology, the first of its kind undergraduate programme for FinTech in Hong Kong. He was also the founding Director of the Master of Science Programme in Financial Engineering at The Chinese University of Hong Kong (Shenzhen).

Professor Li joined City University of Hong Kong in 2017. From December 2017 to December 2019, he served as Associate Provost (Strategic Planning). He led the task force to establish the School of Data Sciences (SDSC) in July 2018 and served as Acting Dean of SDSC from July 1st, 2018 to Jan 1st, 2020.

Professor Li dedicated his life to conducting cutting-edge research and educating students on how to fundamentally improve our understanding and push the boundaries of our knowledge base in fields that include, but are not limited to: Optimization, Optimal Control and Dynamic Programming, Financial Engineering, Management Science, and Operations Research. A trailblazer, he stood forever at the frontier, discovering and developing new directions continuously for more than three decades. He was an intellectual giant who contributed groundbreaking work in Multi-Objective Optimization, Nonseparable Dynamic Programming, Nonlinear Lagrangian Problems, Integer Programming, Quadratic Programming, Dynamic Mean-Variance Portfolio Optimization, Time Inconsistent Stochastic Decision problems, Behavioral Finance, and Reinforcement Learning for Investment Sciences. In particular, he pioneered and was most well known for developing the embedding method for dynamic mean-variance portfolio optimization that has led to multiple fundamental breakthroughs in dynamic mean-risk analysis.

Professor Li actively served the broader community, as well as fostered and developed academic exchanges across the world. He was a regular keynote speaker at national conferences where he shared his progress clearly and captivatedly. He was an Associate Editor of IEEE Transactions on Automatic Control, and an editorial board member or a guest editor for numerous journals, including the Journal of Global Optimization and IIE Transactions on Operations Engineering. He organized numerous international conferences, including the 3rd Asia Quantitative Finance

Conference. He was also a Co-Chair, Organizing Committee, for the 11th World Congress of Bachelier Finance Society, the most prestigious conference in the world of financial mathematics and financial engineering that was originally slated to take place in Hong Kong in 2020. He was Vice President of the Chinese Society of Mathematic Programming, Vice President of the Branch of Financial Systems Engineering, Systems Engineering Society of China, and a member of the Academic Committee, the Chinese National Research Center of Mathematics and Cross-Disciplinary Science, of the Department of Finance and Economics. Most recently, he served as an Associate Editor of the Journal of Operations Research Society of China. He has also been appointed with several Honorary, Adjunct, and Visiting Professorships at Fudan University, Sun Yat-Sen University, The Chinese University of Hong Kong (Shenzhen), Shanghai University, Beijing Institute of Technology, and Chongqing Normal University. Over his career, Professor Li has made significant contributions to the nation's development in Operations Research, Financial Engineering, Management Science, and other fields that will surely outlast all of us and continue to benefit future generations.

Professor Li's impact goes well beyond academics. His research has been adopted in industry and most recently, he helped the City University of Hong Kong establish the Laboratory for AI Powered Financial Technologies Limited (AIFT) that aims to bridge the gap between academia and industry. From the initial research proposal to the company's annual plan, he worked with a core team to bring AIFT from 0 to 1. From credit risk management for online consumer lending to forecasting tail risk in financial markets, many exciting projects are in the works, and AIFT is in good hands moving forward and will continue to fulfill Professor Li's vision in the coming years.

Professor Li has always set a high bar for himself and was readily available to help everyone. He cared deeply about and dedicated most of his time to his family, colleagues, and his beloved students. He was an avid table tennis player (one could almost surely find him at the gym enjoying a good match on any given weekday) and hiker (leaving his footprints in mountains ranging from Yosemite to Huangshan, and from the Dragon's Back to Ma On Shan) who enjoyed sharing his passion with his colleagues and students throughout the years. A true gentleman, he was

a good man, always humble and authentic, who we always trusted. A clear-eyed idealist, he observed the world as it were, yet never lost hope for a better tomorrow nor the courage to speak against wrongs. A renaissance man, he loved poetry and classical literature, often reciting verses and marveling at its profound lessons. A civic-minded patriot, he cared deeply about his country, city, and community. An optimist, he never allowed the illness to define his life, continuing to enjoy sunrises and sunsets, produce manuscripts, discover new ideas, and nurture his children and students.

His departure results in the loss of a heroic father, a beloved husband, an exemplary teacher, an outstanding scholar, a loyal friend, and an elder statesman. His departure was sudden and his life was cut short, but Professor Li lived a full life that was filled with love and ideas. He will be forever remembered for his devotion to his family, education, service, and the truth. Professor Li is survived by his wife (Xiuying Lu), three sons (Bowen, Kevin, and Andrew), and his beloved current and past students.

We would like to thank everyone who has extended support to Professor Li during such an extraordinary time, and to express our deepest gratitude to the hospital staff who worked tirelessly to buy us valuable time with Professor Li.

Professor Duan Li's Family
Professor Duan Li's Memorial Service Organizing Committee

Messages from Family Members

Dear friends and colleagues of Professor Duan Li,

Thank you for your condolences during our time of loss. Our family appreciates your heartfelt message in the hardest of times. In early 2020, Professor Li was diagnosed with cancer, and immediately underwent surgery and began treatment. During his valiant battle with cancer, Professor Li remained unfazed and cheerful, and continued to dedicate his life to family, students, friends, and research every day. As we read your message, it is comforting to know that Professor Li's spirit will continue to live in our collective memories, and that we are surrounded by loving and caring people.

Thank you again and best wishes,
Xiuying, Bowen, Kevin, and Andrew

關心李端教授的各位好友，在這個悲傷和艱難的時期，我們非常感謝您對我們的慰問。李教授在查出患有癌症後，積極配合治療，頑強的與病魔鬥爭，始終把樂觀和積極的態度傳遞給他身邊的親人，學生，和朋友。李端教授深愛他的家人，熱愛為之奮鬥的科研工作。他會永遠活在我們的記憶中，永遠激勵我們前行。

秀英，博文，博哲，博詩

Schedule of Farewell and Cremation Services



2020年12月17日下午5時至10時：設靈
地點：萬國殯儀館（孝思堂）

2020年12月18日上午10時至12時：安息禮拜，告別儀式
地點：萬國殯儀館（孝思堂）

2020年12月18日下午12時30分：火葬禮
地點：哥連臣角火葬場

12/17/2020 5-10pm : Vigil
Location: International Funeral Parlour (Hau Sze Hall)

12/18/2020 10am-noon : Funeral Service
Location: International Funeral Parlour (Hau Sze Hall)

12/18/2020 12:30pm : Cremation Ceremony
Location: Cape Collinson Crematorium



Funeral Service Program



李端教授

安息禮拜

日期：二零二零年十二月十八日（禮拜五）

時間：早上十時正

地點：萬國殯儀館

安息禮拜儀式

主禮：高國雄牧師

司琴：林芍彬博士

哀 樂..... 眾坐

迎 柩.....主禮人、靈柩、家屬依次進堂..... 眾立

宣 訓..... 眾坐

唱 詩.....「奇異恩典」..... 眾立

1. 奇異恩典，何等甘甜，我罪已得赦免；
前我失喪，今被尋回，瞎眼今得看見。
2. 浩大恩典，使我敬畏，使我心得安慰；
初信之時，即蒙恩惠，真是何等寶貴。
3. 經過許多危險網羅，飽受人間苦楚；
此恩領我平安渡過，他日歸回天府。
4. 將來在天安居萬年，恩光如日普照；
好像最初蒙恩景況，讚美永不減少。

祈 禱..... 主禮人

讀 經..... 主禮人

- 1 凡事都有定期，天下每一事務都有定時。
- 2 生有時，死有時；栽種有時，拔出有時；
- 3 殺戮有時，醫治有時；拆毀有時，建造有時；
- 4 哭有時，笑有時；哀慟有時，跳舞有時；
- 5 丟石頭有時，撿石頭有時；懷抱有時，不抱有時；
- 6 尋找有時，失落有時；保存有時，拋棄有時；
- 7 撕裂有時，縫補有時；沉默有時，說話有時；
- 8 喜愛有時，恨惡有時；戰爭有時，和平有時
- 9 這樣，做事的人在他所勞碌的事上得到甚麼益處呢？

- 10 我觀看上帝給世人的擔子，使他們在其中勞苦：
 11 上帝造萬物，各按其時成為美好，又將永恆安放在世
 人心裏；然而上帝從始至終的作為，人不能測透。
 （傳道書 3 章 1 至 11 節）

獻唱	Irish Blessing	詩班
簡述生平.....		眾坐
親友悼念.....		眾坐
慰 勉.....	高國雄牧師	
唱 詩.....		眾坐

「耶和華是我的牧者」

1. 主耶和華是我牧者，我必不至缺乏，
使我躺臥在青草地，領我安歇水邊。
2. 祂使我靈得着甦醒，為着自己的名，
祂引導我行走義路，引導我行走義路。
3. 雖然行過死蔭幽谷，我也不怕遭害，
祢杖祢竿都安慰我，因祢與我同在。
4. 在敵面前祢又為我，擺設美好筵席，
祢用膏油膏我的頭，使我福杯滿溢。
5. 我主恩惠我主慈愛，一生一世不離，
我必居住在主殿中，直到永永遠遠。

致謝及報告.....		眾坐
靜 詞.....		眾立
祝 福.....		眾立
瞻仰遺容.....		眾立
禮 成.....	主禮牧師引領靈柩步出禮堂.....	眾立

火化禮儀節

地點：哥連臣角火葬場

時間：中午十二時三十分

主禮人：高國雄牧師

唱 詩.....「天父看顧歌」.....眾親友

1. 任遭何事不要驚怕，天父必看顧你；
必將你藏祂恩翅下，天父必看顧你。
(副歌) 天父必看顧你，時時看顧，處處看顧；
祂必要看顧你，天父必看顧你。
2. 有時勞苦心中失望，天父必看顧你；
危險臨到無處躲藏，天父必看顧你。(副歌)
3. 凡你所需，祂必供應，天父必看顧你；
凡你所求，祂必垂聽，天父必看顧你。(副歌)
4. 無論經過何等試煉，天父必看顧你；
軟弱困頓，靠祂胸前，天父必看顧你。(副歌)

祈 禱.....主禮人

讀 經.....詩篇一零三篇13-17節.....主禮人

父親怎樣憐憫他的兒女，耶和華也怎樣憐憫敬畏他的人！因為他知道我們的本體，思念我們不過是塵土。至於世人，他的年日如草一樣。他興旺如野地的花，經風一吹，就歸無有，它的原處也不再認識它。但耶和華的慈愛歸於敬畏他的人，從亙古到永遠；他的公義也歸於子子孫孫。

獻 花.....眾親友

火 化.....主禮人

祝 福.....主禮人

禮 成

A Prof. Duan Li Photos





For us, it is never goodbye. Until we meet again.

– Xiuying

Because of you, Dad.

– Bowen, Kevin, and Andrew

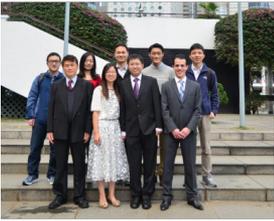
學問勤，知命不疑真男子；情義重，正身無愧偉丈夫。

– 秀英

一片慈心明月滿，無時不敢相忘；三生傲骨惠風和，來日必將相承。

– 博文，博哲，博詩







B Selected Obituary Messages

• Institutional Message

— 香港城市大學郭位校長



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郭位
校長及大學傑出教授
Way Kuo
President
University Distinguished Professor

李夫人禮鑒：

頃聞尊夫李端教授病故噩耗，心中委實難過，深感痛惜！本人代表香港城市大學同仁，謹此奉函哀悼，並向 您闔家致以誠摯慰問。

香港城市大學(城大)有幸獲得李教授青睞，加入城大擔任協理學務副校長(策略規劃)兼運籌學講座教授。2018年城大成立香港首創之數據科學學院及香港數據科學研究院，學院旨在成為該範疇的世界級卓越教學中心，滿足未來數據主導經濟對人才的需求。李端教授獲委任為數據科學學院署理院長，他對推動香港高等教育發展，也堪稱同道楷模。

雖然李教授如今駕鶴仙遊，但我明白，喪親的悲傷乃由愛生，愛得愈深，悲得愈久。儘管如此，仍望李夫人保重身體，府上闔家多自珍攝，是所至盼。

專此，敬唁

香港城市大學校長

郭位

2020年11月17日

— 中國運籌學會沉痛悼念李端教授

唁 电

李端教授治丧委员会：

惊悉李端教授因病不幸逝世，中国运筹学会理事会同仁深感震惊、悲痛和惋惜。我们对李端教授的不幸逝世表示沉痛哀悼，并向其亲属表示诚挚的慰问。

李端教授是一位非常优秀的学者，他治学严谨、积极进取、思想活跃、勇于创新，在运筹学金融优化、整数规划、全局优化和动态规划等多个分支领域做出了国际上有影响的研究工作，是一位令人尊敬的学者和导师。他曾获得多项殊荣，得到国内外学者的高度赞誉。

李端教授热爱祖国，关心和支持祖国科技事业的发展，热心参与国内学术交流和学术团体。他曾担任中国运筹学会第七届理事、第五届数学规划分会副理事长、金融工程与金融风险分会顾问委员会委员、JORSJ 杂志编委，并被聘为多所大学的访问教授，他为中国运筹学会的重要事项和学会发展提出过很多很好的建议，为运筹学科的进步起到了不可磨灭的作用，深受大家的尊敬。

李端教授的离去是运筹学界的一大损失，我们为失去这样一位待人诚恳、热爱生活、积极向上、受人尊敬的学者，为失去这样一位优秀的学术同行感到无比悲痛和极其惋惜。我们将永远怀念李端教授。

中国运筹学会

2020年11月19日



中国运筹学会金融工程与金融风险管理分会唁电

香港城市大学并转鲁秀英女士：

惊悉李端教授逝世，中国运筹学会金融工程与金融风险管理分会的全体同仁深感震惊与悲痛。学会对李端先生的逝世表示深切的哀悼，并向其家属表示诚挚的慰问。

李端教授是金融工程与金融风险管理领域的国际著名专家，他为本学会的发展提供了大力的支持，曾多次为学术年会做精彩的大会报告并对学会未来的发展献计献策。李端教授更是本学会的资深顾问和第一届“服务贡献奖”的获得者。李教授一生治学严谨，泽被无数后学，一直为学界敬仰。

李端教授的逝世是中国金融工程学界的重大损失。李端教授虽已驾鹤仙去，但他的学问和品格将永远激励我们不断前进。

李端先生千古！

中国运筹学会金融工程与金融风险管理分会

2020年11月19日

— 中國運籌學會-數學規劃分會

中国运筹学会数学规划分会唁电

香港城市大学李端先生治丧委员会：

惊悉李端先生仙逝，中国运筹学会数学规划分会全体同仁无不深感悲痛。在此，我们对李端先生的逝世表示深切的哀悼，并向其家属表示诚挚的慰问。

李端先生曾任中国运筹学会数学规划分会副理事长，为学会的发展做出了突出贡献，是我国一位颇有建树的优化专家。李端先生一生勤奋治学，道德文章，堪称楷模；诲人不倦，桃李芬芳。其治学精神和学术成就将永远嘉惠学林，激励后学。

李端先生的逝世是香港运筹学界和管理科学界的一大损失，也是中国运筹学界和管理科学界的一大损失。让我们化悲痛为力量，努力拼搏，做出更大贡献。

李端先生千古！

中国运筹学会数学规划分会
2020年11月17日

— 中山大學管理學院沉痛悼念李端教授

沉痛悼念李端教授

惊闻曾任职我院海外特聘教授，香港城市大学协理学术副校长、数据科学学院院长、运筹学讲席教授的李端教授因病辞世，中山大学管理学院全体师生和校友深感悲痛！

李端教授长期从事金融工程、最优化理论、最优控制理论等领域研究，建树颇多，特别是开创了动态均值-方差模型的嵌入方法，为金融工程的发展做出了重要贡献。

李端教授非常关心和支持我院金融学专业建设和人才培养，多年来对我院金融学科的学术研究提供了诸多指导和帮助。

我院全体师生和校友对李端教授的逝世致以最深切的哀悼！向李端教授的家属表示最诚挚的慰问！

李端教授永垂不朽！



— 復旦大學管理學院、復旦大學管理學院管理科學系唁電

唁電

惊闻李端教授不幸去世，深感悲痛！

李端教授曾多次来我院指导管理科学系的学科发展，对我院与香港城大商学院的合作做出了重要贡献。我们永远怀念他！

愿李端教授一路走好，请李端教授的夫人、家人节哀！



復旦大學管理學院管理科學系

唁電

李端教授治喪委員會：

惊闻李端教授不幸去世，深感悲痛！

李端教授曾多次来我系指导学科的发展与建设，与我系多位教授有长期的合作。李教授是我们的楷模，我们永远怀念他！

愿李端教授一路走好，望李端教授的夫人、家人节哀！



• Personal Message

– 何鴻燊醫療拓展基金會敬悼李端教授

李端教授家屬禮鑒

乍聞李教授離世，無限驚訝、不勝悼念。

深知家人哀慟逾恆，尚祈節哀順變，保重身體為要。

我們十分榮幸，邀得李教授出任香港中文大學禰永明系統工程與工程管理學講座教授多年，校內校外同時建樹，成績斐然，尤其是在金融科技方面，創辦學系、作育英才、桃李滿門，貢獻良多；尤以領導進行澳門大學成立醫學院的經濟可行性研究，由於澳門的數據資料有限，李教授特別親往北京尋找，又協助澳大校長領隊前往美國實地考察，令人永記不忘。

能與李教授在多方面的SEEM研究及平台發工作一起同行，我們至感榮幸，他在中文大學、城市大學以至澳門大學的成就，我們無以為報，謹此再三致謝。

禰永明 禰駿遠 何鴻燊醫療拓展基金會敬上

二零二零年十一月廿日

– 彭實戈教授，中國科學院院士，山東大學教授

李端教授治喪委員會：

驚悉李端教授去世的消息，十分悲痛。謹在此表示我和我夫人的沉痛哀思和悼念，並請家屬節哀、保重。李端教授生前對於中國的金融數學界的發展做出了重大貢獻，他的逝世，也是金融數學界的重大損失，我們為失去這樣一位重要學者而深感哀痛。

李端教授千古！

山東大學 彭實戈

2020年11月24日

– Yingyu Ye, K. T. Li Chair Professor of Engineering, Stanford University

Dear the Family and Colleagues of Duan:

It was sad to learn Duan's passing and wanted to share my sincere sympathies to you all.

My wife and I spent a half year of 2000 visiting CUHK and had the chance to know Duan who convinced me that he was a gentle and warm person besides being a great academic researcher. I will always remember him for his kindness and hospitality during our visit, and it was wonderful to have him in our lives!

Please accept my kindest wishes during this difficult time – I can feel your pain since I recently lost one of my own love ones.

I pray he would Rest in Peace,

Yinyu

- Nicholas G. Hall, Berry Professor, Fisher College of Business, The Ohio State University, 24th President of INFORMS

It is with great sorrow that I learned of the passing of Prof. Duan Li, for many years a true leader within the Hong Kong operations research community. Since my first visit to the SEEM Department of Chinese University in 1995, and including my most recent visit in 2019, it was my pleasure to meet Duan many times. On all such occasions, his keen intellect, unfailing modesty, kindness and generosity were on full display. His remarkable research productivity, including 200 top quality refereed publications, continued until the end of his outstanding career. As Department Chair of SEEM from 2003 to 2012, he built the best operations research department in Hong Kong and mentored many outstanding young scholars. To relate a small personal story, on a recent visit I asked him if he could offer some technical advice, not knowing that he was leaving for a meeting in Guangzhou the next morning; however, he kindly rearranged his schedule to spend an early morning hour with me at his office before leaving. It was my pleasure to know Duan, and he will be greatly missed.

- Martin Wong, Dean, Faculty of Engineering, CUHK

Dear Mrs. Li and family,

It is with great sadness that members of the Faculty of Engineering mourn the passing of Professor Duan Li. During his years at CUHK, Professor Li made significant contributions to his Department, Faculty and the University. He will be sorely missed by his colleagues, friends and students, but his courage and positive spirit will live on. Please accept our deepest sympathies.

In condolences,

Martin Wong, Dean, Faculty of Engineering, CUHK

For complete list of messages, please go to [the website](#).

C Messages from Students

”李桃不言，寓教於行，卓育英才，芬芬杏壇流芳遠；端自成蹊，優化管理，風險控制，巍巍學林築高峰。”

——朱書尚

“動態均方開新河，胸懷光風霽月；端嚴雅正法自然，意氣立壁凌雲。”

——陳媛媛

“大山大海，萬壑千巖步步引領；正心誠意，數經算典頁頁鑽研。”

——吳柏毅

“務學修身，勞謙業精，行端志潔，勤篤求真。”

——呂伯君

“流芳百世，遺愛千秋；音容宛在，浩氣常存。”

——劉春麗

“追尋真理合璧中西，為人師表不分南北。”

——王軍

“端端正正內心如皓月，勤勤懇懇學問如大川。”

——易蘭

“學術堅實如磐石，為人和煦似暖陽。”

——徐美彩

“仰公學問鑠古切今，仰公處世謙和端正。師如嚴父，諄諄教誨；師如摯友，真誠醇厚。”

——高建軍

“孜孜不倦四十載，初心不改善始終。”

——婁有成

“甘為人梯助成長，循循善誘授真知。”

——崔翔宇

“時時舉頭聞笑語；字字存心師如父。”

——石芸

“桃李芬芳馨溢四海，品端學高道留天下。”

——傅佩琳

“清風拂明月，一身端正；學問探高峰，萬古流芳。”

——周科

“卅載育人，桃李天下；身正影端，立人達人；著作等身，文垂千古；先生之風，山高水長。”

——江如俊

“學生銘記李老師豁達的人格，爽朗的笑聲。憶昔日教誨多方，慟今朝永別斷腸。”

——梁建峰

“治學嚴謹，師德高尚，為人正直，心胸豁達。
學問之良師，為人之楷模。”

——周小舟

“良師益友，桃李天下。運籌經管，聞名四方。”

——顧申申

“鶴髮銀絲映日月，丹心熱血沃新花，馳騁教
壇四十載，笑看桃李滿天下。”

——王翀宇

“憶往昔，育人，著書，歷歷在目；看將來，
感念，續作，勵勵前行。”

——黃鑫

“誠意正心弘揚師道，窮究研磨為澤世人。”

——翟綽麟

“細雨閒敲芳菲李，春風笑看青雲端。”

——許濟滄

“謙謙君子，揮灑講台四十載；孜孜學人，滿
園桃李天下芬。”

——刁訓娣

“傳道授業解惑，嘔心瀝血不倦；博文約禮樹
人，春風化雨無聲。”

——謝金銘

“育人樹理，心光照學海，切問近思知要在；
篤志重義，處世帶春風，立德修身依於仁。”

——姚京

D Memorial Service Organizing Committee

Professor Nan Chen, 陳南 教授
The Chinese University of Hong Kong, 香港中文大學

Ms. Monica Ho, 何淑珍 女士
The Chinese University of Hong Kong, 香港中文大學

Professor Qiyong Hu, 胡奇英 教授
Fudan University, 復旦大學

Professor Zhongfei Li, 李仲飛 教授
Sun Yat-sen University, 中山大學

Professor Defeng Sun, 孫德峰 教授
The Hong Kong Polytechnic University, 香港理工大學

Professor Kam Fai Wong, 黃錦輝 教授
The Chinese University of Hong Kong, 香港中文大學

Professor Shouyang Wang, 汪壽陽 研究員
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Professor Qi Wu, 吳琦 教授
City University of Hong Kong, 香港城市大學

Professor Xiao-Qi Yang, 楊曉琪 教授
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Professor Xinmin Yang, 楊新民 教授
Chongqing Normal University, 重慶師範大學

Professor David Yao, 姚大衛 教授
Columbia University, 哥倫比亞大學

Professor Jeffrey Yu, 于旭 教授
The Chinese University of Hong Kong, 香港中文大學

Professor Yunbin Zhao, 趙雲彬 教授
Shenzhen Research Institute of Big Data, 深圳市大數據研究院

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Columbia University, 哥倫比亞大學

Professor Jonathan Zhu, 祝建華 教授
City University of Hong Kong, 香港城市大學

