简　　历

姓名	**刘 庆 丰，男**
国籍	中华人民共和国
现在任职	日本小樽大学商学部经济学科 教授
学历	1998 年 4 月至 2002 年 3 月 日本新潟大学经济学部 获得经济学学士学位 2002 年 4 月至 2004 年 3 月 日本京都大学经济学院 获得经济学硕士学位 2004 年 4 月至 2007 年 3 月 日本京都大学经济学院 获得经济学博士学位，导师，森栋公夫教授 2007 年 4 月至 2008 年 10 月 美国普林斯顿大学金融与统筹学院博士后，导师，范剑青教授
研究领域	计量经济学，金融计量经济学，大数据分析，机器学习

<u>教育及研究工作经历</u>

2006 年 4 月至 2007 年 3 月	日本关西外国语大学国际言语学院 统计学讲师
2006 年 4 月至 2008 年 3 月	日本学术振兴会 博士后研究员
2007 年 4 月至 2008 年 10 月	美国普林斯顿大学博士后研究员
2008 年 11 月至 2009 年 3 月	日本京都大学经济研究所访问学者
2012 年 10 月至 2013 年 3 月	日本京都大学经济研究所客座教授
2009 年 4 月至 2015 年 9 月	日本小樽商科大学商学部副教授
2015 年 10 月至　现在	日本小樽商科大学商学部教授
2018 年 10 月至　现在	美国哥伦比亚大学统计学院访问学者

<u>科研项目及科研经费</u>

2004年10月至2005年3月	日本京都大学经济研究所日本文部省文化体育技术及科学科研经费（21世纪卓越研究中心先端经济学研究项目）个人项目，主持项目。

2006年4月至2008年3月	日本文部科学省学术振兴会科研经费 （题目：有关实现似然法的理论研究以及在金融风险模型估计上的应用）个人项目，主持项目，课题序号：06J02633。
2009年12月至2010年12月	日本全国银行财团研究资助经费（基于模型平均的破产风险分析）个人项目，主持项目。
2013 年 4 月至 2014 年 3 月	日本文部科学省学术振兴会科研经费基盘研究（A),（题目：非对称非线性统计理论以及在经济学生物科学上的应用研究）团队项目，参加项目，课题序号： 23244011。
2013 年 4 月至 2016 年 3 月	日本文部科学省学术振兴会科研经费青年学者（B）个人项目，主持项目，课题序号：25780148 。
2016 年 4 月至 2019 年 3 月	日本文部科学省学术振兴会科研经费（C）个人项目，主持项目
2019 年 4 月至 2022 年 3 月	日本文部科学省学术振兴会科研经费（C）个人项目，主持项目

国际学会获奖

Best paper award，*International Society of Management Engineers*，June 2, 2017.

国际期刊审稿人

Journal of the American Statistical Association
Journal of Econometrics
Econometric Theory
Econometric Reviews
Scandinavian Journal of Statistics
Japan and the World Economy
Journal of Integrative Agriculture
Journal of The Japan Statistical Society

SSCI，SCI论文

[1] Feng, Y., Q. Liu (2020) “Nested Model Averaging on Solution Path for High-dimensional Linear Regression”, *Stat*, Accepted manuscript online: 24 September 2020, https://doi.org/10.1002/sta4.317.

[2] Feng, Y., Q. Liu, and R. Okui (2020) “On the sparsity of Mallows model averaging estimator”, *Economics Letters*, 187: 108916.

[3] Liu, Q., Q. Yao, and G. Zhao (2020) “Model averaging estimation for conditional volatility models with an application to stock market volatility forecast”, *Journal of Forecasting*, 39: 841-863.

[4] Liu, Q., R. Okui and A. Yoshimura (2016) “Generalized Least Squares Model Averaging”, *Econometric Reviews*, Taylor & Francis, 35(8-10):1692-1752.

[5] Liu, Q. and R. Okui (2013) “Heteroskedasticity-Robust Cp Model Averaging”, *The Econometrics Journal*, Wiley, Volume 16, Issue 3, pages 463–472. http://onlinelibrary.wiley.com/doi/10.1111/ectj.12009/full

[6] Liu, Q. and Y. Nishiyama (2008): “Maximum empirical likelihood estimation of continuous-time models with conditional characteristic functions”, Mathematics and Computers in Simulation, 78(2-3), 341-350.

其他主要论文

[7] Liu, Q., A.L. Vasnev (2019) “A Combination Method for Averaging OLS and GLS Estimators”, *Econometrics*, MDPI, 7(3): 38.

[8] 赵国庆，姚青松，刘庆丰，GARCH族的模型平均估计方法，《数量经济技术经济研究》，2017年第6期.

[9] Liu, Q. and K. Morimune (2006): “A Modified GARCH Model with Spells of Shocks”, *Asia-Pacific Financial Markets*, Springer, 12(1), 29-44.

[10] Liu, Q. and G. Zhao (2012): “A Comparison of Estimation Methods for Partially Linear Models" *International Journal of Innovative Management, Information & Production*, 3(2), 38-42.

[11] Liu, Q. (2010): “Asymptotic Theory for Difference-based Estimator of Partially Linear Models”, *Journal of the Japan Statistical Society* (Japanese Journal), 39(1), 393-406.

[12] Liu, Q. (2010): “A New GARCH-Type Model" *CNU Journal of Management & Economics, CNU, Korea*, 32(2), 213-228.

[13] Zhao, G., and Q. Liu, (2009): “Value-at-Risk analysis in Shanghai stock market with mixed models”, *Journal of financial research* (Chinese Journal), 353(11), 119-128.

[14] Hitomi, K., Q. Liu, Y. Nishiyama and N. Sueishi (2008): “Efficient estimation and model selection for grouped data with local moments”, *Journal of The Japan Statistical Society* (English Journal), 38(1), 131-143.

[15] Liu, Q. and Y. Nishiyama (2005): “Empirical likelihood estimation of continuous-time models with conditional moment restrictions”, in *MODSIM 2005 International Congress on Modelling and Simulation*, ed. by A. Zerger, and R. Argent, 886-892.

[16] Nishiyama, Y., Q. Liu and N. Sueishi (2005): “Semiparametric estimators for conditional moment restrictions containing nonparametric functions: Comparison of GMM and empirical likelihood procedures”, in *MODSIM 2005 International Congresson Modelling and Simulation*, ed. by A. Zerger, and R. Argent, 926-932.

[17] Liu, Q. (2007): “Econometric Methods for Market Risk Analysis: GARCH-type Models and Diffusion Models”, Doctoral dissertation, 1-120.

[18] Liu, Q. (2011): “An Application of Forecast Combination Methods to Default Risk Prediction" *CBC Discussion paper series*, No. 130, 1-8.

[19] Liu, Q. (2010): “Generalized Cp Model Averaging for Heteroskedastic Models”, *CBC Discussion paper series*, No. 127, 1-9.

[20] Liu, Q. (2009): モデル平均理論の新展開, 経済論叢（京都大学）, 183(2), 67-76.

[21] Liu, Q. (2006): "Analysis of Value-at-Risk in Shanghai Stock Market using OGARCH-class Models", *21COE Interface for Advanced Economic Analysis Discussion paper*, (118), 1-36.

[22] Sueishi, N., Q. Liu, K. Hitomi and Y. Nishiyama (2006): "Efficiency improvement by local moments in grouped data analysis", *21COE Interface for Advanced Economic Analysis Discussion paper*, (107), 1-12.

翻 译

[23] 刘庆丰（合作翻译），森栋公夫，赵国庆著 (2010):『计量经济学-基础理论与方法』，中国金融出版社, 260页.

国际学会大会主题演讲

[24] Liu, Q., Q. Yao, and G. Zhao "Model averaging estimation for conditional volatility models with an application to stock market volatility forecast", *The Ninth International Symposium of Quantitative Economics*, August 26, 2020, (Online, Changchun, China)

[25] Yang, F. and Q. Liu "On the Sparsity of Mallows' Model Averaging Estimator", *The 2019 International Symposium of Quantitative Economics,* July 06, 2019, Jilin University, Changchun, China.

[26] Liu, Q. , Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *The International Symposium on Innovative Management, Information & Production (IMIP2017)*, June 2, 2017, Wuhu, China.

国际学会邀请演讲

[27] Yang, F., Q. Liu, Q. Yao and G. Zhao "Model Averaging for Nonlinear Regression Models", The 2019 ICSA China Conference, July 04, 2019, Nankai University, Tianjing, China.

[28] Liu, Q. "Predictive model averaging for unstable processes with many covariates", *2016 ICSA China Statistics Conference*, Qingdao University, Qingdao, China, June

24-25, 2016.

[29] Liu, Q. and A.L. Vasnev "An Adaptive Combination Method for Averaging OLS and GLS Estimators", *2015 ICSA China Statistics Conference*, Fudan University, Shanghai, China, July 6-7, 2015.

[30] Liu, Q., R. Okui and A. Yoshimura "Generalized Least Squares Model Averaging", *IASSL2014*, *Organized by the Institute of Applied Statistics, Sri Lanka jointly with the Department of Bioinformatics and Biostatistics at the University of Louisville*, Colombo, Sri Lanka, 2014.

[31] Hitomi, K., Q. Liu, N. Sueishi and Y. Nishiyama, "Efficiency Improvement by Local Moments in Grouped Data Analysis", *the 5th International Conference of Thailand Econometric Society in Chiang Mai*, Chiang Mai University, 2012.

[32] Liu, Q., J. Fan and Y. Wu, "Difference-based Estimation for Semiparametric Varying-Coefficient Partially Linear Models", *3rd Spring Meeting of the Jpan Statistical Society*, Tokyo, March 2009.

[33] Liu, Q., "Global Financial Crisis and Risk Management Methods", The Third East Asia Triangle Symposium the Economic Recovery and Business Development for East Asia in the Backgrounds of the Financial Crisis, Dongbei University of Finance and Economics, China, 2009.

国际会议学术报告

[34] Liu, Q. , Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *the 4th Conference of the International Association for Applied Econometrics (IAAE 2017)*, June 27, 2017, Sapporo, Japan.

[35] Liu, Q. , Q. Yao and G. Zhao "Model selection and model averaging for nonlinear regression models", *the European Meeting of Statisticians 2017*, July 25, 2017, Helsinki, Finland.

[36] Liu, Q., R. Okui and A. Yoshimura, "Generalized Least Squares Model Averaging," The 68th European Meeting of the Econometric Society, University of Toulouse, 2014.

[37] Liu, Q., R. Okui and A. Yoshimura, “Generalized Least Squares Model Averaging," The 67th European Meeting of the Econometric Society, University of Gothenburg, 2013.

[38] Liu, Q., R. Okui and A. Yoshimura, “Generalized Least Squares Model Averaging," Econometric Society Australasian Meeting 2013, University of Sydney, 2013.

[39] Liu, Q., R. Okui and A. Yoshimura, “Generalized Least Squares Model Averaging," *Asian Meeting of the Econometric Society*, Delhi School of Economics, 2012.

[40] Liu, Q., and R. Okui, “Generalized Cp Model Averaging for Heteroskedastic Models”, *The 2nd Institute of Mathematical Statistics Asia Pacific Rim Meeting*, Tsukuba, 2012.

[41] Liu, Q. and G. Zhao, “A Comparison of Estimation Methods for Partially Linear Models”, *The International Symposium on Innovative Management, Information & Production*, Otaru University of Commerce, 2011.

[42] Liu, Q., and R. Okui, “Generalized Cp Model Averaging for Heteroskedastic Models”, *2011 North American Summer Meeting of the Econometric Society*, Washington University in St. Louis, 2011.

[43] Liu, Q., J. Fan and Y. Wu, “Difference-based Estimation for Semiparametric Varying-Coefficient Partially Linear Models”, *2009 Far East and South Asia Meeting of the Econometric Society*, The University of Tokyo, 2009.

[44] Liu, Q., “Empirical likelihood estimation of ARCH class models”, *2006 Far Eastern Meeting of the Econometric Society*, Tsuinghua University, Beijing, China, 2006.

[45] Liu, Q. and Y. Nishiyama, “Empirical likelihood estimation of continuous-time models with conditional moment restrictions”, *MODSIM 2005 International Congress on Modelling and Simulation*, Melbourne, 2005.

2020 年 7 月 2 日