

一份简短的 Beamer 模板 – 深色主题 (Darkblue)

RankFan¹² Gauss^{1 2}

¹WISE Xiamen University (Xiamen)

² 经济知识综合 (公众号)

2021 年 10 月 14 日

Outline

Background

Literature Review

Data

Methodology and Variables

Regression Results

附录

What's this Beamer about?

- Specific statistical methods for many research problems
- Github hyperlinks: [click here:Beamer-of-XMU-WISERCLUB & WISE](#)
 - ▶ How to learn (or create) new methods
 - ▶ Inference: Using facts you know to learn about facts you don't know
- If you want to learn more details about \LaTeX , you can click [How to install and use \$\text{\LaTeX}\$](#)
- My WeChat GongZhongHao [Have you realized how to build a personal blog site?](#)

What's this course about?

- Specific statistical methods for many research problems
- Hyperlinks ([click here](#))
 - ▶ How to learn (or create) new methods
 - ▶ Inference: Using facts you know to learn about facts you don't know
- How to write a publishable scholarly paper
- All the practical tools of research — theory, applications, simulation, programming, word processing, plumbing, whatever is useful
- ↪ Outline and class materials:

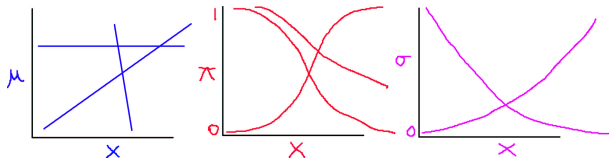
j.mp/G2001

- ▶ The syllabus gives topics, not a weekly plan.
- ▶ We will go as fast as possible subject to everyone following along
- ▶ We cover different amounts of material each week

Alerts

- First level alert
- Second level alert
- Third level alert
- Fourth level alert
- Fifth level alert

Systematic Components: Examples



- $E(Y_i) \equiv \mu_i = X_i\beta = \beta_0 + \beta_1 X_{1i} + \cdots + \beta_k X_{ki}$
- $\Pr(Y_i = 1) \equiv \pi_i = \frac{1}{1 + e^{-x_i\beta}}$
- $V(Y_i) \equiv \sigma_i^2 = e^{x_i\beta}$
- Interpretation:
 - ▶ Each is a **class of functional forms**
 - ▶ Set β and it picks out one **member of the class**
 - ▶ β in each is an “effect parameter” vector, with different meaning

Negative Binomial Derivation

Recall:

one two three

Negative Binomial Derivation

Recall:

$$\Pr(A|B) = \frac{\Pr(AB)}{\Pr(B)} \implies \Pr(AB) = \Pr(A|B) \Pr(B)$$

one two three

Negative Binomial Derivation

Recall:

$$\Pr(A|B) = \frac{\Pr(AB)}{\Pr(B)} \implies \Pr(AB) = \Pr(A|B) \Pr(B)$$

one two three

$$\text{NegBin}(y|\phi, \sigma^2) = \int_0^\infty \text{Poisson}(y|\lambda) \times \text{gamma}(\lambda|\phi, \sigma^2) d\lambda$$

Negative Binomial Derivation

Recall:

$$\Pr(A|B) = \frac{\Pr(AB)}{\Pr(B)} \implies \Pr(AB) = \Pr(A|B) \Pr(B)$$

one two three

$$\begin{aligned} \text{NegBin}(y|\phi, \sigma^2) &= \int_0^\infty \text{Poisson}(y|\lambda) \times \text{gamma}(\lambda|\phi, \sigma^2) d\lambda \\ &= \int_0^\infty \P(y, \lambda|\phi, \sigma^2) d\lambda \end{aligned}$$

Negative Binomial Derivation

Recall:

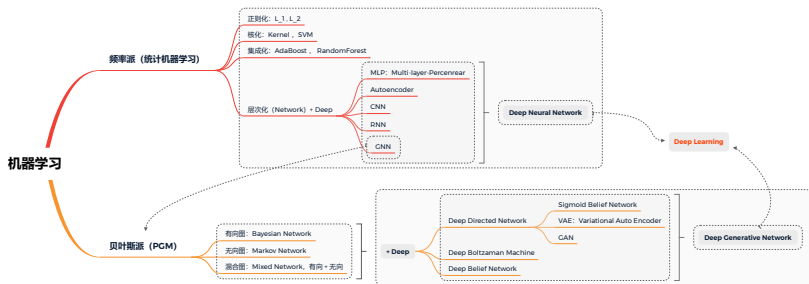
$$\Pr(A|B) = \frac{\Pr(AB)}{\Pr(B)} \implies \Pr(AB) = \Pr(A|B) \Pr(B)$$

one two three

$$\begin{aligned} \text{NegBin}(y|\phi, \sigma^2) &= \int_0^\infty \text{Poisson}(y|\lambda) \times \text{gamma}(\lambda|\phi, \sigma^2) d\lambda \\ &= \int_0^\infty \P(y, \lambda|\phi, \sigma^2) d\lambda \\ &= \frac{\Gamma\left(\frac{\phi}{\sigma^2-1} + y_i\right)}{y_i! \Gamma\left(\frac{\phi}{\sigma^2-1}\right)} \left(\frac{\sigma^2-1}{\sigma^2}\right)^{y_i} (\sigma^2)^{\frac{-\phi}{\sigma^2-1}} \end{aligned}$$

2 columns

- SVM
- GMM
- EM



数据与 tabular 环境

Category of your contents	Different types of each Category	other type of your data
	Different types of each Category	other type of your data

	$\theta^{-1}\text{kg}$	
Type of date (numbers)	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$	$3.5 \times 10^5; 5.43 (9.30\%)$
Mathematical formulas	$\frac{\mu^2}{\pi-2\theta} \times \sqrt[3]{\ \nu_i - \phi\ } + \lim_{s \rightarrow \infty} \int_0^{+\infty} f(x)e^{sx} dx$	$f(x) \in C^1[0, +\infty], \ f(x^n)\ _2 \leq \lambda$
	$\frac{\mu^2}{\pi-2\theta} \times \sqrt[3]{\ \nu_i - \phi\ } + \lim_{s \rightarrow \infty} \int_0^{+\infty} f(x)e^{sx} dx$	$f(x) \in C^1[0, +\infty], \ f(x^n)\ _2 \leq \lambda$
	$\frac{\mu^2}{\pi-2\theta} \times \sqrt[3]{\ \nu_i - \phi\ } + \lim_{s \rightarrow \infty} \int_0^{+\infty} f(x)e^{sx} dx$	$f(x) \in C^1[0, +\infty], \ f(x^n)\ _2 \leq \lambda$
Language description	This is the element described in your language	Mathematical language description
	This is the element described in your language	Mathematical language description
	This is the element described in your language	Mathematical language description
	This is the element described in your language	Mathematical language description
	This is the element described in your language	Mathematical language description
	This is the element described in your language	Mathematical language description
Projection data	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$
	3.5×10^5 This is the element described in your language	$0.0056 \pm 0.0097, 0.0021 \pm 4.0056$

tabel 1: Contents of different types of tables.

Word2Vec

topic 1			topic 2			topic 3			topic 4		
1	科技	0.9995	2	板块	mm	3	科技	mm	4	3500	mm
1	板块	0.9994	2	锂电池	mm	3	新能源	mm	4	反弹	mm
1	调整	0.9994	2	a 股	mm	3	in	机构	4	指数	
1	资金	0.9994	2	芯片	mm	3	in	板块	4	清仓	
1	业绩	0.9994	2	散户	mm	3	in	半导体	4	券商	mm
1	公司	0.9994	2	震荡	mm	3	in	中国	4	科技	mm
1	股价	0.9994	2	早盘	mm	3	in	芯片	4	in	mm
1	股市	0.9994	2	inches	mm	3	in	mm	4	in	mm
1	大跌	0.9994	2	inches	mm	3	in	mm	4	in	mm
1	基金	0.9994	2	inches	mm	3	in	mm	4	in	mm

label 2: *Word2Vec of texts*

Structural Features

Levels of Structure

- usual \LaTeX `\section`, `\subsection` commands
- ‘frame’ environments provide slides
- ‘block’ environments divide slides into logical sections
- ‘columns’ environments divide slides vertically (example later)
- overlays (à la *prosp*) change content of slides dynamically

例 (Overlay Alerts)

On the first overlay, **this text** is highlighted (or *alerted*).

On the second, this text is.

Structural Features

Levels of Structure

- usual \LaTeX `\section`, `\subsection` commands
- ‘frame’ environments provide slides
- ‘block’ environments divide slides into logical sections
- ‘columns’ environments divide slides vertically (example later)
- overlays (à la *prosper*) change content of slides dynamically

例 (Overlay Alerts)

On the first overlay, this text is highlighted (or *alerted*).

On the second, **this text** is.

Algoritmos 代码 1

Algorithm 1: Algorithm Example

input : x : float, y : float

output: r : float

```
1 while True do  
2    $r = x + y$ ;  
3   if  $r \geq 30$  then  
4     “O valor de  $r$  é maior ou igual a 10.”;  
5     break;  
6   else  
7     “O valor de  $r =$ ”,  $r$ ;  
8   end  
9 end
```

Reviewing DeepWalk algorithm

Algorithm 2: Reviewing random walk + skip gram

for $n = 1, 2, \dots, N$ **do**

 Pick w_1^n according to a probability distribution $P(w_1)$. Generate a vertex sequence (w_1^n, \dots, w_L^n) of length L by a random walk on network G ;

for $j = 1, 2, \dots, L-T$ **do**

for $r = 1, 2, \dots, T$ **do**

 Add vertex-context pair (w_j^n, w_{j+r}^n) to multiset \mathcal{D} ;

 Add vertex-context pair (w_{j+r}^n, w_j^n) to multiset \mathcal{D}

Run SGNS on \mathcal{D} with b negative samples.

Code blocks

```
1 # Say hello in Python
2 def hello(name):
3     return("Hello" + " " + name)
4
```

Code blocks

```
1  # Say hello in Python
2  def hello(name):
3  return("Hello" + " " + name)
4
```

```
1  /* Say hello in C */
2  #include <stdio.h>
3  int main()
4  {
5      char name[256];
6      fgets(name, sizeof(name), stdin);
7      printf("Hello %s", name);
8      return(0);
9  }
10
```

Theorems and Proofs

The proof uses *reductio ad absurdum*.

定理

There is no largest prime number.

证明.

- ① Suppose p were the largest prime number.
- ④ But $q + 1$ is greater than 1, thus divisible by some prime number not in the first p numbers. □

Theorems and Proofs

The proof uses *reductio ad absurdum*.

定理

There is no largest prime number.

证明.

- ① Suppose p were the largest prime number.
- ② Let q be the product of the first p numbers.
- ④ But $q + 1$ is greater than 1, thus divisible by some prime number not in the first p numbers. □

Theorems and Proofs

The proof uses *reductio ad absurdum*.

定理

There is no largest prime number.

证明.

- ① Suppose p were the largest prime number.
- ② Let q be the product of the first p numbers.
- ③ Then $q + 1$ is not divisible by any of them.
- ④ But $q + 1$ is greater than 1, thus divisible by some prime number not in the first p numbers. □

Blocks

Normal block

A **set** consists of elements.

Alert block

$2 = 2$.

Example block

The set $\{1, 2, 3, 5\}$ has four elements.

Data

Methodology and Variables

Regression Results

Details

Example:Mnist

```
1  ### Using the Sklearn interface ###
2  from keras.datasets import mnist
3  from catboost import CatBoostClassifier, Pool
4  from sklearn.model_selection import GridSearchCV
5  from sklearn.metrics import accuracy_score
6  import numpy as np
7  (X,y),(X_test,y_test) = mnist.load_data()
8  # (60000,28,28)
9  print('x_shape:',X.shape)
10 # 60000
11 print('y_shape:',y.shape)
12 X = X.reshape(X.shape[0],-1)/255
13 X_test = X_test.reshape(X_test.shape[0],-1)/255
14
15 param_test = {'iterations':np.arange(10,51,20), 'learning_rate':[0.1,0.2],
16               'depth':np.arange(4,9,2)}
17
18 cat = CatBoostClassifier(eval_metric="AUC",one_hot_max_size=31,l2_leaf_reg= 9,silent=False)
19 grid_search = GridSearchCV(estimator=cat,param_grid=param_test,cv=2,verbose=2,n_jobs=-1)
20 grid_search.fit(X,y)
21 # grid_search.cv_results_ # Search for detailed results
22 grid_search.best_params_
23 grid_search.best_score_
24 cat = grid_search.best_estimator_ # Best model
25 y_pred = cat.predict(X_test)
26 accuracy = accuracy_score(y_pred,y_test)
27 print("The test set accuracy rate is:%.2f%%"%(accuracy*100.0))
```

参考文献 I



Hosono K and Miyakawa D and Uchino T, et al.

Natural disasters damage to banks and firm investment, 2016.

<https://citeseerx.ist.psu.edu/viewdoc/download?doi=10.1.1.592.8648&rep=rep1&type=pdf>

Thanks!