# Yafei Xu C.V.

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## EDUCATION

| | | |
|---|---|---|
| 2014 - 2017 | Ph.D. Statistics Candidate | Humboldt-Universität zu Berlin, Germany |
| 2010 - 2014 | M.Sc. Statistics | Humboldt-Universität zu Berlin, Germany |
| 2008 - 2011 | M.Sc. Management Science | Tongji University, China PR |
| 2002 - 2006 | B.Sc. Management Science | Chengdu University of Technology, China PR |
| 2016 - 2016 | Visiting Scholar | Freie Universität Bozen, Italy |

## PUBLICATIONS

[1] **Yafei Xu**. 2017. A Phase II Nonparametric Multivariate Multiple Change Points Model for High Dimensional Financial Time Series with Application in U.S. ETF Portfolio Surveillance.
announced in researchGate [pdf]
[2] Ostap Okhrin, Alexander Ristig and **Yafei Xu***. 2016. Copulae in High Dimensions: An Introduction.
***Applied Quantitative Finance*** [pdf][code][book]
[3] Ostap Okhrin and **Yafei Xu***. 2015. A Comparison Study of Pricing Credit Default Swap Index Tranches with Convex Combination of Copulae.
***North American Journal of Economics and Finance***, under review [pdf][slides]
[4] Ostap Okhrin and **Yafei Xu***. 2014. Numerical Techniques.
***Basic Elements of Computational Statistics*** [pdf][slides][code][book]
[5] Sigbert Klinke and **Yafei Xu***. 2014. MMSTAT in Shiny R Codes.
***Introduction to Statistics Using Interactive MM*Stat Elements*** [code][slides][book]
[6] **Yafei Xu**. 2017. An R Package `EnergyOnlineCPM'.
announced in researchGate [pdf][project]
[7] **Yafei Xu**. 2014. An R Package `CDO'.
announced in researchGate [pdf][project]

## CONFERENCE PRESENTATIONS

[1] 10.2015, Dresden-Berlin Workshop, Technische Universität Dresden, Germany [link]
[2] 09.2015, Bozen-Bolzano Risk School, Libera Università di Bolzano, Italy [link]
[3] 09.2015, 21. DStatG Nachwuchsworkshop, Universität der Bundeswehr Hamburg [link]

## TEACHING EXPERIENCE

[1] Lecture-Theoretische Multivariate Statistik, WiSe 2015/16 (TU Dresden)
[2] Lecture-Statistical Programming Languages, WiSe 2015/16 (HU Berlin)
[3] Lecture-Angewandte Multivariate Statistik, SoSe 2015 (TU Dresden)
[4] Lecture-Multivariate Statistical Analysis I , WiSe 2014/15 (HU Berlin)
[5] Exercise-Theoretische Multivariate Statistik, WiSe 2015/16 (TU Dresden)

## RESEARCH CONCENTRATION

dependence modeling, copula function, quantitative risk, robust portfolio selection, collateralized debt obligation (CDO), credit default swap (CDS), computational statistics, nonparametric inference, nonparametric test, statistical process control, change point detection

## HONORS AND AWARDS

[1] 2015 Chinese Government Scholarship
[2] 2016 DAAD Visiting Scholarship

## OTHERS

Computer Skill: R, Matlab, Stata, Eviews, S-Plus, C/C++, JAVA, Visual Basic, LaTex, LyX
Languages: English (CET-6, IBT, GRE), German (DSH2)
Sport: DOSB Silver Germany Sport Badge, DOSB Gold Germany Sport Badge in 10km run
Anonymous Reviewer: AStA Advances in Statistical Analysis (SCI)