CV, Ya Fei Xu

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Homepage:	www. yafeixu.weebly.com
Address:	WEN 20-13-60, Franz-Mehring-Platz 2, D-10243 Berlin, Germany

Acadimec Position Admitted

Lecturer (with Tenure), **Beijing University of Technology** [admission]

Education

2014 - 2017	Ph.D. Statistics Candidate	Humboldt-Universität zu Berlin, Germany (by **Chinese Government Scholarship** [pdf])
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 (by **DAAD Visiting Scholarship** [pdf])

Publications

[1] Ostap Okhrin and **Ya Fei Xu***. 2017. A Nonparametric Control Chart for High Dimensional Financial Surveillance..
announced in researchGate [pdf][slides]
[2] Ostap Okhrin, Alexander Ristig and **Ya Fei Xu***. 2016. Copulae in High Dimensions: An Introduction.
Applied Quantitative Finance in press [pdf][code][book]
[3] Ostap Okhrin and **Ya Fei 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 revision [pdf][slides]
[4] Ostap Okhrin and **Ya Fei Xu***. 2014. Numerical Techniques.
Basic Elements of Computational Statistics accepted [pdf][slides][code][book]
[5] Sigbert Klinke and **Ya Fei Xu**. 2014. MMSTAT in Shiny R Codes.
Introduction to Statistics Using Interactive MM*Stat Elements in press [code][slides][book]
[6] **Ya Fei Xu**. 2017. An R Package `EnergyOnlineCPM'.
announced in researchGate [pdf][project]
[7] **Ya Fei Xu**. 2014. An R Package `CDO'.
announced in researchGate [pdf][project]
[8] Francesca Di Lascio and **Ya Fei Xu***. 2017. High Dimensional Time Series Clustering: An Approach of Vine Copula. **In progress**
[9] Ostap Okhrin and **Ya Fei Xu***. 2017. A Time Varying Pair Copula Constructions via Change Point Model. **In progress**
[10] Ostap Okhrin and **Ya Fei Xu***. 2017. Dynamic Robust Sparse Portfolio Selection. **In progress**

Conference Presentations

[1] 10.2015, Dresden-Berlin Workshop, Technische Universität Dresden, Germany
[2] 09.2015, Bozen-Bolzano Risk School, Libera Università di Bolzano, Italy
[3] 09.2015, 21. DStatG Nachwuchsworkshop, Universität der Bundeswehr Hamburg
[4] 05.2017, Brown Bag Seminar, Technische Universität Dresden, Germany

Teaching Experience

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

Research Concentration

dependence modeling, copula, quantitative risk, robust portfolio selection, debt derivative (CDO, CDS), statistical process control

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)

许亚菲　　个人简历

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学术主页:　www.yafeixu.weebly.com
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已获教职

北京工业大学 统计学讲师 2017 (WITH TENURE)

教育经历

2014 - 2017	统计学博士candidate	柏林洪堡大学，德国柏林
2010 - 2014	统计学硕士	柏林洪堡大学，德国柏林
2008 - 2011	管理学硕士	同济大学，中国上海
2002 - 2006	管理学学士	成都理工大学，中国成都
2016 - 2016	访问学者	波尔扎诺自由大学，意大利柏岑

博士期间工作

[1] Ostap Okhrin and **Ya Fei Xu***. 2017. A Nonparametric Control Chart for High Dimensional Financial Surveillance.
announced in researchGate **已声明** announced

[2] Ostap Okhrin, Alexander Ristig and **Yafei Xu***. 2016. Copulae in High Dimensions: An Introduction.
Applied Quantitative Finance **已接收** accepted

[3] Ostap Okhrin and **Ya Fei 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 **一审结束一改中** invitation of revision

[4] Ostap Okhrin and **Ya Fei Xu***. 2014. Numerical Techniques.
Basic Elements of Computational Statistics **已接收** accepted

[5] Sigbert Klinke and **Ya Fei Xu***. 2014. MMSTAT in Shiny R Codes.
Introduction to Statistics Using Interactive MM*Stat Elements **已见刊**

[6] **Ya Fei Xu**. 2017. An R Package `EnergyOnlineCPM'.
announced in researchGate **已声明** announced

[7] **Ya Fei Xu**. 2014. An R Package `CDO'.
announced in researchGate **已声明** announced

[8] Francesca Di Lascio and **Ya Fei Xu***. 2017. High Dimensional Time Series Clustering via Vine Copula. In progress **进展中**

[9] Ostap Okhrin and **Ya Fei Xu***. 2017. A Time Varying Pair Copula Constructions via Change Point Model. in progress **进展中**

[10] Ostap Okhrin and **Ya Fei Xu***. 2017. Dynamic Robust Sparse Portfolio Selection. in progress **进展中**

会议报告

[1] 10.2015,　德累斯顿-柏林讨论班，德国德累斯顿工业大学
[2] 09.2015,　波尔扎诺数量风险讨论班，意大利波尔扎诺自由大学
[3] 09.2015,　德国统计学会第二十一届青年统计学家讨论班，　德国汉堡国防军大学

助教经历

[1] 大课-理论多元统计, WiSe 2015/16 硕士课程
[2] 大课-统计编程语言, WiSe 2015/16 硕士/本科课程
[3] 大课-应用多元统计, SoSe 2015 硕士课程
[4] 大课-多元统计分析 , WiSe 2014/15 硕士/本科课程
[5] 习题课-理论多元统计, WiSe 2015/16 硕士课程

研究兴趣

相关性建模，copula 函数，数量风险，稳健投资组合配置，债务衍生品 CDO，CDS 定价，统计过程控制

奖励荣誉

[1] 2015 中国政府公派博士奖学金 Chinese Government Scholarship
[2] 2016 德国学术交流基金会访问学者奖学金 DAAD Visiting Scholarship

其他杂项

计算机: R, Matlab, Stata, Eviews, S-Plus, C/C++, JAVA, Visual Basic, LaTex, LyX
外语: English (CET-6, IBT, GRE), German (DSH2)
体育: 德国奥林匹克协会体育五项测试银质奖章，10 公里长跑单项金质奖章 53 分 28 秒
匿名审稿人: 德国统计学会会刊-统计分析进展 AStA Advances in Statistical Analysis (SCI Q2 IF 1.053)