许亚菲　　个人简历

电子邮件:　yafei.xu@hu-berlin.de
学术主页:　www.yafeixu.weebly.com
通信地址:　WEN 20-13-60, Franz-Mehring-Platz 2, D-10243 Berlin, Germany

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

工作论文

[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.
[link] announced in researchGate，已经声明
[2] **Yafei Xu**. 2017. An R Package `EnergyOnlineCPM'.
[link] announced in researchGate，已经声明
[3] Ostap Okhrin, Alexander Ristig and **Yafei Xu***. 2016. Copulae in High Dimensions: An Introduction.
[link] [R-code] [book] ***Applied Quantitative Finance,*** 已经接收
[4] Ostap Okhrin and **Yafei Xu***. 2015. A Comparison Study of Pricing Credit Default Swap Index Tranches with Convex Combination of Copulae.
[link] submitted to ***North American Journal of Economics and Finance***，在审中
[5] **Yafei Xu**. 2014. An R Package `CDO'，已经声明
[paper] [link]

会议报告

[1] 10.2015,　Dresden-Berlin Workshop, Technische Universität Dresden, Germany [link]
德累斯顿-柏林讨论班，德国德累斯顿工业大学
[2] 09.2015,　Bozen-Bolzano Risk School, Libera Università di Bolzano, Italy [link]
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,　21. DStatG Nachwuchsworkshop, Universität der Bundeswehr Hamburg, Germany [link]
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

数量金融项目及 R 软件包

[1] COP: copula函数在时间序列中的建模代码[code]
[2] MMSTAT: Shiny技术在描述性统计中的应用已出版 ***Introduction to Statistics Using Interactive MM*Stat Elements***, [code] [book]
[3] CDO: R语言软件包用于基于copula函数的可质押债权衍生品CDO定价 [home] [RD] [github]
[4] EnergyOnlineCPM: R语言软件包用于非参数高维多间断点的侦测 [home] [RD] [github]

助教经历

[1] 大课-德累斯顿工业大学理论多元统计, WiSe 2015/16
[2] 大课-柏林洪堡大学统计编程语言, WiSe 2015/16
[3] 大课-德累斯顿工业大学应用多元统计, SoSe 2015
[4] 大课-柏林洪堡大学多元统计分析 1 , WiSe 2014/15
[5] 习题课-德累斯顿工业大学理论多元统计, WiSe 2015/16

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，计算统计，非参数推断统计，非参数检验，统计过程控制，时间序列多重间断点探测

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)

Yafei Xu C.V.

Email: yafei.xu@hu-berlin.de
Homepage: www. yafeixu.weebly.com
Address: WEN 20-13-60,
Franz-Mehring-Platz 2,
D-10243 Berlin,
Germany

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.
[link] announced in researchGate
[2] **Yafei Xu**. 2017. An R Package `EnergyOnlineCPM'.
[link] announced in researchGate
[3] Ostap Okhrin, Alexander Ristig and **Yafei Xu***. 2016. Copulae in High Dimensions: An Introduction.
[link] [R-code] [book] accept in ***Applied Quantitative Finance***
[4] Ostap Okhrin and **Yafei Xu***. 2015. A Comparison Study of Pricing Credit Default Swap Index Tranches with Convex Combination of Copulae.
[link] submitted to ***North American Journal of Economics and Finance***, under review
[5] **Yafei Xu**. 2014. An R Package `CDO'.
[paper] [link]

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]

R CODE FOR QUANTITATIVE PROJECT

[1] COP: copula function in time series modeling [code]
[2] MMSTAT: Shiny technology based descriptive statistics interaction for the book
Introduction to Statistics Using Interactive MM*Stat Elements, [code] [book]
[3] CDO: an R package used for pricing of collateralized debt obligation based on copula functions [home] [RD] [github]
[4] EnergyOnlineCPM: an R package for nonparametric multivariate multiple change points detection in time series [home] [RD] [github]

TEACHING EXPERIENCE

[1] Lecture-Theoretische Multivariate Statistik (vertretungsweise), WiSe 2015/16 (TU Dresden)
[2] Lecture-Statistical Programming Languages, WiSe 2015/16 (HU Berlin)
[3] Lecture-Angewandte Multivariate Statistik (vertretungsweise), 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)