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)