Dr. Feng Li

Curriculum Vitae

Personal information

Given name/Surname:	Feng/Li	Name in Chinese:	李丰
Place of birth:	Inner Mongolia, China	Citizenship:	China
Gender:	Male	Language:	English, Chinese

ORCID 0000-0002-4248-9778 https://scholar.google.com/citations?user=IN2QMXYAAAAJ

Position

2024 July – now **Associate Professor** Guanghua School of Management, Peking University, Beijing 100871, China

Employment history

2020 November – 2024 June	**Associate Professor**	School of Statistics and Mathematics, Central University of Finance and Economics, Beijing 102206, China
2016 July – 2022 December	**Associate Dean**	School of Statistics and Mathematics, Central University of Finance and Economics, Beijing 102206, China
2013 September – 2020 October	**Assistant Professor**	School of Statistics and Mathematics, Central University of Finance and Economics, Beijing 102206, China

Contacts

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Education

2008–2013 **Ph.D., Statistics**, Stockholm University, Sweden.
Supervisor: Prof. Mattias Villani.
Thesis: *Bayesian Modeling of Conditional Densities*.
(won the 2014 Cramér Prize for the best Ph.D. thesis in Statistics and Mathematical Statistics, awarded by the Swedish Statistics Association)
Thesis opponent: Prof. Sylvia Frühwirth-Schnatter, Vienna University of Economics and Business (WU)
Assistant supervisor: Prof. Daniel Thorburn.

2007–2008 **Master, Statistics**, Dalarna University, Sweden.

2003–2007 **Bachelor, Statistics**, Renmin University of China.

Research interests

Bayesian Statistics ○ Econometrics & Forecasting ○ Machine Learning ○ Distributed Statistical Computing

- Dr. Feng Li has authored 40 peer-reviewed papers since 2010.
- On Google Scholar his H-index is 16 with total citations of 2163 (as at August 11, 2025).
- He has coauthored over 20 R packages and Python libraries on time series forecasting and machine learning.

Grants

Dr. Feng Li has acquired over 3 million (in CNY) internal and external research grants since 2013.

- Statistical Learning and Management Practices in Large-Scale Business Scenarios. Funded by **National Natural Science Foundation of China** (2025+). **Major Investigator, CNY 500,000**.
- Evaluation on Sports Betting Market. Funded by the **Hong Kong Jockey Club (Beijing)** (2024-2025). **Principal Investigator, CNY 670,000**.
- Hierarchical economic forecasting from a global modeling perspective. Funded by the **National Social Science Fund of China** (2022+). **Principal Investigator, CNY 200,000**.
- Complex Time Series Forecasting for E-commerce. Funded by **Alibaba Innovative Research Program** (2021 – 2023). **Principal investigator, CNY 470,000**.
- Development of the Methodologies of Objective Performance Criteria Based Single-Armed Trials for The Clinical Evaluation of Traditional Chinese Medicine. Funded by **National Natural Science Foundation of China** (2020-2024). **Major Investigator, CNY 150,000**.
- Efficient Bayesian Flexible Density Methods with High Dimensional Financial Data. Funded by **National Natural Science Foundation of China** (2016-2019). **Principal investigator, CNY 200,000**.
- Bayesian Multivariate Density Estimation Methods for Complex Data. Funded by **Ministry of Education, China** (2014-2016). **Principal investigator, CNY 50,000**.

Publications

Dr. Feng Li has an extensive publication record of 40 peer-reviewed papers, a monograph on distributed computing, and two online textbooks as at August 11, 2025. His research spans Bayesian statistics, time series forecasting, machine learning, and distributed statistical computing, with articles appearing in leading journals such as *International Journal of Forecasting*, *European Journal of Operational Research*, *Contemporary Accounting Research*, and *Journal of Computational and Graphical Statistics*. His contributions include pioneering methods in forecasting, distributed computing, and machine learning methods. His works integrate methodological innovation with applications in economics, finance, tourism, e-commerce, public health, and safety science. Complete publication list available at https://scholar.google.com/citations?user=IN2QMXYAAAAJ.

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Peer-review services

- Dr. Feng Li has served as a reviewer for over 50 leading journals and conferences, completing more than 150 peer reviews since 2013. His work spans top outlets including *Journal of the Royal Statistical Society: Series B*, *International Journal of Forecasting*, *Journal of Business & Economic Statistics*, *Neurocomputing*, and *IEEE Transactions journals*. Recent review records are available at https://orcid.org/0000-0002-4248-9778.
- He also reviewed for conferences papers for the 7th International Conference on Computational Social Science (2021) and the 2021 IEEE PES Innovative Smart Grid Technologies Conference Europe.
- He has been the examiner for doctoral theses more than 20 times for students globally.

Research awards

- Grand Prize and Second Runner-Up Prize in the Tourism Forecasting Competition II, March 2025.
- The 2014 Cramér Prize for best PhD thesis in Statistics in Sweden, March 2014.
- International Society for Bayesian Analysis junior travel award, June 2012.
- Travel grant from The Knut and Alice Wallenberg Foundation, August 2011, Sweden.
- Outstanding graduate student, honored by Beijing Municipal Education Commission, July 2007, China.

Software

Dr. Feng Li has developed over 20 open-source R and Python packages for statistical analysis, time series forecasting, and machine learning, many optimized for large-scale computation on Apache Spark and GPU platforms. His software contributions include widely used tools for hierarchical forecasting, distributed ARIMA and quantile regression and synthetic time series generation, several of which are featured in the R Task Views. Source code is available at code repository `https://github.com/feng-li`.

Package	Description	Language	Environment	Available On	Related Publication
gratis	Efficient algorithms for generating time series with diverse and controllable characteristics (Selected in R Task View for Time Series)	R	All	CRAN, GitHub	Kang et al. (2020)
videofeatures	Efficient algorithms for generating time series features from video and voice data	Python	GPU	GitHub	
febama	Feature-based Bayesian Forecasting Model Averaging	R	All	GitHub	Li et al. (2023a)
fide	Feature-based Intermittent DEmand forecasting	R	All	GitHub	Li et al. (2023b)
fuma	Forecast uncertainty based on model averaging	R	All	GitHub	Wang et al. (2022a)
fformpp	Feature-based FORecast Model Performance Prediction	R	All	GitHub	Talagala et al. (2022)
dng	Distribution and Gradients for Skewed Distributions (Selected in R Task View for Probability Distributions)	R	All	CRAN, GitHub	**Li** et al. (2010) and **Li** et al. (2011)
pyhts	A python package for hierarchical forecasting	Python	All	GitHub, PyPi	Zhang et al. (2023a)
dlsa	Distributed Least Squares Approximation implemented with Apache Spark	Python	Spark	GitHub	Zhu et al. (2021)
darima	Distributed ARIMA models implemented with Apache Spark	Python	Spark	GitHub	Wang et al. (2023b)
dts	Distributed time series models implemented with distributed FFTs	Python	Spark	GitHub	
dqr	Distributed Quantile Regression by Pilot Sampling and One-Step Updating	Python	Spark	GitHub	Pan et al. (2022)
cdcopula	Covariate-dependent copula models	R	All	GitHub	**Li** & Kang (2018)
movingknots	Efficient Bayesian Multivariate Surface Regression	R	All	GitHub	**Li** & Villani (2013)
flutils	A collection of R functions which is required from my other packages	R	All	GitHub	
GSM	Flexible Modeling of Conditional Distributions using Smooth Mixtures of Asymmetric Student T Densities	Matlab	All	GitHub	**Li** et al. (2010)

Teaching

Dr. Feng Li has over a decade of teaching experience at leading universities, delivering courses at undergraduate, graduate, and MBA levels in statistics, big data, and AI-driven forecasting. He has lectured over 2000 hours for total of 5000+ students since 2008, consistently achieving student evaluation scores above 95/100 since 2013.

His teaching portfolio includes foundational topics such as regression analysis, econometrics, and Bayesian statistics, as well as advanced courses on distributed statistical computing, forecasting with AI, and big data computation. He has taught in both English and Chinese, integrating cutting-edge research and real-world applications into the classroom. Dr. Li emphasizes interactive, problem-solving–oriented learning and the use of open educational resources, with all course materials made publicly accessible.

Course	Level	Credit	Place	Year
Forecasting with AI	MBA, G, U	2	PKU	2025–
Big Data Computation and Forecasting	G	2	PKU	2025–
Distributed Storage and Computing	G	2	PKU	2020–2024
Statistical Computing	U	3	CUFE	2014–2024
Distributed Statistical Computing: I	G	3	CUFE	2014–2024
	U	3	CUFE	2020–2024
	G	3	CUEB	2020–2021
	G	3	RUC	2014–2019
Distributed Statistical Computing: II	U	3	CUFE	2021–2024
Python and Data Mining	MBA	2	CUFE	2021–2024
	G	2	CUFE	2015
Tools for Data Science	U	2	CUFE	2019–2023
Statistics Case Studies	G	3	CUFE	2017–2018
Bayesian Statistics*	G	2	CNU	2017
	G	2	CUFE	2013
	G	2	SU	2013
Programming with R*	U	2	LIU	2012
Statistical Software	U	2	CUFE	2014
Econometrics*	U	3	CUFE	2013–2015
Academic English in Statistics*	G	2	CUFE	2013–2016
Time Series Analysis*	G	2	CUFE	2015–2016
	U	2	SU	2008–2013
Regression Analysis*	U	2	SU	2008–2013

(*All course materials are available at* `https://feng.li/teaching/`. *Courses marked with * are taught in English. U: undergraduate level, G: graduate level.*)

Mentorship

- Dr. Feng Li has cosupervised 5 PhD students and led the KLLAB.org research group.
- He has mentored over 50 undergraduate, graduate (including MBA), and research assistant students on projects in forecasting, machine learning, and big data analytics. His students have gone on to prestigious placements, including positions at the United Nations, doctoral studies at leading universities, and roles in top technology firms such as ByteDance and Tencent. Others have joined major financial institutions and research organizations.
- He has also mentored recognized international competitions, such as the United Nations Big Data Hackathon (2022–2023).

Conference organization

Dr. Feng Li has led major academic events such as the 45th International Symposium on Forecasting (2025), attracting leading scholars and industry experts worldwide. His workshops and conferences have advanced global collaboration in forecasting, Bayesian computation, and statistical computing.

- 2025: The 45th International Symposium on Forecasting. June 28-July 2, Beijing, China. Local Chair.
- 2025: The 2025 Guanghua Workshop on Forecasting. July 3, Beijing, China. Organizer.
- 2024: The 2024 PKU Workshop on Modern Bayesian Computation. December 9, Beijing, China. Organizer.
- 2017: The 2017 Beijing Workshop on Forecasting. November 18, 2017, Beijing, China. Organizer.
- 2016: Annual Conference of Chinese Association of Quantitative Economics, October 15-16, Beijing, China. Organizer.
- 2014: International Symposium on Financial Engineering and Risk Management 2014. June 27-28, 2014, Beijing China. Executive

secretary and organizer.

- 2013: The First Swedish Research Students Conference in Statistics, April 18-19, Stockholm, Sweden. Organizer.
- 2013: 2012–2013, PhD. Study Group, Department of Statistics, Stockholm University.

Presentations and invited talks

Dr. Feng Li has delivered over 30 invited talks and presentations at prestigious international conferences, workshops, and universities worldwide, including the International Symposium on Forecasting, IEEE International Conference on Data Mining, and the World Meeting of the International Society for Bayesian Analysis. His engagements span topics in forecasting, Bayesian computation, machine learning, and big data analytics. Slides are available at https://feng.li/talks/.

[34] The 3rd Joint Conference on Statistics and Data Science in China, July 11-13, Hangzhou, China. Invited Speaker.
[33] Quarterly Forecasting Forum (International Institute of Forecasters), University of Bath School of Management, February 14, 2025, UK. Invited Speaker.
[32] The 7th International Conference on Econometrics and Statistics (EcoSta 2024), July 17, 2024, Beijing, China. Invited Speaker and Session Organizer.
[31] Seminar at Guanghua School of Management, Peking University, January 02, 2024, Beijing, China. Invited Speaker.
[30] The 44th International Symposium on Forecasting, June 30-July 02, 2024, Dijon, France. Invited Speaker and Session Organizer.
[29] The 23rd IEEE International Conference on Data Mining, December 1-4, 2023, Shanghai, China. Invited Speaker.
[28] The 9th International Forum on Statistics (RUC IFS 2023), July 14-15, 2023, Beijing, China. Invited Speaker.
[27] The 2023 ICSA China Conference, June 30 –July 3, 2023, Sichuan, China. Invited Speaker.
[26] The 41st International Symposium on Forecasting, 27-28 June 2021. Invited Speaker and Session Organizer.
[25] The 2021 World Meeting of the International Society for Bayesian Analysis, July 2, 2021. Invited Speaker.
[24] The 40th International Symposium on Forecasting, Virtual. October 26, 2020. Invited Speaker and Session Organizer.
[23] Twelfth International Conference on Monte Carlo Methods and Application (MCM 2019), Sydney, Australia, July 8-12, 2019. Invited Speaker.
[22] 39th International Symposium on Forecasting, Thessaloniki, Greece 16-19 June 2019. Invited Speaker and Session Organizer.
[21] ICSA Conference on Data Science, January 11-13, 2019, Xishuangbanna, China. Invited Speaker.
[20] School of Data Science, Fudan University, Oct 28-30, 2017, Shanghai, China. Invited Speaker.
[19] International Symposium on Financial Engineering and Risk Management 2018, June 13, 2018, Shanghai, China. Invited Speaker.
[18] School of Data Science, Fudan University, Oct 28-30, 2017, Shanghai, China. Invited Speaker.
[17] IMS-China International Conference on Statistics and Probability, June 28 –July 1, 2017, Nanning, China. Invited Speaker.
[16] The 1st International Conference on Econometrics and Statistics, Hong Kong, 15-17 June 2017. Invited Speaker.
[15] The 2016 World Meeting of the International Society for Bayesian Analysis, Jun 13-17, 2016, Sardinia, Italy. Invited Speaker.
[14] IMS-China International Conference on Statistics and Probability, June 1-4, 2015, Kunming, China. Invited Speaker.
[13] International Symposium on Financial Engineering and Risk Management 2014, June 27, 2014, Beijing, China. Local Organizer.
[12] Guanghua School of Management Peking University, Oct 14, 2013, Beijing, China. Invited Speaker.
[11] The Stockholm University Forskardagarna, 2-3 Oct, 2013, Stockholm, Sweden. Invited Speaker.
[10] The 59th World Statistics Congress, August 25-29, 2013, Hong Kong. Invited Speaker.
[9] The 2012 World Meeting of the International Society for Bayesian Analysis, Jun 25–29, 2012, Japan. Poster presentation.
[8] The third Linnaeus University Workshop in Stochastic Analysis and Applications, May 24–25, Växjö. Invited Speaker.
[7] Seminar at Department of Energy and Technology, Swedish University of Agricultural Sciences, Apr 16, 2012, Sweden.
[6] Workshop on "Analysis of High-Dimensional Data", Jönköping International Business School, Feb 16–17, 2012, Sweden. Invited speaker.
[5] The LiU Seminar Series in Statistics and Mathematical Statistics, Linköping University, Oct 11, 2011, Sweden. Invited speaker.
[4] The 42nd Winter Conference in Statistics – Incomplete data: semi-parametric and Bayesian methods, Mar 6–10, 2011, Sweden. Invited speaker.
[3] The 2010 World Meeting of the International Society for Bayesian Analysis, Jun 3–8, 2010, Spain. Poster presentation.
[2] Seminar at Department of statistics, Uppsala University, Sep 16, 2009, Sweden.
[1] Conference "Modeling and Forecasting Economic and Financial Time Series with State Space models", Central Bank of Sweden, Oct 17–18, 2008.

Academic visiting

[7] 2025 February, Visiting University of Bath School of Management, UK.
[6] 2024 October, Visiting University of Sydney Business School, Australia.
[5] 2014 August, Visiting Toronto University, Canada.

[4] 2013 October, Visiting Stockholm University, Sweden.
[3] Visiting Division of Statistics, Department of Computer and Information Science, Linköping University, Sweden, Sep 1, 2011 – Feb 29,2012.
[2] Visiting University of Southampton for intensive PhD course: "Introduction to Bayesian Analysis and MCMC, and, Hierarchical Modeling of Spatial and Temporal Data" by Alan Gelfand (Duke University) and Sujit Sahu, June 7–10, 2011, University of Southampton, UK.
[1] Visiting Erasmus University Rotterdam for intensive PhD course: "Semi-Parametric Bayesian Inference in Econometrics" by Peter Rossi (University of Chicago), May 27–29, 2009, Rotterdam, The Netherlands.

Computational skills

- Extensive experience with high-performance computing on large Linux-based CPU/GPU clusters, leveraging Hadoop and Apache Spark for distributed data processing.
- Proficient in R, Python, and MATLAB, with strong foundations in C/C++ for performance-critical applications.
- Skilled in developing and deploying scalable statistical, forecasting, and machine learning solutions, including open-source packages optimized for big data environments.

Society memberships

- Member, International Institute of Forecasters
- Member, American Statistical Association
- Member, International Society for Bayesian Analysis
- Member, International Chinese Statistical Association