

## Personal Information

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|---------------------|-----------------------|------------------|------------------|
| Given name/Surname: | Feng/Li               | Name in Chinese: | 李丰               |
| Place of birth:     | Inner Mongolia, China | Nationality:     | China            |
| Gender:             | Male                  | Languages:       | English, Chinese |
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## Work Information

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| Associate Professor and Associate Dean       | ✉ <a href="mailto:feng.li@cufe.edu.cn">feng.li@cufe.edu.cn</a> |
| School of Statistics and Mathematics         | ☎ +86-(0)10-6117-6189  |
| Central University of Finance and Economics  | 🏠 <a href="https://feng.li">https://feng.li</a>                |
| Shahe University Park, 102206 Beijing, China | 👤 <a href="https://kllab.org">https://kllab.org</a>            |

## Education

2008–2013 **Ph.D. of 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 Statistical Society)  
Thesis opponent: Prof. Sylvia Frühwirth-Schnatter.  
Assistant supervisor: Prof. Daniel Thorburn.

2007–2008 **Master of Statistics**, Darlarna University, Sweden.

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

## Research Interests

Bayesian Inference ◦ Econometrics & Forecasting ◦ Multivariate Modeling ◦ Distributed Statistical Computing

## Grants and Projects

- Efficient Bayesian Flexible Density Methods with High Dimensional Financial Data funded by National Natural Science Foundation of China, (2016-2019). Principal investigator.
- Bayesian Multivariate Density Estimation Methods for Complex Data funded by Ministry of Education, China (2014-2016). Principal investigator

## Selected Publications

- [27] Matthias Anderer & Feng Li (2022). “Hierarchical forecasting with a top-down alignment of independent level forecasts”. *International Journal of Forecasting* (In Press). DOI: [10.1016/j.ijforecast.2021.12.015](https://doi.org/10.1016/j.ijforecast.2021.12.015).
- [26] Yanfei Kang, Wei Cao, Fotios Petropoulos & Feng Li (2022). “Forecast with Forecasts: Diversity Matters”. *European Journal of Operational Research* 31.(1), pp. 180–190. DOI: [10.1016/j.ejor.2021.10.024](https://doi.org/10.1016/j.ejor.2021.10.024).
- [25] Li Li, Yanfei Kang & Feng Li (2022). “Bayesian forecast combination using time-varying features”. *International Journal of Forecasting* (In Press). DOI: [10.1016/j.ijforecast.2022.06.002](https://doi.org/10.1016/j.ijforecast.2022.06.002).
- [24] Fotios Petropoulos, Daniele Apiletti, Vassilios Assimakopoulos, Mohamed Zied Babai, Devon K. Barrow, Souhaib Ben Taieb, Christoph Bergmeir, Ricardo J. Bessa, Jakub Bijak, John E. Boylan, Jethro Browell, Claudio Carnevale, Jennifer L. Castle, Pasquale Cirillo, Michael P. Clements, Clara Cordeiro, Fernando Luiz Cyrino Oliveira, Shari De Baets, Alexander Dokumentov, Joanne Ellison, Piotr Fiszeder, Philip Hans Franses, David T. Frazier, Michael Gilliland, M. Sinan Gönül, Paul Goodwin, Luigi Grossi, Yael Grushka-Cockayne, Mariangela Guidolin, Massimo Guidolin, Ulrich Gunter, Xiaojia Guo, Renato Guseo, Nigel Harvey, David F. Hendry, Ross Hollyman, Tim Januschowski, Jooyoung Jeon, Victor Richmond R. Jose, Yanfei Kang, Anne B. Koehler, Stephan Kolassa, Nikolaos Kourentzes, Sonia Leva, Feng Li, Konstantia Litsiou, Spyros Makridakis, Gael M. Martin, Andrew B. Martinez, Sheik Meeran, Theodore Modis, Konstantinos Nikolopoulos, Dilek Önkal, Alessia Paccagnini, Anastasios Panagiotelis, Ioannis Panapakidis, Jose M. Pavia, Manuela

- Pedio, Diego J. Pedregal, Pierre Pinson, Patrícia Ramos, David E. Rapach, J. James Reade, Bahman Rostami-Tabar, Michał Rubaszek, Georgios Sermpinis, Han Lin Shang, Evangelos Spiliotis, Aris A. Syntetos, Priyanga Dilini Talagala, Thiyanga S. Talagala, Len Tashman, Dimitrios Thomakos, Thordis Thorarinsdottir, Ezio Todini, Juan Ramón Trapero Arenas, Xiaoqian Wang, Robert L. Winkler, Alisa Yusupova & Florian Ziel (2022). "Forecasting: theory and practice". *International Journal of Forecasting* 38.(3), pp. 705–871. DOI: [10.1016/j.ijforecast.2021.11.001](https://doi.org/10.1016/j.ijforecast.2021.11.001).
- [23] Thiyanga S Talagala, Feng Li & Yanfei Kang (2022). "FFORMPP: Feature-based forecast model performance prediction". *International Journal of Forecasting* 38.(3), pp. 920–943. DOI: [10.1016/j.ijforecast.2021.07.002](https://doi.org/10.1016/j.ijforecast.2021.07.002).
- [22] Xiaoqian Wang, Yanfei Kang, Rob J Hyndman & Feng Li (2022a). "Distributed ARIMA models for ultra-long time series". *International Journal of Forecasting* (In Press). DOI: [10.1016/j.ijforecast.2022.05.001](https://doi.org/10.1016/j.ijforecast.2022.05.001).
- [21] Xiaoqian Wang, Yanfei Kang, Fotios Petropoulos & Feng Li (2022b). "The uncertainty estimation of feature-based forecast combinations". *Journal of the Operational Research Society* 73.(5), pp. 979–993. DOI: [10.1080/01605682.2021.1880297](https://doi.org/10.1080/01605682.2021.1880297).
- [20] Zhiru Wang, Yu Pang, Mingxin Gan, Martin Skitmore & Feng Li (2022c). "Escalator accident mechanism analysis and injury prediction approaches in heavy capacity metro rail transit stations". *Safety Science* 154, p. 105850. ISSN: 0925-7535. DOI: [10.1016/j.ssci.2022.105850](https://doi.org/10.1016/j.ssci.2022.105850).
- [19] Megan G Janeway, Xiang Zhao, Max Rosenthaler, Yi Zuo, Kumar Balasubramaniyan, Michael Poulson, Miriam Neufeld, Jeffrey J. Siracuse, Courtney E. Takahashi, Lisa Allee, Tracey Dechert, Peter A Burke, Feng Li & Bindu Kalesan (2021). "Clinical diagnostic phenotypes in hospitalizations due to self-inflicted firearm injury". *Journal of Affective Disorders* 278, pp. 172–180. DOI: [10.1016/j.jad.2020.09.067](https://doi.org/10.1016/j.jad.2020.09.067).
- [18] Yanfei Kang, Evangelos Spiliotis, Fotios Petropoulos, Nikolaos Athinotitis, Feng Li & Vassilios Assimakopoulos (2021). "Déjà vu: A data-centric forecasting approach through time series cross-similarity". *Journal of Business Research* 132.(2021), pp. 719–731. DOI: [10.1016/j.jbusres.2020.10.051](https://doi.org/10.1016/j.jbusres.2020.10.051).
- [17] Rui Pan, Tunan Ren, Baishan Guo, Feng Li, Guodong Li & Hansheng Wang (2021). "A Note on Distributed Quantile Regression by Pilot Sampling and One-Step Updating". *Journal of Business and Economic Statistics* (In Press). DOI: [10.1080/07350015.2021.1961789](https://doi.org/10.1080/07350015.2021.1961789).
- [16] Xuening Zhu, Feng Li & Hansheng Wang (2021). "Least-Square Approximation for a Distributed System". *Journal of Computational and Graphical Statistics* 30.(4), pp. 1004–1018. DOI: [10.1080/10618600.2021.1923517](https://doi.org/10.1080/10618600.2021.1923517).
- [15] Chengcheng Hao, Feng Li & Dietrich von Rosen (2020). "A Bilinear Reduced Rank Model". In: *Contemporary Experimental Design, Multivariate Analysis and Data Mining*. Ed. by Jianqing Fan & Jianxin Pan. Springer Nature. DOI: [10.1007/978-3-030-46161-4\\_21](https://doi.org/10.1007/978-3-030-46161-4_21).
- [14] Bindu Kalesan, Siran Zhao, Michael Poulson, Miriam Neufeld, Tracey Dechert, Jeffrey J Siracuse, Yi Zuo & Feng Li (2020). "Intersections of firearm suicide, drug-related mortality, and economic dependency in rural America". *Journal of Surgical Research* 256, pp. 96–102. DOI: [10.1016/j.jss.2020.06.011](https://doi.org/10.1016/j.jss.2020.06.011).
- [13] Yanfei Kang, Rob J Hyndman & Feng Li (2020). "GRATIS: GeneRAting TIme Series with diverse and controllable characteristics". *Statistical Analysis and Data Mining* 13.(4), pp. 354–376. DOI: [10.1002/sam.11461](https://doi.org/10.1002/sam.11461).
- [12] Xixi Li, Yanfei Kang & Feng Li (2020). "Forecasting with time series imaging". *Expert Systems with Applications* 160, p. 113680. DOI: [10.1016/j.eswa.2020.113680](https://doi.org/10.1016/j.eswa.2020.113680).
- [11] 康雁飞 & 李丰 (2020a). 统计计算. 在线出版.
- [10] 康雁飞 & 李丰 (2020b). 预测：方法与实践. 在线出版.
- [9] Hannah M Bailey, Yi Zuo, Feng Li, Jae Min, Krishna Vaddiparti, Mattia Prosperi, Jeffrey Fagan, Sandro Galea & Bindu Kalesan (2019). "Changes in patterns of mortality rates and years of life lost due to firearms in the United States, 1999 to 2016: A joinpoint analysis". *PLoS One* 14.(11). DOI: [10.1371/journal.pone.0225223](https://doi.org/10.1371/journal.pone.0225223).

- [8] Feng Li & Zhuojing He (2019). "Credit risk clustering in a business group: which matters more, systematic or idiosyncratic risk?" *Cogent Economics & Finance*, p. 1632528. DOI: [10.1080/23322039.2019.1632528](https://doi.org/10.1080/23322039.2019.1632528).
- [7] Feng Li & Yanfei Kang (2018). "Improving forecasting performance using covariate-dependent copula models". *International Journal of Forecasting* 34.(3), pp. 456–476. DOI: [10.1016/j.ijforecast.2018.01.007](https://doi.org/10.1016/j.ijforecast.2018.01.007).
- [6] Elizabeth C Pino, Yi Zuo, Camila Maciel De Olivera, Shruthi Mahalingaiah, Olivia Keiser, Lynn L Moore, Feng Li, Ramachandran S Vasan, Barbara E Corkey & Bindu Kalesan (2018). "Cohort profile: The MULTI sTUDy Diabetes rEsearch (MULTITUDE) consortium". *BMJ Open* 8.(5), e020640. DOI: [10.1136/bmjopen-2017-020640](https://doi.org/10.1136/bmjopen-2017-020640).
- [5] 李丰 (2016). 大数据分布式计算与案例. 中国人民大学出版社. ISBN: 9787300230276.
- [4] Feng Li (2013). "Bayesian Modeling of Conditional Densities". ISBN: 978-91-7447-665-1. PhD thesis. Department of Statistics, Stockholm University.
- [3] Feng Li & Mattias Villani (2013). "Efficient Bayesian Multivariate Surface Regression". *Scandinavian Journal of Statistics* 40.(4), pp. 706–723. DOI: [10.1111/sjos.12022](https://doi.org/10.1111/sjos.12022).
- [2] Feng Li, Mattias Villani & Robert Kohn (2011). "Modeling Conditional Densities Using Finite Smooth Mixtures". In: *Mixtures: estimation and applications*. Ed. by Kerrie Mengersen, Christian Robert & Mike Titterton. John Wiley & Sons Inc, Chichester, pp. 123–144. DOI: [10.1002/9781119995678.ch6](https://doi.org/10.1002/9781119995678.ch6).
- [1] Feng Li, Mattias Villani & Robert Kohn (2010). "Flexible modeling of conditional distributions using smooth mixtures of asymmetric student t densities". *Journal of Statistical Planning and Inference* 140.(12), pp. 3638–3654. DOI: [10.1016/j.jspi.2010.04.031](https://doi.org/10.1016/j.jspi.2010.04.031).

(Complete publication list available at <https://scholar.google.com/citations?user=IN2QMXAAAAAJ>)

## Software

(Software are available at <https://github.com/feng-li>)

## Teaching

|                                   |      |               |            |
|-----------------------------------|------|---------------|------------|
| Statistical Computing             | U    | CUFE          | 2014–      |
| Distributed Statistical Computing | G    | CUFE, PKU     | 2014–      |
| Tools for Data Science            | U    | CUFE          | 2019–      |
| Statistics Case Studies           | G    | CUFE          | 2017–2018  |
| Bayesian Statistics*              | G    | SU, CUFE, CNU | 2013, 2017 |
| Python for Big Data               | G    | CUFE          | 2015, 2021 |
| Programming with R*               | U, G | LIU           | 2012       |
| Statistical Software              | U    | CUFE          | 2014       |
| Econometrics*                     | U    | CUFE          | 2013–2015  |
| Academic English in Statistics*   | G    | CUFE          | 2013–2016  |
| Regression Analysis*              | U    | SU            | 2008–2013  |
| Time Series Analysis              | G    | CUFE          | 2015–2016  |
| Time Series Analysis*             | U    | 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.)

## Recent Presentations and Invited Talks

- Twelfth International Conference on Monte Carlo Methods and Application (MCM 2019), Sydney, Australia, from July 8 to 12, 2019.
- 39th International Symposium on Forecasting, Thessaloniki, Greece 16-19 June 2019.
- ICSA Conference on Data Science, January 11-13, 2019, Xishuangbanna, China.
- School of Data Science, Fudan University, Oct 28-30, 2017, Shanghai, China
- International Symposium on Financial Engineering and Risk Management 2018, June 13, 2018, Shanghai, China.
- School of Data Science, Fudan University, Oct 28-30, 2017, Shanghai, China

- IMS-China International Conference on Statistics and Probability, June 28 –July 1, 2017, Nanning, China.
- The 1st International Conference on Econometrics and Statistics, Hong Kong, 15-17 June 2017.
- The 2016 World Meeting of the International Society for Bayesian Analysis, Jun 13 – 17, 2016, Sardinia, Italy.
- IMS-China International Conference on Statistics and Probability, June 1-4, 2015, Kunming, China.
- International Symposium on Financial Engineering and Risk Management 2014, June 27, 2014, Beijing, China.
- Guanghua School of Management Peking University, Oct 14, 2013, Beijing, China
- The Stockholm University Forskardagarna, 2-3 Oct, 2013, Stockholm, Sweden.
- The 59th World Statistics Congress, August 25-29, 2013, Hong Kong.
- The 2012 World Meeting of the International Society for Bayesian Analysis, Jun 25–29, 2012, Japan. Poster presentation.
- The third Linnaeus University Workshop in Stochastic Analysis and Applications, May 24–25, Växjö. Invited speaker.
- Seminar at Department of Energy and Technology, Swedish University of Agricultural Sciences, Apr 16, 2012, Sweden.
- Workshop on “Analysis of High-Dimensional Data”, Jönköping International Business School, Feb 16–17, 2012, Sweden. Invited speaker.
- The LiU Seminar Series in Statistics and Mathematical Statistics, Linköping University, Oct 11, 2011, Sweden. Invited speaker.
- The 42nd Winter Conference in Statistics – Incomplete data: semi-parametric and Bayesian methods, Mar 6–10, 2011, Sweden. Invited speaker.
- The 2010 World Meeting of the International Society for Bayesian Analysis, Jun 3–8, 2010, Spain. Poster presentation.
- Seminar at Department of statistics, Uppsala University, Sep 16, 2009, Sweden.

## Other Conferences & Activities

- Visiting Devison of Statistics, Department of Computer and Information Science, Linköping University, Sweden, Sep 1, 2011 – Feb 29, 2012.
- Intensive PhD course: “Introduction to Bayesian Analysis and MCMC, and, Hierarchical Modelling of Spatial and Temporal Data” by Alan Gelfand (Duke University) and Sujit Sahu (University of Southampton), June 7–10, 2011, University of Southampton, UK.
- Intensive PhD course: “Semi-Parametric Bayesian Inference in Econometrics” by Peter Rossi (University of Chicago), May 27–29, 2009, Erasmus University Rotterdam, The Netherlands.
- Conference “Modeling and Forecasting Economic and Financial Time Series with State Space models”, Central Bank of Sweden, Oct 17–18, 2008.

## Awards & Grants

- The 2014 Cramér Prize, Mar 2014.
- International Society for Bayesian Analysis junior travel award, Jun, 2012.
- Travel grant from The Knut and Alice Wallenberg Foundation, Aug, 2011, Sweden.
- Outstanding graduate student, honored by Beijing Municipal Education Commission, Jul, 2007, China.

## Computer Skills

- Proficient in R and Python and Matlab.
- Skilled in GNU/Linux and have experience on large Linux clusters with Hadoop/Spark.
- Good at C/C++.

## Conferences Organized

- 2017: The 2017 Beijing Workshop on Forecasting.
- 2016: Annual Conference of Chinese Association of Quantitative Economics.
- 2014: Executive secretary of International Symposium on Financial Engineering and Risk Management 2014.
- 2013: The Swedish Research Students Conference in Statistics.
- 2013: 2012–2013, PhD Study Group, Department of Statistics, Stockholm University.

## Referee Work

- *Pattern Recognition*

- *Neurocomputing*
- *Journal of Business and Economics Statistics*
- *International Journal of Forecasting*
- *Computational Statistics and Data Analysis*
- *Journal of Statistical Computation and Simulation*
- *Australian & New Zealand Journal of Statistics*
- *Journal of Official Statistics*
- *Quantitative Finance*
- *Information Sciences*
- *Studies in Nonlinear Dynamics & Econometrics*

## Recent Academic Visits

- 2014 Aug, Toronto University, Canada
- 2013 Oct, Stockholm University, Sweden
- 2011 Sep – 2012 March, Linköping University, Sweden
- 2011 June, University of Southampton, UK
- 2009 May, Erasmus University Rotterdam, The Netherlands