Dr. Feng Li

Curriculum Vitae

Personal Information

Given name/Surname:	Feng/Li	Name in Chinese:	李丰
Place of birth:	Inner Mongolia, China	Nationality:	China
Gender:	Male	Languages:	English, Chinese
ORCID	0000-0002-4248-9778		

Work Information

Associate Professor and Associate Dean
School of Statistics and Mathematics
Central University of Finance and Economics
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Education

2008–2013 **Ph.D. of Statistics**, Stockholm University, Sweden.
Supervisor: Prof. Mattias Villani.
Thesis topic: *Bayesian Modeling of Conditional Densities*.
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

Research 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

(*Complete publication list is available at Google Scholar* https://scholar.google.com/citations?user=elq0VRcAAAAJ)

Kang, Y., Spiliotis, E., Petropoulos, F., Athiniotis, N., **Li***, **F.** & Assimakopoulos, V. (2021). "Déjà vu: A data-centric forecasting approach through time series cross-similarity". In: *Journal of Business Research*. DOI: 10.1016/j.jbusres.2020.10.051.

Pan, R., Ren, T., Guo, B., **Li**, **F.**, Guodong & Wang, H. (2021). "A Note on Distributed Quantile Regression by Pilot Sampling and One-Step Updating". In: *Journal of Business and Economic Statistics* Accepted.

Talagala, T. S., **Li**, **F.** & Kang, Y. (2021). "FFORMPP: Feature-based forecast model performance prediction". In: *International Journal of Forecasting*. DOI: 10.1016/j.ijforecast.2021.07.002.

Wang, X., Kang, Y., Petropoulos, F. & **Li***, **F.** (2021). "The uncertainty estimation of feature-based forecast combinations". In: *Journal of the Operational Research Society*. DOI: 10.1080/01605682.2021.1880297.

Zhu, X., **Li***, **F.** & Wang, H. (2021). "Least Squares Approximation for a Distributed System". In: *Journal of Computational and Graphical Statistics* Accepted. DOI: 10.1080/10618600.2021.1923517.

Hao, C., **Li**, **F.** & Rosen, D. von (2020). "Contemporary Experimental Design, Multivariate Analysis and Data Mining". In: ed. by J. Fan & J. Pan. Springer Nature. Chap. A Bilinear Reduced Rank Model. DOI: 10.1007/978-3-030-46161-4_21.

Kalesan, B., Zhao, S., Poulson, M., Neufeld, M., Dechert, T., Siracuse, J. J., Zuo, Y. & **Li**, **F.** (2020). "Intersections of firearm suicide, drug-related mortality, and economic dependency in rural America". In: *Journal of Surgical Research* 256, pp. 96–102. DOI: 10.1016/j.jss.2020.06.011.

Kang, Y., Hyndman, R. J. & **Li***, **F.** (2020). "GRATIS: GeneRAting TIme Series with diverse and controllable characteristics". In: *Statistical Analysis and Data Mining* 13 (4), pp. 354–376. DOI: 10.1002/sam.11461.

Li, X., Kang, Y. & **Li***, **F.** (2020). "Forecasting with time series imaging". In: *Expert Systems with Applications* 160, p. 113680. DOI: 10.1016/j.eswa.2020.113680.

康雁飞 & **李丰** (2020). 预测：方法与实践. 在线出版. URL: https://otexts.com/fppcn/.

Bailey, H. M., Zuo, Y., **Li**, **F.**, Min, J., Vaddiparti, K., Prosperi, M., Fagan, J., Galea, S. & Kalesan, B. (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". In: *PLoS One* 14.11. DOI: 10.1371/journal.pone.0225223.

Li, **F.** & He, Z. (2019). "Credit risk clustering in a business group: which matters more, systematic or idiosyncratic risk?" In: *Cogent Economics & Finance*, p. 1632528. DOI: 10.1080/23322039.2019.1632528.

Li, **F.** & Kang*, Y. (2018). "Improving forecasting performance using covariate-dependent copula models". In: *International Journal of Forecasting* 34.3, pp. 456–476. DOI: 10.1016/j.ijforecast.2018.01.007.

Pino, E. C., Zuo, Y., De Olivera, C. M., Mahalingaiah, S., Keiser, O., Moore, L. L., **Li**, **F.**, Vasan, R. S., Corkey, B. E. & Kalesan, B. (2018). "Cohort profile: The MULTI sTUdy Diabetes rEsearch (MULTITUDE) consortium". In: *BMJ Open* 8.5, e020640. DOI: 10.1136/bmjopen-2017-020640.

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.

Li, **F.** (2013). "Bayesian Modeling of Conditional Densities". ISBN: 978-91-7447-665-1. PhD thesis. Department of Statistics, Stockholm University. URL: http://urn.kb.se/resolve?urn=urn:nbn:se:su:diva-89426.

Li*, **F.** & Villani, M. (2013). "Efficient Bayesian Multivariate Surface Regression". In: *Scandinavian Journal of Statistics* 40.4, pp. 706–723. DOI: 10.1111/sjos.12022.

Li, **F.**, Villani, M. & Kohn, R. (2011). "Modeling Conditional Densities Using Finite Smooth Mixtures". In: *Mixtures: estimation and applications*. Ed. by K. Mengersen, C. Robert & M. Titterington. John Wiley & Sons Inc, Chichester, pp. 123–144. DOI: 10.1002/9781119995678.ch6.

Li*, **F.**, Villani, M. & Kohn, R. (2010). "Flexible modeling of conditional distributions using smooth mixtures of asymmetric student t densities". In: *Journal of Statistical Planning and Inference* 140.12, pp. 3638–3654. DOI: 10.1016/j.jspi.2010.04.031.

Software

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

Kang, Y. & **Li**, **F.** (2019). *gratis: Efficient algorithms for generating time series with diverse and controllable characteristics*. Version 0.2. URL: https://github.com/ykang/gratis.

Li, **F.** (2019). *dlsa: Spark API for distributed statistical models*. Version 0.1. URL: https://github.com/feng-li/dlsa.

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*

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
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 Devision 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.

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