光华管理学院
Guanghua School of Management

商务统计与经济计量系

2023 年度

工作报告

2024 年 2 月 4 日

光华管理学院
Guanghua School of Management

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一、概述

截止到 2023 年 12 月，商务统计与经济计量系在学术期刊上共发表论文 66 篇，出版著作 1 本；组织学术交流讲座 24 场；开设各类课程 37 门；组织考核面试 2 场，招生考试 2 场，论文答辩 6 场。2023 年毕业博士生 2 人。

二、师资概况

1. 商务统计与经济计量系目前在职教员 9 人：正教授 6 人、副教授 2 人、助理教授 1 人；博导 9 人。
2. 商务统计与经济计量系目前聘请了 3 名特聘教授：沃顿商学院的蔡天文教授，澳大利亚莫纳什大学的高集体教授，英国伦敦经济与政治科学学院的姚琦伟教授。另外还聘请了芝加哥商学院的刁锦寰教授作为荣誉教授。
3. 解海天老师于 2023 年 7 月入职。

（此数据来源于人力资源部）

三、科研工作

1. 项目成果

商务统计与经济计量系 2023 年获批国家自然科学基金项目 2 项：

批准年	项目来源	负责人	名称	类别
2023	国家自然科学基金项目	虞吉海	空间/网络计量建模理论及其经济应用	重点项目
2023	国家自然科学基金项目	宋晓军	非参数和半参数回归模型中的设定检验及其应用	面上项目

（此数据来源于学科建设与学位管理办公室）

2. 论文发表

2023 年，商务统计与经济计量系在学术期刊上共发表论文 66 篇，其中，国际

A 类刊物 10 篇，国际 B 类刊物 19 篇；国内 B 类刊物 1 篇，其他发表及会议论文 36 篇；出版著作 1 本。

✧ 国际 A 类刊物（10 篇）

1. **Chen, Songxi**, Guo, Bin, Qiu, Yumou, 2023, Testing and Signal Identification for Two-sample High-dimensional Covariances via Multi-level Thresholding, *Journal of Econometrics*, 235, Issue 2, 1337-1354.
2. **Songxi, Chen**, Yumou Qiu, Shuyi Zhang, 2023, Sharp Optimality for High Dimensional Covariance Testing under Sparse Signals, *Annals of Statistics*, 51(5):1921-1945.
3. Xiangyu Zheng, **Songxi Chen**, 2023, Dynamic Synthetic Control Method for Evaluating Treatment Effects in Auto-regressive Processes, *Journal of the Royal Statistical Society Series B: Statistical Methodology*, 85(3):574–598.
4. Yacine Aït-Sahalia, **Chenxu Li**, Chen Xu Li, 2023, Maximum Likelihood Estimation of Latent Markov Models Using Closed-Form Approximations, *Journal of Econometrics*, forthcoming.
5. Ma, Chenchen, **Tu, Yundong**, 2023, Shrinkage Estimation of Multiple Threshold Factor Models, *Journal of Econometrics*, 235(2):1876-1892.
6. **Yundong Tu**, Xinling Xie, 2023, Penetrating Sporadic Return Predictability, *Journal of Econometrics*, 237, 105509.
7. Ma, Chenchen, **Tu, Yundong**, 2023, Group Fused LASSO for Large Factor Models with Multiple Structural Change, *Journal of Econometrics*, 233(1):132-154.
8. Ma, Yingying; Guo, Shaojun; **Wang, Hansheng**, 2023, Sparse Spatio-temporal Autoregressions by Profiling and Bagging, *Journal of Econometrics*, 232(1): 132-147.
9. Wu, Shuyuan; Huang, Danyang; **Wang, Hansheng**, 2023, Quasi-Newton Updating for Large-scale Distributed Learning, *Journal of the Royal Statistical Society Series B-Statistical Methodology*, 85(4):1326-1354.
10. **Xu, Minya**; Dust, Scott B.; Liu, Shengming, 2023, COVID-19 and the Great Resignation: The Role of Death Anxiety, Need for Meaningful Work, and Task Significance, *Journal of Applied Psychology*. 108(11), 1790-1811.

✧ 国际 B 类刊物（19 篇）

1. Tong, P.F., **Chen, Songxi.** ,Tang, C.Y., 2023, Multivariate Calibrations with

Auxiliary Information, *Statistica Sinica*, forthcoming

2. Shuyi Zhang, **Songxi Chen**,Yumou Qiu, 2023, Mean Tests For High-dimensional Time Series, *Statistica Sinica*, forthcoming.
3. **Xie, Haitian**, 2023, Efficient and Robust Estimation of the Generalized LATE Model, *Journal of Business & Economic Statistics*, forthcoming.
4. Chen, Dachuan; **Li, Chenxu**; Tang, Cheng Yong; Yan, Jun, 2023, The Leverage Effect Puzzle under Semi-nonparametric Stochastic Volatility Models, *Journal of Business and Economic Statistics,* forthcoming.
5. Wu, Jilin; **Song, Xiaojun**; Xiao, Zhijie, 2023, Testing for Trend Specifications in Panel Data Models, *Journal of Business and Economic Statistics,* 41(2):453-466.
6. Li, Shuo; Peng, Liuhua; **Song, Xiaojun**, 2023, Simultaneous Confidence Bands for Conditional Value-at- Risk and Expected Shortfall, *Econometric Theory,* 39:1009-1043.
7. Doukali, Mohamed; **Song, Xiaojun**; Taamouti, Abderrahim, 2023, Value-at-Risk under Measurement Error, *Oxford Bulletin of Economics and Statistics*, forthcoming.
8. **Tu, Yundong**; Wang, Siwei, 2023, Variable Screening and Model Averaging for Expectile Regressions, *Oxford Bulletin of Economics and Statistics*, 85(3) 574-598.
9. **Tu, Yundong**; Xie, Xinling, 2023, Forecasting Vector Autoregressions with Mixed Roots in the Vicinity of Unity*, Econometric Reviews,* 42(7), 556-585.
10. Qi, Haobo; Wang, Feifei; **Wang, Hansheng**, 2023, Statistical Analysis of Fixed Mini-Batch Gradient Descent Estimator, *Journal of Computational and Graphical Statistics,* 34(4): 1348-1360.
11. Wu, Shuyuan; Huang, Danyang; **Wang, Hansheng**, 2023, Network Gradient Descent Algorithm for Decentralized Federated Learning, *Journal of Business and Economic Statistics,* 41(3): 806-818.
12. Zhang, Jingfei; Cai, Biao; Zhu, Xuening; **Wang, Hansheng**; Xu, Ganggang; Guan, Yongtao, 2023, Learning Human Activity Patterns Using Clustered Point Processes With Active and Inactive States, *Journal of Business & Economic Statistics*,41(2): 388-398.
13. Gao, Yuan; Zhu, Xuening; Qi, Haobo; Li, Guodong; Zhang, Riquan; **Wang, Hansheng**, 2023, An Asymptotic Analysis of Random Partition Based Minibatch Momentum Methods for Linear Regression Models, *Journal of Computational and Graphical Statistics,* 32(3), 1083-1096.
14. Wu, S., Zhu, X., and **Wang, Hansheng**, 2023, Subsampling and Jackknifing: A Practically Convenient Solution for Large Data Analysis with Limited Computational Resources, *Statistica Sinica,* 33: 1-24.,

15. Ma, Yingying; Leng, Chenlei; **Wang, Hansheng**, 2023, Optimal Subsampling Bootstrap for Massive Data, *Journal of Business & Economic Statistics,* 42(1): 174-186.
16. Liu, Shengming; Li, Ning; **Xu, Mingya**, 2023, Good Soldiers Instead of Good Change Agents: Examining the Dual Effects of Self-Sacrificial Leadership on Pro-Social Behavior and Change-Oriented Behavior in Teams, *Journal of Management.*, forthcoming.
17. Lee, Lung-Fei; Yang, Chao; **Yu, Jihai**, 2023, QML and Efficient GMM Estimation of Spatial Autoregressive Models with Dominant (Popular) Units, *Journal of Business & Economic Statistics*, 41(2):550-562.
18. Hsuan-Yu Chang, **Jihai Yu,** 2023, Impact Analysis for Spatial Autoregressive Models: with Application to Air Pollution in China, *Statistica Sinica,* 33:2693-2714.
19. Jin, Fei; Lee, Lung-fei; **Yu, Jihai**, 2023, Estimating Flow Data Models of International Trade: Dual Gravity and Spatial Interactions, *Econometric Reviews*, 42(2):157-194.

✧ 国内 B 类刊物（1 篇）

1. **徐敏亚**、刘贝妮、徐振宇，2023，失却锋芒：父母性别偏见对女性职场表现的负面影响，《心理学报》，第 55 卷第 7 期，1148-1159 页。

✧ 其他发表及会议论文（36 篇）

1. Zhu, Yuru; Gu, Jia; Qiu, Yumou; **Chen, Songxi**, 2023, Real-World COVID-19 Vaccine Protection Rates against Infection in the Delta and Omicron Eras, *Research,* 6.
2. Zhu，YR, Gu, J., Yumou Qiu, **Songxi Chen**, 2023, Estimating COVID-19 Vaccine Protection Rates via Dynamic Epidemiological Models--A Study of Ten Countries, *Annals of Applied Statistics*, 17(4):3324–3348.
3. Tong, P.F., Zhan, H.X., **Chen, Songxi**, 2023, Ensembled Seizure Detection Based on Small Training Samples, *IEEE Transaction on Signal Processing*, 72: 1-14.
4. Peifeng Tong, Wu Su, He Li, Jialin Ding, Haoxiang Zhan, **Songxi Chen**, 2023, Distribution Free Domain Generalization, Proceedings of the 40th International Conference on Machine Learning.

5. Zheng, Xiangyu, **Chen, Songxi,** 2023, Segmented Linear Regression Trees, *Acta Mathematica Sinica,* forthcoming.
6. Gu, J., **Chen, Songxi**, 2023, Distributed Statistical Inference under Heterogeneity, Journal of Machine Learning, *Research*, forthcoming.
7. Zhang, Ying; **Chen, Songxi**; Bao, Le, 2023, Air Pollution Estimation under Air Stagnation-A Case Study of Beijing, *Environmetrics,* 34(6).
8. Chen, Hanyue, **Chen, Songxi**, Mu Mu, 2023, A Statistical Review on the Optimal Fingerprinting Approach in Climate Change Studies, *Climate Dynamics*, forthcoming.
9. **Xie, Haitian**, 2023, Uniform Convergence Results for the Local Linear Estimation of the Conditional Distribution, *Statistics & Probability Letters,* 201.
10. Xi, Jin; **Xie, Haitian**, 2023, Strength in Numbers: Robust Mechanisms for Public Goods with many Agents, *Social Choice and Welfare*, 61:649-683.
11. Chen, Dachuan; **Li, Chenxu**, 2023, Closed-form Expansion for Option Price under Stochastic Volatility Model with Concurrent Jumps, *IISE Transactions,* 55(8):781-793.
12. Bo Ling, Chenchen Ma, **Yundong Tu**, Xinling Xie, 2023. Analyzing Structural Breaks in China's Macroeconomy with High Dimensional Factor Model, *Quarterly Journal of Economics and Management,* 2(4), 37-62.
13. Zhenzhong Wang, **Songxi Chen, Yundong Tu**, 2023, Analyzing Chinese Consumer Price Index Comparatively with that of United States, *Journal of Applied Statistics and Management*, 42(1), 113-130.
14. Yingqian Lin, **Yundong Tu**, 2023, Transformation Models with Cointegrated and Deterministically Trending Regressors, *Advances in Econometrics*, 45:207-232.
15. Jing Zhou, Shan Leng, Fang Wang, **Hansheng Wang**. 2023, Automatic Discovery of Controversial Legal Judgments by an Entropy-based Measurement, In The 35th International Conference on Software Engineering and Knowledge Engineering, SEKE 2023, KSIR Virtual Conference Center, USA, July 1-10, pages 82–85.
16. Gao, Y., Zhang, R., **Wang, Hansheng,** 2023, On the Asymptotic Properties of a Bagging Estimator with a Massive Dataset, *Stat*, 11(1): e485.
17. Zhou, J., Jing, X., Liu, M., **Wang, Hansheng**, 2023, Compressing the Embedding Matrix by a Dictionary Screening Approach in Text Classification, The 26th Pacific-Asia Conference on Knowledge Discovery and Data Mining (PAKDD2023), LNAI 13935: 457–468.
18. Li, Xuetong; Wang, Feifei; Lan, Wei; **Wang, Hansheng**, 2023, Subnetwork Estimation for Spatial Autoregressive Models in Large-scale Networks, *Electronic Journal of Statistics,* 17: 1768–1805.

19. Liu, Jin; Zhou, Jing; Lan, Wei; **Wang, Hansheng**, 2023, Spatial Dynamic Panel Models with Missing Data, *STAT,* 12(1): e585.
20. Gao, T., Pan, R., Zhang, J., **Wang, Hansheng**, 2023, Community Detection in Temporal Citation Network via a Tensor-based Approach, *Statistics and Its Interface,* 12(1).
21. Zhang, Yan; Pan, Rui; **Wang, Hansheng**; Su, Haibo, 2023, Community Detection in Attributed Collaboration Network for Statisticians, *STAT,* 12(1):e507.
22. Zhou, Jing; Hu, Bin; Feng, Wei; Zhang, Zhang; Fu, Xiaotong; Shao, Handie; **Wang, Hansheng**; Jin, Longyu; Ai, Siyuan; Ji, Ying, 2023, An Ensemble Deep Learning Model for Risk Stratification of Invasive Lung Adenocarcinoma using Thin-slice CT, *NPJ Digital Medicine,* 6: 119.
23. Pan, Rui; Zhu, Yingqiu; Guo, Baishan; Zhu, Xuening; **Wang, Hansheng**, 2023, A Sequential Addressing Subsampling Method for Massive Data Analysis Under Memory Constraint, *IEEE Transactions on Knowledge and Data Engineering,* 35(9): 9502-9513.
24. Li, Y., Chen, L., Li, D., **Wang, Hansheng**, 2023, Estimating Extreme value Index by Subsampling for Massive Datasets with Heavy-tailed Distributions, *Statistics and Its Interface*, forthcoming.
25. Qi, H., Zhu, X., **Wang, Hansheng,** 2023, A Random Projection Method for Large-sacle Community Detection, *Statistics and Its Interface,* forthcoming.
26. Wu, Wenxin; **Xu, Minya**; Zhou, Zixun, 2023, Targeted Poverty Alleviation Disclosure and Analyst Forecast Accuracy: Evidence from a Quasi-natural Experiment, *Finance Research Letters,* 54.
27. **Xu Minya**; Liu Beini; Xu Zhenyu, 2023, Lost Radiance: Negative Influence of Parental Gender Bias on Women's Workplace Performance, *ACTA Psychologica Sinica,* 55(7):1148-1159.
28. Ji, Yueting; Liu, Haiyang; Liu, Shengming; **Xu, Minya**; Lin, Zixiang, 2023, Are Narcissists more Creative? Only if We Believe it: How Narcissism can Relate to Creativity, *Frontiers in Psychology*, 13, 1091770-1091770.
29. Chen, L., Ren, F., **Xu, Minya,** Zhang, Z, 2023, Does Collaboration always Enhance Work Efficiency? Investigating Collective IS Use from a Process Perspective, Pacific Asia Conference on Information Systems (PACIS) 2023 Proceedings.
30. 王振中、陈松蹊、**涂云东**，2023，中国居民消费价格指数的动态结构研究及中美量化比较， 《数理统计与管理》，第 42 卷第 1 期，113-130 页。
31. 王寒、**李辰旭**，2023，基于利率和汇率的衍生品多因子定价模型 《经济管理学刊》。
32. 凌波、马辰辰、**涂云东**、谢昕伶，2023，基于高维因子模型的中国宏观经济

结构突变分析，《经济管理学刊》，第 2 期, 37-62 页。

33. 黄丹阳、朱映秋、南金伶、**王汉生**，2023，基于交易流水的信用卡套现交易及商户识别，《数理统计与管理》，第 42 卷第 1 期。
34. 温中卉、**王汉生**，2023，高分辨率图像分类方法在直播汽车车型识别场景中的应用，《经济管理学刊》。
35. 韩苗、许可、伍书缘、**王汉生**，2023，基于自适应背景差分与深度学习的矿山巷道不安全行为的自动识别，《经济管理学刊》。
36. 肖筱林、**王汉生**，2023，大数据分析在宏观金融领域的文献综述——基于中央银行的视角，《经济管理学刊》。

（此数据来源于学科建设与学位管理办公室）

3. 著作情况

王汉生、王菲菲	《商务统计学基础：从不确定性到人工智能》
北京大学出版社	2023 年

4. 荣誉情况

- ✧ 管科与商务统计教师党支部当选光华管理学院先进党支部；
- ✧ 李辰旭老师在国家自然科学基金委员会管理科学部 2022 年度项目绩效评估“特优”；
- ✧ 李辰旭老师 2023 年 5 月起担任学术期刊《系统工程理论与实践》编委；
- ✧ 涂云东老师荣获“北京大学优秀班主任标兵”；
- ✧ 涂云东老师荣获第十六届厉以宁奖科研奖；
- ✧ 王汉生老师荣获“国际数理统计学会（Institute of Mathematical Statistics）会士”。

四、学术交流

1. 讲座交流

商务统计与经济计量系为拓宽教师及学生的视野，了解学科发展的前沿信息，多次邀请国内外知名专家学者来我院讲座，加强学术交流。2023 年共组织了 24 场学术讲座。详情如下表所示：

No.	Date	Speaker	Affiliation	Topic
1	2023/2/23	Yong He	Shandong University	High-dimensional Robust Factor Analysis (HDRFA)
2	2023/3/2	Hongjun Li	Tsinghua University	Control Interactive Fixed Effects with Diversified Projections
3	2023/3/16	Xuewen Yu	Fudan University	Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity
4	2023/3/23	Dong Li	Tsinghua University	A Random Coefficient Absolute Autoregressive Model with Application to Bubble
5	2023/3/30	Shaojun Guo	Renmin University of China	The Covariance Information is Indeed Important for High-Dimensional Functional Data Modeling
6	2023/4/13	Nianqing Liu	Shanghai University of Finance and Economics	Nonparametric Estimation of an Incomplete Model of English Auctions: An Application to Online Judicial Auctions of Used Cars
7	2023/4/20	Jie Wei	Huazhong University of Science and Technology	Does Principal Component Analysis Preserve the Sparsity in Sparse Weak Factor Models?
8	2023/4/27	Zhentao Shi	The Chinese University of Hong Kong	On LASSO for High Dimensional Predictive Regression

9	2023/5/11	Moyu Liao Zhou Zhou	Nanjing University University of Toronto	Identifying Treatment Effects on Productivity: Theory with An Application to Firms' AI Adoption Simultaneous Statistical Inference for Functional Time Series
10	2023/6/1	Dachuan Chen	Nankai University	High Dimensional Beta Test with High Frequency Data
11	2023/6/8	Yingxing Li	Xiamen University	A Regularized High-Dimensional Positive Definite Covariance Estimator with High-Frequency Data
12	2023/6/15	Fa Wang	Peking University	Estimation and Inference for High Dimensional Factor Model with Regime Switching
13	2023/6/16	Yannis Yatracos Kai Zhang	Tsinghua University University of North Carolina at Chapel Hill	Breiman's Samplers or Models? There is a Little But Important Difference: Models can be Wrong! Bet and Belief
14	2023/9/14	Yingjie Feng	Tsinghua University	Uniform Inference for Kernel Density Estimators with Dyadic Data
15	2023/9/21	Lung Fei Lee	Shanghai University of Finance and Economics	Estimation on Gravity Models for International Trade
16	2023/10/12	Liangjun Su	Tsinghua University	Three-Dimensional Heterogeneous Panel Data Models with Multi-level Interactive Fixed Effects
17	2023/10/19	Jinyuan Chang	Southwestern University of Finance and Economics	Statistical Inference for High-Dimensional Spectral Density Matrix
18	2023/10/26	Songnian Chen	Zhejiang University	Robust Quantile Factor Models
19	2023/11/2	Xiaoyi Han	Xiamen University	Seeding Efficient Large-scale Public Health Interventions in Diverse Spatial-social Networks

20	2023/11/16	Wei Lan	Southwestern University of Finance and Economics	Testing Stochastic Block Models Based on Maximum Sampling Entry-Wise Deviations
21	2023/11/30	Xinbing Kong	Nanjing Audit University	On Factor Modeling of Matrix Sequences
22	2023/12/7	Xinyu Zhang	Chinese Academy of Sciences	Frequentist Model Averaging for Undirected and Directed Acyclic Gaussian Graphical Models
23	2023/12/21	Cheng Liu	Wuhan University	Sparse Portfolio Optimization with Transaction Costs
24	2023/12/28	Wei Shi	Jinan University	Network Games with Triadic Interactions: Model Specification and Estimation

五、教学工作

1. 开设课程

商务统计与经济计量系 23 年共承担课程 30 门。其中，23 年上半年承担本研课程 13 门， MBA 课程 2 门；下半年承担本研课程 11 门，MBA 课程 4 门。

23 年春季学期：

序号	类别	课程名称	课类	学分	周学时	起止周	上课人数	任课教师
1	本科	概率统计	必修	4	4	1-16	120	徐敏亚
2	本科	概率统计	必修	4	4	1-16	120	宋晓军
3	本科	计量经济学 1 班	必修	3	3	1-16	120	宋晓军
4	本科	金融中的数学方法	选修	3	3	1-16	120	李辰旭
5	本科&研究生	商务时间序列分析	选修	2	2	1-16	50	涂云东
6	本科&研究生	随机分析与应用	选修	3	3	1-16	70	李辰旭
7	研究生&专硕	高级时间序列分析	必修	2	4	9-16	50	涂云东
8	研究生	高级计量经济专题	必修	3	3	1-16	11	涂云东
9	研究生	统计学前沿探讨	必修	2	2	1-16	30	涂云东
10	本科&研究生	随机分析与应用	选修	3	3	1-16	30	李辰旭
11	本科&研究生	商务时间序列分析	必修	2	2	1-16	50	涂云东
12	研究生&专硕	高级时间序列分析	必修	2	4	9-16	50	涂云东
13	专硕	量化投资与高频交易	专业限选	2	3.5	1-8	20	王明进 杨云红
14	MBA	实用商务数据分析与预测	选修	2	3.8	0-7	50	王汉生

15	MBA	量化投资与高频交易	选修	2	3.8	1-8	80	王明进 杨云红

（此数据来源于本研项目、MBA 项目办公室）

23 年秋季学期：

序号	类别	课程名称	课类	学分	周学时	起止周	选课人数	任课教师
1	本科& 专硕	数据科学的 Python 基础	必修	2	2	1-16	200	王汉生 高原
2	本科& 专硕	因果推断与商业应用	必修	2	2	1-16	70	虞吉海
3	本科& 研究生	深度学习与人工智能	公选	2	2	1-16	20	王汉生
4	本科& 研究生	大样本统计理论	选修	3	3	1-16	30	陈松蹊
5	研究生	Advanced Econometrics（英文）	院必修	3	3	1-16	70	虞吉海
6	研究生	统计学前沿探讨	必修	2	2	1-16	20	虞吉海
7	本科& 研究生	大样本统计理论	必修	3	3	1-16	40	陈松蹊
8	专硕	回归分析与数据思维	专业必修	2	2	1-16	50+MBA20	王汉生
9	本科& 专硕	数据科学的 Python 基础	专业限选	2	2	1-16	50	王汉生 高原
10	本科& 研究生	深度学习与人工智能	专业必修	2	2	1-16	50+MBA20	王汉生
11	本科& 专硕	因果推断与商业应用	专业限选	2	2	1-16	50	虞吉海

12	MBA	数据分析与统计决策	必修	2	3.8	0-9	60	王明进
13	MBA	数据分析与统计决策	必修	2	3.8	0-9	60	徐敏亚
14	MBA	数据分析与统计决策	必修	2	3.8	0-9	60	王明进
15	MBA	数据分析与统计决策	必修	2	3.8	0-9	60	王明进

（此数据来源于本研项目、MBA 项目办公室）

六、系活动

1. 系活动

2023 年 8 月 26 日至 27 日，由北京大学光华管理学院主办，北京大学统计科学中心和西安欧亚学院金融与数据科学学院联合承办的第四届光华时间序列论坛在西安欧亚学院金融与数据科学学院举行。

来自北京大学、北京交通大学、复旦大学、广东财经大学、广州大学、湖南大学、江西财经大学、伦敦政治经济学院、清华大学、山东大学、上海财经大学、首都经济贸易大学、厦门大学、西南财经大学、中国科学技术大学、中国科学院大学、浙江大学等十七所海内外高校的近 60 位统计学家、计量经济学家和博士生就时间序列数据的统计建模前沿方法及其在经济学、金融学和管理学中的应用，展开了深入的研讨和交流。

论坛采用与会者报告及讨论的形式，由 8 组专题报告组成，共计 22 篇时间序列领域的国际前沿研究论文进行了汇报与讨论。



会议合影

.....感谢各位老师对系里工作的支持和帮助.....