光华管理学院
Guanghua School of Management

商务统计与经济计量系

2024 年度

工作报告

2025 年 1 月 20 日

光华管理学院
Guanghua School of Management

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一、概述

截止到 2024 年 12 月，商务统计与经济计量系在学术期刊上共发表论文 83 篇；组织学术交流讲座 29 场；开设各类课程 31 门；组织考核面试 2 场，招生考试 2 场，论文答辩 8 场。2024 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 10 人：正教授 6 人、副教授 3 人、助理教授 1 人；博导 10 人。另外还聘请了芝加哥商学院的刁锦寰教授作为荣誉教授。
2. 李丰老师于 2024 年 7 月入职。

（此数据来源于人力资源部）

三、科研工作

1. 论文发表

2024 年，商务统计与经济计量系在学术期刊上共发表论文 83 篇，其中，国际 A 类刊物 8 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 55 篇。

✧ **国际 A 类刊物（8 篇）**

1. Zheng, Xiangyu; **Chen, Song Xi**, 2024, Dynamic Synthetic Control Method for Evaluating Treatment Effects in Auto-Regressive Processes, *JOURNAL OF THE ROYAL STATISTICAL SOCIETY SERIES B-STATISTICAL METHODOLOGY*, 86(1):155-176.
2. Han Yan; **Song Xi Chen**, 2024, Statistical Inference for Four-Regime Segmented Regression Models, *THE ANNALS OF STATISTICS*, 52(6):2668–2691.
3. Gu, J.; **Chen, S.X.**, 2024, Statistical Inference for Decentralized Federated Learning, *THE ANNALS OF STATISTICS*, 52(6):2931–2955.
4. Ait-Sahalia, Yacine; **Li, Chenxu**; Li, Chen Xu, 2024, Maximum Likelihood Estimation

of Latent Markov Models Using Closed-form Approximations, *JOURNAL OF ECONOMETRICS*, 240.

5. Huang, Yuqin; **Li, Feng**; Li, Tong; Lin, Tse-Chun, 2024, Local Information Advantage and Stock Returns: Evidence from Social Media, *CONTEMPORARY ACCOUNTING RESEARCH*, 41(2):1089-1119.

6. Ren, Yimeng; Li, Zhe; Zhu, Xuening; Gao, Yuan; **Wang, Hansheng**, 2024, Distributed Estimation and Inference for Spatial Autoregression Model with Large Scale Networks, *JOURNAL OF ECONOMETRICS,* 238.

7. **Xie, Haitian**, 2024, Nonlinear and Nonseparable Structural Functions in Regression Discontinuity Designs with A Continuous Treatment, *JOURNAL OF ECONOMETRICS*, 242.

8. Pu, Dan; Fang, Kuangnan; Lan, Wei; **Yu, Jihai**; Zhang, Qingzhao, 2024, Multivariate Spatiotemporal Models with Low Rank Coefficient Matrix, *JOURNAL OF ECONOMETRICS*, 246, 105897.

✧ **国际 B 类刊物（19 篇）**

1. Zhang, SY, **S.X. Chen**; Yumou Qiu, forthcoming, Mean Tests for High-dimensional Time Series, *STATISTICA SINICA*.

2. Tong, P.F., **Chen, S.X.**; Tang, C.Y., forthcoming, Multivariate Calibrations with Auxiliary Information, *STATISTICA SINICA*.

3. Chen, Dachuan; **Li, Chenxu**; Tang, Cheng Yong; Yan, Jun, 2024, The Leverage Effect Puzzle under Semi-nonparametric Stochastic Volatility Models, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, 42:548-562.

4. **Li, C. X.**, Li, C., Li, C., forthcoming, Implied Local Volatility Models, *JOURNAL OF EMPIRICAL FINANCE*.

5. Gao, Yuan; Pan, Rui; **Li, Feng**; Zhang, Riquan; **Wang, Hansheng**, forthcoming, Grid Point Approximation for Distributed Nonparametric Smoothing and Prediction, *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*.

6. Sun, Shuang; Song, Zening; **Song, Xiaojun**, 2025, Unified Specification Tests in Partially Linear Time Series Models, *COMPUTATIONAL STATISTICS & DATA ANALYSIS*, 203.

7. Doukali, Mohamed; **Song, Xiaojun**; Taamouti, Abderrahim, 2024, Value-At-Risk Under Measurement Error, *OXFORD BULLETIN OF ECONOMICS AND STATISTICS*, 86:690-713.

8. Lin, Yingqian; **Tu, Yundong**, 2024, Functional Coefficient Cointegration Models with

Box-Cox Transformation, *ECONOMICS LETTERS*, 234.

9. **Tu, Yundong**; Wang, Siwei, 2024, Selection Inconsistency for Factor-Augmented Regressions, *ECONOMICS LETTERS*, 241.

10. Dong, Chaohua; **Tu, Yundong,** forthcoming, Semiparametric Estimation and Variable Selection for Sparse Single Index Models in Increasing Dimension, *ECONOMETRIC THEORY*.

11. Zhang, Yan; Pan, Rui; Zhu, Xuening; Fang, Kuangnan; **Wang, Hansheng**, forthcoming, A Latent Space Model for Weighted Keyword Co-Occurrence Networks with Applications in Knowledge Discovery in Statistics, *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*.

12. Wu, Shuyuan; Zhou, Jing; Xu, Ke; **Wang, Hansheng**, forthcoming, Class-Distributed Learning for Multinomial Logistic Regression with High Dimensional Features and a Large Number of Classes, *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*,

13. Ma, Yingying; Leng, Chenlei; **Wang, Hansheng**, 2024, Optimal Subsampling Bootstrap for Massive Data, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, 42:174-186.

14. Gao, Yuan; Zhang, Zhiyuan; Cai, Zhanrui; Zhu, Xuening; Zou, Tao; **Wang, Hansheng**, forthcoming, Penalized Sparse Covariance Regression with High Dimensional Covariates, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*.

15. Liu, Shengming; Li, Ning; **Xu, Mingya**, 2024, 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*, 50:490-522.

16. **Xie, Haitian**, 2024, Efficient and Robust Estimation of the Generalized LATE Model, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, 42,1053-1065.

17. Yang, Zixin; **Song, Xiaojun**; **Yu, Jihai**, 2024, Model Checking in Partially Linear Spatial Autoregressive Models, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, 42:1210-1222.

18. Chang, Hsuan-Yu; **Song, Xiaojun**; **Yu, Jihai**, forthcoming, Trending Time-Varying Coefficient Spatial Panel Data Models, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*.

19. Pu, Dan; Fang, Kuangnan; Lan, Wei; **Yu, Jihai**; Zhang, Qingzhao, forthcoming, Reduced Rank Spatio-Temporal Models, *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*.

✧ **国内 A 类刊物（1 篇）**

1. 杨金玉；**虞吉海**；彭秋萍；周怀康，2024，职场回流如何影响科技人员创新？《管理世界》，第 5 期，第 174-191 页。

✧ **其他刊物（49 篇）**

1. Zheng, Xiangyu and **Chen, S.X**. forthcoming, Partitioning Structure Learning for Segmented Linear Regression Trees, *ACTA MATHEMATICA SINICA*.
2. Zhang, Fei-Chi; Xie, Jin-Han; **Chen, Song Xi**; Zheng, Xiaojing, 2024, Robust Relation of Streamwise Velocity Autocorrelation in Atmospheric Surface Layers Based on An Autoregressive Moving Average Model, *JOURNAL OF FLUID MECHANICS*, 981.
3. Chen, Hanyue; **Chen, Song Xi**; Mu, Mu, 2024, A Statistical Review on The Optimal Fingerprinting Approach in Climate Change Studies, *CLIMATE DYNAMICS*, 62:1439-1446.
4. Jia Gu, **Song Xi Chen**, 2024, Distributed Statistical Inference under Heterogeneity, *THE JOURNAL OF MACHINE LEARNING RESEARCH*, 24:18536-18592.
5. Yan, Han; **Chen, Song Xi**, forthcoming, Transfer Learning with General Estimating Equations, *ARXIV*.
6. Pei Feng Tong, Haoran Yang, Xinru Ding, Yuchuan Ding, Xiaokun Geng, Shan An, Guoxin Wang; **Song Xi Chen**, 2024, Debiased Estimation and Inference for Spatial–Temporal EEG/MEG Source Imaging, *IEEE TRANSACTIONS ON MEDICAL IMAGING.*
7. Pei Feng Tong, Bosi Dong, Xiangdong Zeng, Lei Chen, **Song Xi Chen**, 2024, Detection of Interictal Epileptiform Discharges Using Transformer Based Deep Neural Network for Patients with Self-limited Epilepsy with Centrotemporal Spikes, *BIOMEDICAL SIGNAL PROCESSING AND CONTROL*, 101.
8. Hao-Xuan Sun, Shouxia Wang, Xiaogu Zheng, **Song Xi Che**n, 2024, High-dimensional Ensemble Kalman Filter with Localization, Inflation and Iterative Updates. *QUARTERLY JOURNAL OF THE ROYAL METEOROLOGICAL SOCIETY*.
9. Zheng，Xiangyu; **Chen，S.X.**, forthcoming, Segmented Linear Regression Trees，*ACTA MATHEMATICA SINICA*.
10. Tong, P.F., Zhan, H.X.; **Chen, S.X.,** 2024, Ensembled Seizure Detection based on Small Training Samples, *IEEE TRANSACTION ON SIGNAL PROCESSING*, 72: 1-14.
11. Han Wang, Wen Wang, **Feng Li**, Yanfei Kang; Han Li, forthcoming, Catastrophe Duration and Loss Prediction via Natural Language Processing. *VARIANCE*.
12. **Song, Xiaojun**; Yang, Zixin, 2025, Unified Specification Tests in Partially Linear

Quantile Regression Models, *STATISTICS & PROBABILITY LETTERS*, 203.

13. **Song, Xiaojun**; Sun, Zhenting forthcoming, Almost Dominance: Inference and Application, *ARXIV.*

14. Dai, Shengtao; **Song, Xiaojun**, 2024, Consistent Tests for Semiparametric Conditional Independence, *STATISTICS & PROBABILITY LETTERS*, 216.

15. Feng, Yongzhen; Li, Jie; **Song, Xiaojun**, 2024, Testing Conditional Quantile Independence with Functional Covariate, *BIOMETRICS*, 80.

16. Sun, Zhe; **Tu, Yundong**, forthcoming, Factors in Fashion: Factor Analysis Towards the Mode, *ARXIV*.

17. Liu, Beini; **Xu, Minya**; Yao, Jingjing, 2024, Suffered from Deep-Seated Childhood Shadows: Linking Childhood Emotional Abuse to Interpersonal Conflict at Work and Workplace Ostracism, *PERSONALITY AND INDIVIDUAL DIFFERENCES*, 229.

18. Cui, Ziyan; Liu, Yangjie; Sun, Xiaoxiao; Shang, Zhe; **Xu, Minya**, 2024, Veiled to Express: Uncovering the Effect of Mask-Wearing on Voice Behavior in the Workplace, *BEHAVIORAL SCIENCES*, 14.

19. Yu, Baichen; Wang, Xiao; **Wang, Hansheng**, 2025, A Geometric Model with Stochastic Error for Abnormal Motion Detection of Portal Crane Bucket Grab, *ENGINEERING APPLICATION OF ARTIFICIAL INTELLIGENCE*, 139.

20. Shi, Jiaxin; Gao, Yuan; Pan, Rui; **Wang, Hansheng**, forthcoming, A Latent Factor Model for High-Dimensional Binary Data, *ARXIV*.

21. Li, Yongxin; Qi, Haobo; **Wang, Hansheng**, 2024, A Note about Why Deep Learning is Deep: A Discontinuous Approximation Perspective, *STAT*, 13.

22. Qi, Haobo; Zhu, Xuening; **Wang, Hansheng**, 2024, A Random Projection Method for Large-Scale Community Detection, *STATISTICS AND ITS INTERFAC*E, 17:159-172.

23. Li, Xuetong; Gao, Yuan; Chang, Hong; Huang, Danyang; Ma, Yingying; Pan, Rui; Qi, Haobo; Wang, Feifei; Wu, Shuyuan; Xu, Ke; Zhou, Jing; Zhu, Xuening; Zhu, Yingqiu; **Wang, Hansheng**, 2024, A Selective Review on Statistical Methods for Massive Data Computation: Distributed Computing, Subsampling, and Minibatch Techniques, *STATISTICAL THEORY AND RELATED FIELDS*, 8:163-185.

24. Zeng, Qianhan; Zhou, Jing; Ji, Ying; **Wang, Hansheng**, forthcoming, A Semiparametric Gaussian Mixture Model for Chest Ct-Based 3D Blood Vessel Reconstruction, *BIOSTATISTICS.*

25. Zhou, Tong; Pan, Rui; Zhang, Junfei; **Wang, Hansheng**, forthcoming, An Attribute-Based Node2Vec Model for Dynamic Community Detection on Co-Authorship Network, *COMPUTATIONAL STATISTICS.*

26. Gao, Tianchen; Liu, Jingyuan; Pan, Rui; **Wang, Hansheng**, 2024, Citation Counts

Prediction of Statistical Publications Based on Multi-Layer Academic Networks via Neural Network Model, *EXPERT SYSTEMS WITH APPLICATIONS*, 238.

27. Xu, Ke; Zhu, Yingqiu; Liu, Yijing; **Wang, Hansheng**, forthcoming, CluBear: A Subsampling Package for Interactive Statistical Analysis with Massive Data on A Single Machine, *COMMUNICATIONS IN STATISTICS-SIMULATION AND COMPUTATION*.

28. Li, Yongxin; Chen, Liujun; Li, Deyuan; **Wang, Hansheng**, 2024, Estimating Extreme Value Index by Subsampling for Massive Datasets with Heavy-Tailed Distributions, *STATISTICS AND ITS INTERFACE*, 17:605-622.

29. Li, Xuetong; Zhou, Jing; **Wang, Hansheng**, 2024, Gaussian Mixture Models with Rare Events, *JOURNAL OF MACHINE LEARNING RESEARCH*, 25:1-40.

30. Zeng, Qianhan; Zhu, Yingqiu; Zhu, Xuening; Wang, Feifei; Zhao, Weichen; Sun, Shuning; Su, Meng; **Wang, Hansheng,** 2024, Improved Naive Bayes with Mislabeled Data, *STATISTICS AND ITS INTERFACE*, 17:323-336.

31. Gao, Tianchen; Zhang, Yan; Pan, Rui; **Wang, Hansheng**,， forthcoming, Large-scale Multi-layer Academic Networks Derived from Statistical Publications, *ARXIV*.

32. Qi, Haobo; Huang, Du; Zhu, Yingqiu; Huang, Danyang; **Wang, Hansheng**, forthcoming, Mini-batch Gradient Descent with Buffer, *ARXIV*.

33. Shi, Jiaxin; Wang, Fang; Gao, Yuan; **Song, Xiaojun**; **Wang, Hansheng**, 2024, Mixture Conditional Regression with Ultrahigh Dimensional Text Data for Estimating Extralegal Factor Effects, *ANNALS OF APPLIED STATISTICS*, 18:2532-2550.

34. Huang, Danyang; Kong, Ziyi; Wu, Shuyuan; **Wang, Hansheng**, forthcoming, Privacy-Protected Spatial Autoregressive Model, *ARXIV*.

35. Lin, Ziqian; Zhao, Junlong; Wang, Fang; **Wang, Hansheng**, forthcoming, Profiled Transfer Learning for High Dimensional Linear Model, *ARXIV*.

36. Lin, Ziqian; Huang, Danyang; Xiong, Ziyu; **Wang, Hansheng**, forthcoming, Statistical Inference for Regression with Imputed Binary Covariates with Application to Emotion Recognition, *ANNALS OF APPLIED STATISTICS*.

37. Lin, Ziqian; Gao, Yuan; Wang, Feifei; **Wang, Hansheng**, 2025, Testing Sufficiency for Transfer Learning, *COMPUTATION STATISTICS & DATA ANALYSIS*, 203.

38. Ai, Chunrong; Fang, Yue; **Xie, Haitian**, forthcoming, Data-Driven Policy Learning for A Continuous Treatment, *ARXIV*.

39. **Xie, Haitian**; Zhu, Ying; Shishkin, Denis, forthcoming, On the Limitations of Data-Based Price Discrimination, *ARXIV.*

40. **陈松蹊**；陈国青；常晋源；霍红；张新雨；朱雪宁；**王汉生**，2024，大规模商务场景的统计管理理论，《中国科学基金》。

41. 陈丽萍；晏梦灵；方姝；**徐敏亚**，2024，本科生-团队匹配度对科研能力和意愿的影响——基于个人-环境匹配理论的混合研究，《高等工程教育研究》，第 5 期，第 140-146 页。

42. 周梓洵、吴文心、孙澜澜、**徐敏亚**，接收待发表，机构调研与企业“脱虚返实”--来自机构投资者治理作用的证据，《管理科学学报》。

43. 白雪峰；熊子瑜；**王汉生**，2024，基于电话销售语音数据的客户购车意向甄别模型，《经济管理学刊》，第 2 期，第 189-216 页。

44. 洪永淼，**解海天**，奚晋，2024，为数字经济蓬勃发展提供新的理论指引，《中国社会科学报》。

45. 李龙飞；**虞吉海**，2024，空间面板数据模型——基于空间计量的文献综述，《经济管理学刊》，第 3 卷第 1 期，第 83-114 页。

46. 高曦含；高原；**虞吉海**，2024，资源型企业低碳转型的制度化演变过程——基于扎根理论的多案例研究，《华东经济管理》，第 38 卷第 6 期，第 76-84 页。

47. 高曦含，高原，**虞吉海**，接收待发表，推还是拉？制度压力下资源型企业低碳转型行为研究. 《科技管理研究》。

48. 陈诗源, 任菲, **虞吉海，**2024，生产网络视角下的碳税制度. 《经济管理学刊》，第 3 卷第 3 期，第 143-172 页。

49. 顾晗, 王锐, **虞吉海**，接收待发表，国有企业带动高质量发展的溢出效应研究. 《管理学报》。

✧ **智库报告（1 篇）**

1. **解海天**，2024，数字经济学科建设助力经济高质量加“数”跑，三中全会。

✧ **会议论文（5 篇）**

1. **Haitian，Xie**, 2024, Data-Driven Policy Learning for a Continuous Treatment, First Macau International Conference on Business Intelligence and Analytics.

2. **Yundong Tu**, 2024, Regime-specific Return Predictability in Quantiles, 2024 CUHK Econometrics Workshop.

3. **Minya Xu**, 2024, Promethean Anxiety from AI Adoption: Employees’ Need for Self-Actualization and Turnover Intention, The Academy of Management (AOM) Annual Meeting.

4. **Minya Xu**, 2024, The Double-Edged Sword of Generative AI Usage on Employee Creativity: A Dual Pathway Model, The Academy of Management (AOM) Annual Meeting.

5. **Minya Xu**, The Ripple Effect of Career Compromise on Feedback-Seeking and Extra-Role Behaviors, The Academy of Management (AOM) Annual Meeting.

（此数据来源于学科建设与学位管理办公室）

2. 荣誉情况

- ✧ 涂云东老师荣获 2024 年度国家自然科学基金杰出青年科学基金。
- ✧ 涂云东老师荣获 2024 年度北京大学优秀博士学位论文导师奖。
- ✧ 涂云东老师荣获 2024 年北京大学优秀研究生指导教师。
- ✧ 涂云东老师荣获当代经济学博士创新项目指导教师。
- ✧ 徐敏亚老师荣获 2024 中国工商银行奖教金优秀教师奖。
- ✧ 徐敏亚老师荣获美国管理学年会（AOM）优秀论文。
- ✧ 徐敏亚老师荣获企业跨国经营国际研讨会（ISMBM）优秀论文。
- ✧ 王汉生老师荣获 2024 年度国家自然科学基金重大项目（课题）。

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。2024 年共组织了 29 场学术讲座。详情如下表所示：

No.	Date	Speaker	Affiliation	Topic
1	2024/2/22	Zhenhao Gong	Shanxi University of Finance and Economics	Policy Analysis Using Multilevel Regression Models with Group Interactive Fixed Effects
2	2024/2/29	Yuying Sun	Academy of Mathematics and Systems Science	State-varying Synthetic Control Method
3	2024/3/7	Xiaojie Mao	Tsinghua University	Identification and Estimation of Long-term Causal Inference via Data Combination
4	2024/3/14	Yingying Dong	University of California Irvine	Doubly Robust Identification of Causal Effects of a Continuous Treatment using Discrete Instruments
5	2024/3/21	Mingfeng Zhan	Capital University of Economics and Business	Propensity Score of Propensity Score Methods in Estimating Treatment Effect
6	2024/3/28	Qihui Chen	The Chinese University of Hong Kong, Shenzhen	A Unified Framework for Estimation of High-dimensional Conditional Factor Models
7	2024/4/11	Jun Ma	Renmin University of China	Empirical Balancing (Likelihood) Covariate Adjustment for Regression Discontinuity Designs
8	2024/4/18	Junlong Feng	The Hong Kong University of Science and Technology	Individual Welfare Analysis: Random Quasilinear Utility, Independence, and Confidence Bounds

9	2024/4/25	Zheng Zhang	Renmin University of China	Causal Inference on Quantile Dose-response Functions via Local ReLU Least Squares Weighting
10	2024/5/9	Yizhou Kuang	University of Manchester	Bayesian Sensitivity Analysis for Set-identified Models
11	2024/5/16	Chunrong Ai	Chinese University of Hong Kong, Shenzhen	Conditional Independence Test Based on Conditional Density-Ratio Estimation
12	2024/5/23	Zhiguo Xiao	Fudan University	Causal Inference in Panel Data with A Continuous Treatment
13	2024/5/30	Wenyu Zhou	Zhejiang University	A General Test for Functional Inequalities
14	2024/6/6	Fang Fang	East China Normal University	An Integrated GMM Shrinkage Approach with Consistent Moment Selection from Multiple External Data Sources
15	2024/9/12	房勇	中国科学院数学与系统科学研究院	加密货币市场网络特征分析及投资决策研究
16	2024/9/19	Mengsi Gao	University of California, Berkeley	Regression Analysis with Endogenous Interference
17	2024/9/26	Zhan Gao	University of Southern California	Generalized Method of Moments with Grouped Heterogeneous Validity of Moment Conditions in Panel Data Models
18	2024/10/10	寇纲	西南财经大学	多重社交网络的表示学习与影响力最大化
19	2024/10/18	Olivier Scaillet	University of Geneva	Factor Analysis in Short Panels

20	2024/10/24	张征宇	Shanghai University of Finance and Economics	政策内生时无条件分位数处理效应的识别和推断
21	2024/10/31	杨翠红	中国科学院数学与系统科学研究院	数字时代全球价值重构的趋势与挑战
22	2024/11/7	Chaohua Dong	Zhongnan University of Economics and Law	GMM Estimation for High-dimensional Semiparametric Panel Data Models
23	2024/11/14	Shenshen Yang	Tianjin University	A Double Robust Approach for Non-Monotone Missingness in Multi-Stage Data
24	2024/11/21	Yuehan Yang	Central University of Finance and Economics	Covariate Adjustment in Randomized Block Experiments and Rerandomized Experiments
25	2024/11/28	Feipeng Zhang	Xi'an Jiaotong University	Statistical Inference for Conditional Expectile-based Value-at-risk
26	2024/12/6	Yan Zeng	Sun Yat-sen University	The Impact of Intermediaries on Insurance Demand and Pricing
27	2024/12/12	郑晓龙	中国科学院自动化研究所	人工智能技术赋能复杂金融系统研究及应用
28	2024/12/19	Guanyi Wang	University College London	Robust Network Targeting with Multiple Nash Equilibria
29	2024/12/26	Yiwen Shen	The Hong Kong University of Science and Technology	Index Investing and Dynamic Information Environment

五、教学工作

1. 开设课程

商务统计与经济计量系 24 年共承担课程 31 门。其中，24 年上半年承担本研课程 15 门， MBA 课程 2 门；下半年承担本研课程 8 门，MBA 课程 6 门。

24 年春季学期：

序号	类别	课程名称	课类	学分	起止周	任课教师
1	本科	概率统计 1 班	必修	4	1-16	徐敏亚
2	本科	概率统计 2 班	必修	4	1-16	宋晓军
3	本科	计量经济学 1 班	必修	3	1-16	宋晓军
4	本科	计量经济学 3 班	必修	3	1-16	涂云东
5	本科	金融中的数学方法	选修	3	1-16	李辰旭
6	本科&研究生	商务时间序列分析	选修	2	1-16	涂云东
7	本科&研究生	随机分析与应用	选修	3	1-16	李辰旭
8	博士&专硕	高级时间序列分析	必修	2	1-16	涂云东
9	研究生	因果推断	必修	3	1-16	解海天
10	研究生	统计学前沿探讨	必修	2	不定期	解海天
11	本科&研究生	随机分析与应用	选修	3	1-16	李辰旭
12	专硕	学术思想与学术写作	必修	1	1-8	王汉生
13	本科&研究生	商务时间序列分析	专业必修	2	1-16	涂云东
14	博士&专硕	高级时间序列分析	专业必修	2	1-16	涂云东
15	专硕	分布式存储与计算	专业限选	2	1-9	李丰
16	MBA	量化投资与高频交易	选修	2	1-8	王明进 杨云红
17	MBA	实用商务数据分析与预测	选修	2	1-9	王汉生

（此数据来源于本研项目、MBA 项目办公室）

24 年秋季学期：

序号	类别	课程名称	课类	学分	起止周	任课教师
1	本科&专硕	数据科学的 Python 基础	必修	2	1-16	王汉生 高原
2	本科&专硕	因果推断与商业应用	必修	2	1-16	虞吉海
3	本科	Econometrics	必修	3	1-16	涂云东
4	研究生	Advanced Econometrics	必修	3	1-16	虞吉海
5	研究生	统计学前沿探讨	必修	2	不定期	李辰旭
6	本科&专硕	数据科学的 Python 基础	专业限选	2	1-16	王汉生 高原
7	专硕	回归分析与数据思维	专业必修	2	0-10	王汉生
8	本科&专硕	因果推断与商业应用	选修	2	1-16	虞吉海
9	MBA	深度学习与人工智能	选修	2	0-10	王汉生
10	MBA	回归分析与数据思维	选修	2	0-10	王汉生
11	MBA	数据分析与统计决策	必修	2	0-10	王明进
12	MBA	数据分析与统计决策	必修	2	0-10	徐敏亚
13	MBA	数据分析与统计决策	必修	2	0-10	王明进
14	MBA	数据分析与统计决策	必修	2	0-10	王明进

（此数据来源于本研项目、MBA 项目办公室）

.....感谢各位老师对系里工作的支持和帮助.....