系列讲座

报告人:　 Prof. Haipeng Xing,
SUNY at Stony Brook

标题: **An introduction to financial time series**

第一次报告时间：2014 年 5 月 10 日（星期六）
晚上 6:30-9:00

地点：复旦大学 光华楼西辅 HGX202 室

第二次报告时间: 2014 年 5 月 11 日（星期日）

上午 8:30-12:30

地点：复旦大学 光华楼西辅 HGX202 室

第三次报告时间: 2014 年 5 月 12 日（星期一）

上午 8:30-12:00

地点：复旦大学 光华楼西辅 HGX202 室

第四次报告时间: 2014 年 5 月 12 日（星期一）

晚上 6:30-9:00

地点：复旦大学 光华楼西辅 HGX301 室

第五次报告时间: 2014 年 5 月 13 日（星期二）

上午 8:30-12:00

地点：复旦大学 光华楼东主楼 1501 室

第六次报告时间: 2014 年 5 月 13 日（星期二）

晚上 6:30-9:00

地点：复旦大学 光华楼西辅楼 HGX509 室

主讲人简介：

Haipeng Xing is an assistant professor of statistics at the State University of New York, Stony Brook. He graduated from Stanford's statistics department with a doctorate in 2005. He taught at Columbia's statistics department for two years and then moved to Stony Brook University in 2008. He also served as a consultant for the Office of Chief Economist and Vice President at the World Bank during May 2010-June 2011.

Haipeng's research focuses on statistical methdology for change-point problems, stochastic control, financial econometrics, and credit rating dynamics. His work includes papers published in the Annals of Applied Statistics, and Journal of Banking and

Finance, Sequential Analysis, and two books coauthored with Prof Tze Leung Lai, <Statistical Models and Methods for Financial Markets> (Springer, 2008) and <Risk management and Surveillance: Financial Models and Statistical Methods> (Chapman & Hall/CRC, to be published in 2012).

讲座内容简介：

Content: The course gives a brief introduction about various models in financial time series, including linear time series (AR, MA, ARMA, etc), volatility models, regime switching and change-point models.

主办单位：复旦大学数学科学学院

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