

Curriculum vitae for Yushu Li

Personal information

Academic title: Docent in statistics

Nationality: Chinese

Civil status: Married , One child (Born Nov. 2012)

Mail: Yushu.Li@uib.no

Web: <https://www.uib.no/en/persons/Yushu.Li>

Languages

Chinese: Native language

English: Fluent

Swedish: Fairly well in talking, writing, listening and reading

Norwegian: Daily communication

Current and previous positions

01.01, 2016- present

Associate professor

Department of mathematics, University of Bergen, Norway

June.2016-Dec.2018

Adjunct

Department of Economics and Statistics, Linnéuniversitetet, Växjö, Sweden

Oct.2013-Dec.2015

Assistant professor

Department of business and management science, Norwegian school of economics, Norway

Jul.2011-Sep. 2013

Researcher

Department of economics, Lund University, Sweden

Education

Ph.D in Statistics

Aug., 2011

Department of Economics and Statistics, Linnéuniversitetet, Växjö, Sweden

The dissertation “Essays on statistical testing using wavelet methodologies” is awarded as Linneuniversit’s best doctor dissertation 2012 (one out of 32) and get the prize of 2012’s “Linnéakademiens Forskningsstiftelses stipendium” with 35,000 sek.

Licentiat in Statistics

Jun., 2009

Department of Economics and Statistics, Växjö University, Växjö, Sweden

B.S in Economics with major in Statistics (direction on Actuarial science)

Jul., 2006

School of Statistics, Renmin University of China, Beijing, China

Other professional certificates(in Actuarial Science)

Course 1 of Society of Actuaries, USA : Grade 10(the highest grade)

May, 2004

Course 2 of Society of Actuaries, USA: Grade 6(the passing grade)

Nov., 2004

Research Interest

Time series econometrics, Sparse Bayesian Learning, Wavelet methods, Automatic statistical analysis, Statistical machine learning eg. Support vector machine and Relevance vector machine, HMM, Statistical Surveillance

Scientific Papers

Part A. Paper published

1. Hyunjoo Kim Karlsson, Yushu Li and Ghazi Shukur (2018)

- The Causal Nexus between Oil Prices, Interest Rates, and Unemployment in Norway Using Wavelet Methods, *Sustainability* 2018, 10(8), 2792; <https://doi.org/10.3390/su10082792>

2. Bjørn Gunnar Hansen and Yushu Li (2017)

- An Analysis of Past World Market Prices of Feed and Milk and Predictions for the Future, *Agribusiness*, 33 (2), pp 175-193

3. Simon Reese and Yushu Li (2015)

- “Testing for structural breaks in the presence of data perturbations---Impacts and wavelet based improvements”, *Journal of Statistical Computation and Simulation*, 85 (17), pp. 3468-3479

4. Yushu Li (2015)

- “Estimate long memory causality relationship by wavelet method”, *Computational Economics*, 45 (4), pp.531-544.

5. Yushu Li (2014)

- “Estimating APGARCH-Skew-t model by Wavelet Support Vector Machines”, *Journal of Forecasting*, 33(4), pp. 259-269

6. Yushu Li and Simon Reese (2014)

- “Wavelet improvement in turning point detection using a HMM model - from the aspects of cyclical identification and outlier correction”, *Computational Statistics*, 29 (6), pp.1481-1496.

7. Yushu Li (2013)

- “Wavelet Based Outlier Correction for Power Controlled Turning Point Detection in Surveillance Systems”, *Economic modeling*, 30, pp. 317-321

8. Yushu Li and Shukur Ghazi (2011)

- “Testing for unit roots in panel data using wavelet ratio method”, *Computational Economics*, Nov., 2011, pp 1-11.

9. Yushu Li and Shukur Ghazi (2011)

- “Linear and Nonlinear Causality Test in LSTAR Models: Wavelet Decomposition in Nonlinear Environment”, *Journal of Statistical Computation and Simulation*,81:12, pp.1913-1925

10. Yushu Li and Shukur Ghazi (2011)

- “Wavelet Improvement of the Over-rejection of Unit root test under GARCH errors: An Application to Swedish Immigration Data”, *Communications in Statistics, Theory and Methods*. 40, Issue 13, pp. 2385-2396.

11. Yushu Li and Shukur Ghazi (2010)

- “Testing for Unit Root Against LSTAR Models: Wavelet Improvement under GARCH Distortion”, *Communications in Statistics, Simulation and Computation*, 39, Issue 2, pp. 277 – 286.

Part B. Papers under revision

12. Yushu Li and Jonas Andersson (2018)

- “A likelihood ratio based test to evaluate density forecasting”, *Journal of Forecasting*, minor revision

13. Fredrik N.G. Andersson and Yushu Li (2018)

- “Are Central Bankers Inflation Nutters? - A Bayesian MCMC Estimator of the Long Memory Parameter in a State Space Model”, *Computational economics*, major revision

LEADER FOR PROJECT

Project leader for two years research project (2018-2019): Strategic Risk Adoption in Real Options under Multi - Horizon Regime Switching and Uncertainty.

Project number 274569, Granted with 580000 nok from Finance Market Fund, norwegian research council

SUPERVISION OF GRADUATE STUDENTS AND RESEARCH FELLOWS

2012- Main supervisor for 1 PhD candidate from Aug. 2017, Department of mathematics, University of Bergen, Norway

Co-supervisor for 1 PhD candidate, Department of mathematics, University of Bergen, Norway

10 Master Students (3 are co-supervised): Department of mathematics, University of Bergen, Norway; Department of business and management science, Norwegian school of economics, Norway; Department of economics, Lund University, Sweden

TEACHING ACTIVITIES

2018- 2018 Full Lecturer to bachelor course Stat 111: Statistiske metoder, UIB, Norway
Full Lecturer to master course STATLEARN: UIB, Norway

2017- 2017 Full Lecturer to master course Stat 241: Theory of Finance, UIB, Norway
Full Lecturer to master course STATLEARN: UIB, Norway

2016- 2016 Full Lecturer to master course Stat 231: Nonlife insurance mathematics, UIB, Norway
Full Lecturer to bachelor course Stat 111: Statistiske metoder, UIB, Norway

2014- 2016 Full Lecturer (50% lecturer at 2016) to master course ECO 403: Time Series Analysis and Prediction, NHH, Norway

2015- 2015 Full Lecturer to master course Stat 250: Monte Carlo method in statistics, UIB, Norway

2014- 2014 Full lecturer to bachelor course MAT 013: Matematisk statistikk, NHH, Norway

INSTITUTIONAL RESPONSIBILITIES

2017-2021 Institutttråd medlemmer, Department of mathematics, University of Bergen, Norway

2017-2019 Styremedlemmer, Norsk statistikk forening

2018-2018 Evaluation committee member for 1 associate professor in statistics, 2 PhD position

Department of mathematics, University of Bergen, Norway

Evaluation commit member for 1 PhD defense in Economics, jonkoping business school, Sweden

2017-2017 Evaluation committee member for 1 postdoc position, Department of Mathematics, UIB, Norway

Opponent for 1 PhD defense in Statistics, Department of economics and statistics, Linnaeus University, Sweden

2016-2016 Evaluation committee member for 1 PhD position and 1 postdoc. position, Department of Mathematics, UIB, Norway

Evaluation committee member to PhD defense in Economics, Department of economics, Lund University, Sweden

2011-2011 Opponent and evaluation committee member to licentiate thesis in Statistics, Department of economics, Jönköpin international business school, Sweden

COMMISSIONS OF TRUST

2010- Reviewer for: Quantitative Finance, Journal of forecasting, Economic Modelling, Journal of Statistical Computation and Simulation, Computational Economics, Computational Statistics

PEDAGOTICAL TRAINING

1. Pedagogical training course, NHH, Fall, 2013; Spring, 2014
2. Docentkurs , Samhällsvetenskaplig Fakultet och Ekonomihögskolan, Lund University, Spring, 2013 The course is given in Swedish, after this course the candidate is expected to have the ability to supervise Ph.D student
3. Pedagogisk course: 15 HP in Behörighetsgivande högskolepedagogisk utbildning, Linneuniversitet, Spring and Autumn Semester, 2011 The course is given in Swedish. Thesis to the course: Att utveckla studenters intresse att lära sig statistik.
4. Getstats Statistical Education Week: Attend workshop on “Enriching the Understanding of Teaching and Learning Statistics” and “Higher Education Teaching Statistics Day” Royal Statistical Society Centre for Statistical Education, Plymouth, UK, Oct., 2010

ACADEMIC VISITING ABROAD

Center for Research in Econometric Analysis of Time Series (CREATES), School of economics and management, Århus University, Denmark

Spring 2011

CONFERENCE WITH PAPER PRESENTATION

- [1] The 10th ICSA International Conference on Global Growth of Modern Statistics in the 21st Century, Shanghai JiaoTong University, Shanghai Dec., 2016
Present Paper: Testing for Structural Breaks in the Presence of Data Perturbations
- [2] 8th Nordic Econometric Meeting, Helsinki, Finland, May, 2015
Present paper “A simple method in testing a wide range of serial correlations in panel models”
- [3] Bayes 2015, Basel, switzerland, May 2015
Present poster “A Bayesian estimator of Long memory parameters”
- [4] Fagkonferansen i bedriftsøkonomiske emner, NHH,Norway, Jan., 2015
Present paper “A likelihood ratio based test to evaluate density forecasting” and discussant for paper “Volatility Re-Projection for European Carbon Markets”
- [5] 8th Annual International Conference on Mathematics & Statistics: Education & Applications , Athens, Greece, Jul., 2014
Present paper “A Bayesian MCMC based estimation of Long memory in state space model”
- [6] International work-conference on Time Series 2014, Granada, Spain, Jun., 2014
Present paper “A likelihood ratio based test to evaluate density forecasting”
- [7] Fagkonferansen i bedriftsøkonomiske emner, NHH,Norway, Jan., 2014
Present paper “A simple method in testing a wide range of serial correlations in panel models”
- [8] The Ninth ICSA International Conference: Challenges of Statistical Methods for Interdisciplinary Research and Big Data, Hong Kong Baptist University, Dec., 2013
Present Topic: Use Wavelet Methods to Deal with Irregular and Large Time Series Data
- [9] European Economic Association and the Econometric Society European meeting, University of Malaga, Spain, Aug., 2012
Present paper “Wavelet improvement in detecting turning point using Hidden Markov Model”
- [10] The second Linnaeus University Workshop in Stochastic Analysis and Applications, Linneuniversitet,Sweden, Jun., 2011
Present paper “Wavelet based outlier correction for power controlled turning point detection in surveillance systems”
- [11] 6th Nordic Econometric Meeting, Sandbjerg, Denmark, May, 2011
Present paper “Wavelet based outlier correction for power controlled turning point detection in surveillance systems”
- [12] 5th Nordic Econometric Meeting, Lund University, Sweden, Oct., 2009
Present paper “Wavelet Improvement of the Over-rejection of Unit root test under GARCH errors: An Application to Swedish Immigration Data”
- [13] European Economic Association and the Econometric Society European meeting, Barcelona Graduate School of Economics, Spain, Aug., 2009
Present paper “Testing for Unit Root Against LSTAR Models: Wavelet Improvement under GARCH Distortion”

- [14] Recent Advances in Time series analysis, Uni. of Cyprus, Cyprus, Jun., 2008
Present paper "Testing for Unit Root Against LSTAR Models"

INVITED SEMINAR PRESENTATION

- [1] Seminar in statistics, Medlemsmøte 2016, Statistisk forening i Bergen 14th, Mar., 2016
- [2] Seminar in statistics. School of statistics, Renmin university, Peking, 23rd Jun., 2015
Present paper "Testing for structural breaks in the presence of data perturbations---Impacts and wavelet based improvements"
- [3] Seminar in statistics. School of statistics and mathematics, Central university of finance and economics, Peking, 17th Jun., 2015
Present paper "Testing for structural breaks in the presence of data perturbations---Impacts and wavelet based improvements"
- [4] Seminar in statistics. Department of economics, university of Iceland, Reykjavik 15th May, 2015
Present paper "Wavelet based outlier correction for power controlled turning point detection in surveillance systems"
- [5] Seminar in statistics. Dep. of economics and statistics, Linnaeus university, 26th Sep., 2014
Present topic "Some aspects in Wavelet analysis, Statistical surveillance and Support vector machine"
- [6] Seminar in statistics. Dep. of mathematics, Copenhagen university, 24th Sep., 2014
Present topic "Some aspects in Wavelet analysis, Statistical surveillance and Support vector machine"
- [7] Seminar in Statistics, Dep. of mathematics, Bergen university, 29th Apr. 2014
Present topic "Some aspects in Wavelet analysis, Statistical surveillance and Support vector machine"
- [8] Seminar in Statistics, Dep. of Computer and Information Science, Linköping Uni., Sweden, 18th Oct. 2012
Present topic "Applying the wavelet method to deal with irregular data in statistical analysis"
- [9] Seminar in Statistics, Dep. Of Statistics, Lund Uni., Sweden, 29th Feb., 2012
Present paper "Wavelet improvement in turning point detection using a HMM model - from the aspects of cyclical identification and outlier correction"
- [10] Seminar in Statistics, Dep. of Statistics, Uppsala Uni., Sweden, 18th Jan., 2012
Present paper "Estimating APGARCH-Skew-t model by Wavelet Support Vector Machines"
- [11] CREATES lunch seminar, Aarhus Uni., Denmark, 26th Apr., 2011
Present paper "Wavelet based outlier correction for power controlled turning point detection in surveillance systems"
- [12] Seminar in Econometrics, Dep. of Economics, Lund Uni., Sweden, 22nd Oct., 2010
Present papers "Testing for unit root in panel data using wavelet ratio method"