



## 数量经济学系·教师简介



林蔚, 教授

林蔚 (Wei Lin)

### 【通讯信息】

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### 【研究兴趣】

时间序列分析、非参数计量经济学、季节调整方法

### 【教育背景】

2008年9月—2013年6月, 美国加州大学河滨分校经济系, 经济学博士

2006年9月—2008年8月, 厦门大学王亚南经济研究院, 西方经济学硕士

2002年9月—2006年7月, 武汉大学经济管理学院, 经济学学士、数学学士

### 【工作经历】

2018年10月至今, 对外经济贸易大学国际经济贸易学院, 副教授

2016年7月—2018年10月, 首都经济贸易大学国际经济管理学院, 副教授

2013年9月—2016年7月, 首都经济贸易大学国际经济管理学院, 助理教授

### 【学术访问】

2017年11月, 访问学者, 上海纽约大学商学院

2015年8月, 访问学者, 美国人口普查局统计方法研究中心

2014年9月—2015年2月, 访问学者, 美国得州农工大学统计系

### 【发表论文】

- Wei Lin, Jianhua Huang and Tucker McElroy (2018) . "Time series seasonal adjustment using regularized singular value decomposition," *Journal of Business and Economic Statistics*, Accepted.

- Yiguo Sun, Wei Lin and Qi Li (2017) . "Nonparametric Models with Random Effects," in *The Econometrics of Multi-dimensional Panels* (ed. Laszlo Matyas) , Springer.

- Wei Lin and Gloria Gonzalez-Rivera (2016) . "Interval-valued Time Series Models: Estimation based on Order Statistics Exploring the Agriculture Marketing Service Data," *Computational Statistics and Data Analysis*, 100, pp. 694 —711.

- Wei Lin, Zongwu Cai, Zheng Li and Li Su (2015) . "Optimal Smoothing in Nonparametric Conditional Quantile Derivative Function Estimation," *Journal of Econometrics*, 188 (2) , pp. 502 —513.

- Gloria Gonzalez-Rivera and Wei Lin (2013) . "Constrained regression for interval-valued data," *Journal of Business and Economic Statistics*, 31 (4) , pp.473 — 490. (featured article of the issue chosen by the editors)

### 【教材用书】

Solutions manual to Gloria Gonzalez-Rivera's "Forecasting For Economics and Business," Prentice Hall, January 2013. (with Yingying Sun)

### 【工作论文】

- Wei Lin and Gloria Gonzalez-Rivera. "Extreme returns and intensity of trading," R&R at Journal of Applied Econometrics
- Ai Han and Wei Lin. "Intrahousehold inequality of wage determination: Evidence from the PSID."
- Yuxin Chen, Zheng Li, Wei Lin and Yanfei Wang. "Predicting box office performance of sequel movies using functional additive model."
- Zongwu Cai, Wei Lin, Linman Sun and Zhengyi Zhang. "Misspecification test of nonparametric pricing kernel."
- Wei Lin, Jianhua Huang and Tucker McElroy. "Seasonal adjustment of time series observed at mixed frequencies using robust singular value decomposition."

### 【基金项目】

- 主持人, 国家自然科学基金青年基金项目《基于函数型主成分分析的季节调整和混合频率时间序列模型:理论与应用》, 批准号: 71501134, 执行年度: 2016.1-2018.12
- 参与人, 国家自然科学基金面上项目《基于区间计量模型的信息不完全下我国居民家庭夫妻收入差异研究》, 批准号: 71671183, 执行年度: 2017.1-2020.12

### 【审稿服务】

Journal of Econometrics, Econometrics Journal, International Journal of Forecasting, Quantitative Finance, Econometric Reviews, Empirical Economics, Economics Letters, Advances in Econometrics

### 【教学课程】

计量经济学 (本科班, 2019年春季)

首都经济贸易大学期间:

- 实变与泛函初步、计量经济学前沿、应用经济学前沿 (硕士班)
- 初级计量经济学 (本科班)

加州大学河滨分校期间:

- Instructor: Graduate Mini-Math Course
- Teaching Assistant: Econometric Methods II (graduate), Forecasting in Business and Economics, Statistics for Economics, Introductory Econometrics, Intermediate Macroeconomics, Intermediate Microeconomics, Introduction to Macroeconomics

### 【宣讲报告】

(会议宣讲)

- Workshop for Economics and Financial Econometrics in the Era of Big Data, Capital University of Economics and Business, Beijing, China, June 2018
- The 1st Chinese Econometrician Forum, Xiamen University, Xiamen, China, Dec 2017
- The 1st International Conference on Econometrics and Statistics, Hong Kong University of Science and Technology, HK, China, June 2017
- The 2nd International Symposium on Interval Data Modeling: Theory and Applications, Xiamen, China, July, 2016
- The 1st International Symposium on Interval Data Modeling: Theory and Applications, Beijing, China, July, 2015
- 35th International Symposium on Forecasting, Riverside, CA, June 2015
- 2015 Tsinghua International Conference on Econometrics, Beijing, China, May, 2015
- Conference in Honor of Aman Ullah (poster session), Riverside, CA, March 2015

- 34th International Symposium on Forecasting, Rotterdam, Netherlands, July 2014
- China Meeting of Econometric Society, Xiamen, China, June 2014
- Chinese Statistics Workshop (AMSS at CAS) , Beijing, China, November 2013
- Annual Symposium for Chinese Institute of Quantitative Economics, Wuhan, China, October 2013
- Joint Statistical Meeting, San Diego, CA, July 2012
- 21st ICSA Applied Statistics Symposium, Boston, MA, June 2012

(受邀报告)

- Seminar, School of International Trade and Economics, University of International Business and Economics, Beijing, China, June 2018
- Seminar, School of Economics, Liaoning University, Shenyang, China, May 2018
- Seminar, Institute of Statistics and Big Data, Renmin University of China, Beijing, China, March 2017
- Seminar, School of Economics, Shandong University, Jinan, China, December 2016
- Seminar, School of Economics, Zhejiang University, Hangzhou, China, November 2016
- Seminar, School of International Trade and Economics, University of International Business and Economics, Beijing, China, June 2016
- Seminar, Department of Economics, Shanghai University of Finance and Economics, Shanghai, China, April 2016
- Seminar, Department of Economics, Texas A&M University, College Station, TX, September 2015
- Seminar, Center for Statistical Research & Methodology, U.S. Census Bureau, Washington D.C., August 2015
- Seminar, Guanghua School of Management, Peking University, Beijing, China, June 2015
- ISEM Seminar, CUEB, Beijing, China, March 2014
- Econometrics Colloquium, Department of Economics, UC Riverside, CA, November 2012
- Econometrics Colloquium, Department of Economics, UC Riverside, CA, April 2011