

师资队伍

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朱东明

最后学位: 加拿大麦吉尔大学 博士
岗位职称: 副教授
公共职务: 数量经济系主任
研究领域: 计量经济学理论, 金融计量经济学, 风险管理
教学课程: 高级计量经济学I, 金融计量经济学, 数据、模型与决策, 商务与经济统计, 高级计量经济学II

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教师简介

教育经历

Ph.D. in Economics, McGill University, 2007

Fields: Econometric Theory, Financial Econometrics, Risk Management.

M.A. in Economics, University of Windsor, 2001

M.Sc. in Probability and Statistics, Jilin University, 1988

B.Sc. in Applied Mathematics, Jilin University, 1985

工作经历

- Associate Professor, School of Economics, Shanghai University of Finance and Economics, 2009-present.
- Associate Professor, HSBC School of Business, Peking University, 2006-2009.
- Teaching Assistant, Research Assistant to Professors J. W. Galbraith and V. Zinde-Walsh, Department of Economics, McGill University, Canada, 2001-2006.
- Teaching Assistant, Research Assistant to Professor Yanqin Fan, Department of Economics, University of Windsor, Canada, 1999-2001.
- Associate Professor (1996-1999), Lecturer (1990-1996), Teaching Assistant (1988-1990), Department of Information, Dongbei University of Finance and Economics, China.

发表论文

1. Modeling and forecasting expected shortfall with the generalized asymmetric Student-t and asymmetric exponential power distributions (with John W. Galbraith), *Journal of Empirical Finance*, 2011.

2. French Automobiles and the Chinese Boycotts of 2008: Politics Really Does Affect Commerce (with Canhui Hong, Weimin Hu and James E. Prieger), *The B.E. Journal of Economic Analysis & Policy*, Vol. 11, Issue 1 (Topics), 2011.

3. A generalized asymmetric Student-t distribution with application to financial econometrics (with John W. Galbraith), *Journal of Econometrics*, 2010.

4. Properties and estimation of asymmetric exponential power distribution, (with Victoria Zinde-Walsh), *Journal of Econometrics*, 148(1), 86-99, 2009.

工作论文

1. Asymmetric parametric distributions: A procedure and an example, working paper.

2. Forecasting expected shortfall with a generalized asymmetric Student-t distribution (with John W. Galbraith), working paper.

3. Maximum entropy extreme value distributions (with Victoria Zinde-Walsh), working paper.

4. An asymmetric generalized t distribution: theory and applications to econometrics, working paper.

5. Partial Identification and Confidence Sets for Functional of the Joint Distribution of the Potential Outcomes (with Yanqin Fan), working paper.

6. Demand Estimation of the Chinese New Car Market --- a BLP Estimation with Incomplete Price Data (with Zhentong Lu and Weimin Hu), working paper.

7. The Price of a Torch: the Impact on French Car Sales in China of Anti-Foreign Sentiment during the Beijing Olympics (with Canhui Hong and Weimin Hu), working paper.

8. Estimation of Demand using BLP Model with a Subset of Choices (with Zhentong Lu and Weimin Hu), working paper.

9. 政治事件、产品国别偏好和国际贸易（合作者：姚洪心），工作论文。

10. 国家社会科学基金一般项目：《对寡头市场条件下环境贸易政策的理论和实证研究》，批准号：09BJL041，课题经费：10万元，项目负责人：姚洪心，本人是第一主要研究人员。

11. 广东省哲学社会科学十一五规划课题：《FDI技术溢出对广东省产业结构调整实证研究》，批准号：08E-15，课题经费：2万元，项目负责人：姚洪心，本人是第一主要研究人员。

荣誉奖励

• Excellent Teaching Awards, Peking University Shenzhen Graduate School, 2009.

• Excellent Teaching Awards, Peking University Shenzhen Graduate School, 2008.

• Scholarship, McGill University, 2001-2006.

• Scholarship and Visa Differential Free Bursary, University of Windsor, 1999-2001.

• Summer Research Award, University of Windsor, 2001.

• Excellent Teaching Awards, Dongbei University of Finance and Economics, China, 1995, 1992.

教授课程

1. Advanced Econometrics I (Fall 2006, 2007)

2. Financial Econometrics (Spring 2007, 2008)

3. Data, Models and Decisions (Spring 2008, Fall 2008)

4. Statistics for Business and Economics (Fall 2007, Spring 2009)

5. Advanced Econometrics II (Spring 2009)

期刊审稿

- Journal of Financial Econometrics
- Journal of Nonparametric Statistics