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发布时间: 2018-09-02      浏览次数: 2040



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## 主持参与课题

1. 国际原油价格冲击下金融资产组合管理——基于马尔科夫机制转换多分形和高维相关模型的研究，国家自然科学基金项目（主持）
2. 国际原油价格波动风险研究：原因、影响和防范，江苏省金融工程重点实验室招标项目（主持）

## 发表论文

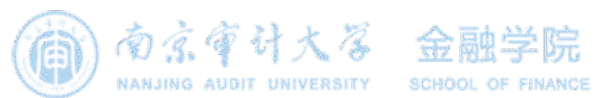
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12. 刘莉, 万解秋. 我国股市与汇率之间关系的再检验——基于滚动时间窗口技术和阈值误差修正模型的证据, *国际金融研究*, 第7期, 90-96页, 2011年. (CSSCI)
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