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学习简历

2004.01 - 2008.01　皋阳师范学院工商管理系　工商管理专业　管理学学士

2008.09 - 2010.06　南京财经大学金融系　金融学专业　金融学硕士

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2013.09 - 2016.08　南京审计学院 讲师

2016.09 - 至今　南京审计大学 副教授

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

1. Liu, L., Wang, Y., Wu, C., Wu, W., Disentangling the determinants of real oil prices,Energy Economics, 2016, 56, 363-373.

2. Wang, Y., Liu, L.*, Ma, F., Wu, C., What the investors need to know about forecasting oil futures return volatility, Energy Economics, 2016, 57, 128-139.

3. Liu, L., Ma, F., Wang, Y., Forecasting excess stock returns with oil market data, Energy Economics, 2015, 48, 316-324.

4. Liu, L., Zhang, T., Economic policy uncertainty and stock market volatility, Finance Research Letters, 2015, Forthcoming.

5. Liu, L., Chen, C.-C., Wan, J., Is world oil market “one great pool”?: An example from China’s and international oil markets, Economic Modelling, 2013, 35, 364-373. (SSCI)

6. Liu, L., Cross-correlations between crude oil and agricultural commodity markets, Physica A, 2014, 395, 293-302. (SSCI/SCI/EI)

7. Liu, L., Wang, Y., Cross-correlations between spot and futures markets of nonferrous metals, Physica A, 2014, http://dx.doi.org/10.1016/j.physa.2014.01.009. (SSCI/SCI/EI)

8. Liu, L., Wan, J., A study of Shanghai fuel oil futures price volatility based on high frequency data: Long-range dependence, modeling and forecasting, Economic Modelling, 2012, 29, 2245-2253. (SSCI)

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10. Liu, L., Wan, J., A study of correlations between crude oil spot and futures markets: A rolling sample test, Physica A, 2011, 390, 3754-3766. (SSCI/SCI/EI)

11. Liu, L., Wan, J., Wang, Y., Analysis of efficiency for Shenzhen stock market: Evidence from the source of multifractality, International Review of Financial Analysis, 2010, 19, 237-241. (EconLit)

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）

13. Wang, Y., Liu, L., Is WTI crude oil market becoming weakly efficient over time? New evidence from multiscale analysis based on detrended fluctuation analysis, Energy Economics, 2010, 32, 987-992. (SSCI/EI)

14. Wang, Y., Liu, L., Gu, R., Analysis of efficiency for Shenzhen stock market based on multifractal detrended fluctuation analysis, International Review of Financial Analysis, 2009, 18, 271-276. (EconLit)

15. Wang, Y., Liu, L., Gu, R., Cao, J., Wang, H., Analysis of market efficiency for the Shanghai stock market over time, Physica A, 2010, 389, 1635-1642. (SSCI/SCI/EI)

关 闭

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