

学术报告概要

数学学会与经济学会2007年联合年会

Hörsaal -101, Info.-Gebäude (50.34),
Universität Karlsruhe (TH)

2007年11月24—25日

注：每个报告为时30分钟（25分钟演讲+5分钟讨论）

Professionelle Verhandlung

[Nov. 24, 14:00-14:30]

王立凡

Statistical Inference and evaluation of Economic Information

[Nov. 24, 14:30-15:00]

孙玮

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This presentation provides a frontier modeling structure in high-frequency financial econometrics, i.e., Levy fractional stable noise for modeling univariate high-frequency time series data and Levy fractional stable noise with copulas for modeling multivariate high-frequency time series data.

小波分析介绍

[Nov. 24, 15:30-16:00]

徐景实

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本报告首先介绍小波的发展历史和小波的优点，其次介绍小波的应用，例如小波在数学领域、量子力学与理论物理、信号与图像、工程技术等方面以及军事上的应用，最后介绍小波变换的数学理论。

Variational Inequality and Complementarity Problems An Introduction to Theory, Algorithms and Backgrounds

[Nov. 24, 16:00-16:30]

王征宇

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In this report we present an introduction to the variational inequality and complementarity problems, mainly on the backgrounds of the problems and the algorithms for the problems. On the backgrounds we include the source problems from optimization, Nash-equilibrium models and the simulation of free boundary problems arising from mechanical engineering. On the numerical algorithms we put the emphasis on the interior points methods and on Newton-like methods applied to equation reformulations (usually non-smooth).

国际保险业的发展现状和前景

[Nov. 24, 16:30-17:00]

许闲

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报告提纲：一、国际保险业的发展现状(近5年来保险业的发展走势)；二、保险业的发展动因：1、GDP，2、股票市场，3、人口结构，4、市场革新，5、自然灾害；三、保险业的发展前景：1、宏观经济，2、保险公司实力，3、非寿险业，4、寿险业；四、会场讨论。

金融模型的模型风险及贝叶斯决策
(Bayesian decisions and „neighborhood
measures” for financial processes)

[Nov. 25, 08:30-09:00]

劳维

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We study Bayesian decision making based on observations $(X_i : i \in \{0, 1, \dots, n\})$ ($T > 0$, $n \in \mathbb{N}$) of the discrete-time price dynamics of a financial asset, when the hypothesis is a (non-)homogeneous n -period binomial model and the alternative is a different (non-)homogeneous n -period binomial model. We obtain some exact formulae for the corresponding Bayes risk and for related I_α -divergences. We also investigate the corresponding limits as the observation gaps tend to zero (i.e. $n \rightarrow \infty$).

数学在计算机辅助几何设计中的应用

[Nov. 25, 09:00-09:30]

陈琪

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本报告首先简单介绍计算机辅助几何设计所研究的主要问题和它的发展历史。数学在这个领域中起了决定性的作用，一些常用的数学方法将被介绍，特别是曲线和曲面的 Bézier 表示方法和 Bézier 技术将被详细描述。之后将介绍两个实例：1、通过物体表面上一些点的信息构造物体的模拟表面，并且求出该面的特征信息，例如曲率和曲率线等；2、通过折纸模型重构物体。最后简单介绍作者目前的研究领域和研究成果。

Investment Banking & CFA

[Nov. 25, 09:30-10:00]

俞忆巍

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报告提纲：一、投资银行：1、投资银行概括，2、投资银行职业道路简介；二、CFA：1、CFA 概括，2、CFA 对于投资领域职业道路的价值，3、CFA 课程设置和考试信息；三、会场讨论。

Marketing research and mining business data [Nov. 25, 10:30-11:00]

陈晔

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当今社会，人们利用信息技术生产和搜集数据的能力大幅度提高，无数个数据库被用于商业管理、政府办公、科学研究和工程开发等，这一势头仍将持续发展下去。于是，一个新的挑战被提了出来：在这被称之为信息爆炸的时代，信息过量几乎成为人人需要面对的问题。我的报告首先介绍什么是数据挖掘，数据挖掘能做些什么，同时介绍一些常用的数据挖掘的方法，及其数据挖掘在商业中的重要性和应用。

Macroeconomic research [Nov. 25, 11:00-11:30]

姚方

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The distinguishing feature of this model is that we clone the Calvo-rigidity-assumption to study the effect of institutional labor rigidity(ILR) on the economic dynamics in a DSGE framework. I find that, comparing to laissez faire market solution, ILR makes labor market less volatile but more persistent, and rigidity in the labor market also gives rise to the humped-shaped impulse responses of labor and output. Furthermore, we conduct a welfare analysis on the optimal labor market policy and find ILR is not optimal in long run, however, in short-run (up to 15 quarters), it improves utility of agents temporarily. Thus this timing effect could be the reason why it is widely used by the “myopic” policymakers despite its inefficiency in long run. After all, I argue that labor market rigidity plays an important role in the business cycles fluctuations and has profound impact on the economic policies, which deserves more researcher’s attention.

Technical analysis of FX trading [Nov. 25, 11:30-12:00]

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The popularity of technical analysis (TA) among traders remains a conundrum, since the standard economic theory rules out any persistent profits from speculation based on past price information. Possible data snooping bias casts substantial doubt on the validity of the often found profitability in the empirical research. We control the data mining bias and test the profitability of 25,988 technical trading rules in FX market, for both the simple rules and complex rules. We find the profitability documented in the literature is vastly overstated.

中国基金市场介绍 [Nov. 25, 12:00-12:30]

Zhang, Xiaojin