

Yonghong Hu (Prof., PhD)

School of Statistics and Mathematics
Central University of Finance and Economics (CUFE)
39 South College Road, Haidian District, Beijing, P.R.China, 100081
huyonghong@cufe.edu.cn, huyonghong@eyou.com

EDUCATION BACKGROUND

1984.9~1988.7, B.S., Mathematics, Shaanxi Normal University.
1993.9~1995.7, Graduate student, Xi'an Institute of Statistics.
1999.9~2002.7, Master, Applied Mathematics, Shaanxi Normal University.
2004.9~2008.7, Ph.D. Forestry Economics and Management,
Beijing Forestry University

VISITING EXPERIENCE

2003.2~2003.7, Academy of Mathematics and Systems Science, Chinese
Academy of Sciences
2014.1~2014.4, School of Mathematics and Physics, The University of
Queensland, Australia

PROFESSIONAL EXPERIENCE

1990.8~1993.8, Northwest Rubber Factory(Shanxi Province)
● Middle School teacher
1995.8~2004.10, Xi'an Institute of Statistics
● Director of Actuarial Science Department, Assistant Professor, Lecturer
2004.11~2006.8, School of economics, CUFE
● Director of Statistics Department, Associate Professor
2006.9~2013.7, School of Statistics, CUFE
● Director of Statistical Theory Department, Associate Professor
2013.9~, School of Statistics and Mathematics, CUFE
● Professor

RESEARCH FIELDS

Financial Econometrics, Synthetical Evaluation Method.

LECTURE COURSES

《Time Series Analysis》, 《Synthetical Evaluation Method》, 《Statistic Software》, 《Statistics》, etc.

COMMITTEE & BROAD MEMBERSHIPS

- Council Member, Chinese Association for Applied Statistics(CAAS)
- Vice Chairman, Synthetical evaluation research branch of Chinese Association for Applied Statistics(CAAS)
- Council Member, The statistical society of Beijing

PUBLICATIONS

1. **Hu Yong-hong**, Market mechanism and macro-control, Journal of Xi'an statistics institute, No.2, 103-106, 1994.(In Chinese)
2. **Hu Yong-hong**, Measurement and management for currency inflation, Reform of Economic, supplementary issue, 1995. (In Chinese)
3. **Hu Yong-hong**, One Generalized Correlation Coefficient, Statistics & Information Forum, No.4, 20-23, 1997. (In Chinese)
4. Xiao Xiao-nan, **Hu Yong-hong**, The Properties of Ordinary Differential Equations Solutions of Interval-valued Function and Fuzzy-valued Function, Journal of Xi'an Petroleum Institute, No.5, 55-57, 1997. (In Chinese)
5. **Hu Yong-hong**, Xiao Xiao-nan, Existence Interval and Continuation of Solution of Ordinary Differential Equations for Interval Valued Functions and Fuzzy Valued Functions, Journal of Engineering Mathematics, No.1, 98-100, 1998. (In Chinese) (EI)
6. **Hu Yong-hong**, Xiao Xiao-nan, Li Ling, Statistical Analysis and Comprehensive Evaluation for Enterprise Social and Economic Benefits, Modern Economic Science, No.4,72-74, 1998. (In Chinese)
7. Lu Zhong-hua, **Hu Yong-hong**, Stability Analysis on Motion Equation of Investors Configuration, Statistics & Information Forum, No.3, 41-45, 1998. (In Chinese)
8. **Hu Yong-hong**, Lu Zhong-hua, Mathematical Simulation for Market Share

of Competitive Enterprise Group, Statistics & Information Forum, supplementary issue, 1998. (In Chinese)

9. **Hu Yong-hong**, Present Existing problems in Statistical Education of China, Statistics & Information Forum, supplementary issue, 1998. (In Chinese)
10. **Hu Yong-hong**, A New Distance Comprehensive Evaluation Method, Statistical Research, supplementary issue, 1999. (In Chinese)
11. **Hu Yong-hong**, The Improved Method for TOPSIS in Comprehensive Evaluation, Mathematics in Practice and Theory, No.4, 572-575, 2002.(In Chinese)
12. **Hu Yong-hong**, Method for Index Correlation in Comprehensive Evaluation, Statistical Research, No.3, 39-40, 2002. (In Chinese)
13. **Hu Yong-hong**, Lu Zhong-hua, Analysis of the Leverage Effect in the Shanghai and Shenzhen Stock Markets, Mathematics in Practice and Theory, No.3, 51-54, 2005.(In Chinese)
14. **Hu Yong-hong**, Lu Zhong-hua, Analysis of the dynamic risk structure in the Shanghai and Shenzhen Stock Markets, Journal of Statistic and Management, supplementary issue, Vol.24, No.7,303-306, 2005. (In Chinese)
15. **Hu Yong-hong**, Chen Jian-cheng, Analysis on Investment Growth Fluctuation of the forestry Fixed Asset, China Population Resources and Environment, No.1, 59-63, 2006. (In Chinese)
16. **Hu Yong-hong**, Discussion on Sustainable Development and Evaluation of Enterprise, Proceedings of The 19th National Colleges Workshop of Socialist Economic Theory and Practice, Economic and Scientific Press House, Beijing, 2007. (In Chinese)
17. Lu zhong-hua, **Hu Yong-hong**, Shen Bin, Chi Xue-bin, The application of multi-dimensional scaling method in structure-activity relationship research, Computers and Applied Chemistry, Vol.24, No.3, 285-290, 2007. (In Chinese)
18. **Hu Yong-hong**, Chen Jian-cheng, Cyclical Swing and early warning of China's Wood Production, Management Sciences and Statistical Decision (Taiwan), No.11, 2006. (In Chinese)
19. **Hu Yong-hong**, Chen Jian-cheng, The Empirical Analysis of China's Institutional Change and Economic Growth, Productivity Research, No.11, 57-63, 2007. (In Chinese)

20. **Hu Yong-hong**, Lu Zhong-hua, Applications of clustering-discriminating analysis method in structure-activity relationship research, Application Research of Computers, Vol.24, No.11, 191-199, 2007. (In Chinese)
21. **Hu Yong-hong**, Analysis of the Leverage Effect and Week Effect of Waving in the Shanghai and Shenzhen Stock Index, Mathematics in Practice and Theory, Vol.38, No.4, 22-26, 2008. (In Chinese)
22. **Yong-hong Hu**, A Granger Causality Method to Testing Relations between Price of Agro-Share Sector and National Agriculture Economy, Recent Advance in Statistics Application and Related Areas, Aussino Academic Publishing House, 2008, 1770-1774.(ISTP)
23. Liu Chen, **Hu Yong-hong**, Chi Xue-bin, Parallel Study of Fisher Network Algorithm for Exact Nonparametric Test Based on MPI, Microelectronics & Computer, 2010(3), 158-162. (In Chinese)
24. Zhang Mao-hua, **Hu Yong-hong**, Evaluation to the Efficiency of Higher Education in China based on SBM Model, statistical education, 2010(7), 21-24. (In Chinese)
25. **Hu Yong-hong**, Research on Stock Risk Structure Characters of Listed Agriculture Company, Journal of Applied Statistics and Management, 2010(4), 705-712. (In Chinese)
26. **Hu Yong-hong**, Research on the Influence of Agricultural Policy on Stock Price of Agricultural Listed Companies in China, Statistics & Information Forum, Vol.25, 2010(12), 64-68. (In Chinese)
27. **Hu Yong-hong**, Understanding and Discussion of Some Problems in Statistical Synthesis Evaluation, Statistical Research, Vol.29, 2012(1), 26-30. (In Chinese)
28. **Yong-hong Hu**, Da-qian Chen, Parallel Randomized Quasi-Monte Carlo Simulation for Asian Basket Option Pricing. Journal of Algorithms & Computational Technology, 2012, 6(1):101-112. (EI)
29. **Hu Yong-hong**, Li Li, Chang Hong-xu, Research on the Relationship Between Interest Rate Term Structure Macroeconomic Variables, Journal of Statistic and Management, 2012, 31(5), 871-879. (In Chinese)
30. **Yong-Hong Hu**, Bao-Hua Zhang, The QSAR Research on Aurone URONE Inhibitors of Hepatitis C Virus RNA-Dependent RNA Polymerase by Applying Multi-Dimensional Scaling Method, International Journal of Biomathematics, Vol. 06, No.1, 1250062-1~17, 2013. (SCI)
31. Xuebin Chi, **Yonghong Hu**, Research on Development Status of Supercomputing in Chinese Academy of Sciences, The World of Survey and Research, No.8, 56-61, 2013. (in Chinese)

32. **Hu Yonghong**, Jiao Lili, Oil Price Uncertainty and the Chinese Macroeconomic Increase — Evidence from the GARCH-in-Mean SVAR, *Statistics & Information Forum*, Vol.28, 2013(10), 63-67. (In Chinese)
33. Peng Hui Yao, **Yong Hong Hu**, Zhong Hua Lu, Yan Gang Wang, Jue Wang, Improved Parallel Randomized Quasi Monte Carlo Algorithm of Asian Option Pricing on MIC Architecture, Thirteenth International Symposium on Distributed Computing and Applications to Business, Engineering and Science, December 2014, 157-161, ISBN: 978-1-4799-4170-4.(EI)
34. **Yonghong Hu**, Qiang Li, Zongyan Cao, Jue Wang, Parallel simulation of high-dimensional American option pricing based on CPU versus MIC, *Concurrency and Computation: Practice and Experience*, 10 April 2015, Volume 27, Issue 5, 1110–1121. (SCI)

TEACHING MATERIALS AND WORKS

35. 《Time Series Analysis》, National key Teaching materials of General higher education of “Ninth” National Five-Year Plan, China Statistics Press, 2000. (Editor-in-chief: Wang Zhen-long, Chief Umpire: Gu Lan. I finished 120000 words). This textbook Won the prize of excellent statistical materials of the fourth national bureau of statistics(2001.12) (In Chinese)
36. 《Synthetical Evaluation Method》, recommended textbook by National Liberal Arts Mathematics Education Research Association, Science Press, 2000. (Writers: **Hu Yong-hong**, He Si-hui.)(In Chinese)
37. 《Statistics》, 21st century general college series textbook of economics and management, Shaanxi people's publishing house, 2001. (Editor-in-chief: Wang Zhen-long, Zhao Chang-chang. I finished 50000 words.) (In Chinese)
38. 《Studies on Flow Model System of Tourists to China》, Research monograph of Natural Science Foundation of China(NSFC), Higher Education Press, 2001. (Writers: Ma Yao-feng, Li Tian-shun, Liu Xin-ping. I finished 40000 words, about the fuzzy mathematical analysis on overseas tourist flow.) (In Chinese)
39. 《Introduction to Education Statistics and Evaluation》, Science Press, 2003. (Writers: Liu Xin-ping. I finished 30000 words, the Chapter 14, Multivariate analysis method in the education evaluation.) (In Chinese)
40. 《Statistics in Business and Economic Activities》, China Financial Economic Publishing House, 2005. (Editor-in-chief: Li Lian-you. I finished 40000 words.)(In Chinese)

41. 《Theory and Method of Statistical Data Analysis》, China forestry publishing house, 2006. (Editor-in-chief: Chen Jian-cheng, Associate Editors: **Hu Yong-hong**. I finished 42000 words.)(In Chinese)
42. 《Applied Time Series Analysis》, Science Press, 2007. (Editor-in-chief: Wang Zhen-long, **Hu Yong-hong**. I finished 76000 words.) (In Chinese)
43. 《Research on Stock Volatility of Agricultural Listed Companies》, China Statistics Press, 2010. (Writer: **Hu Yong-hong**)(In Chinese)
44. 《Statistics》, China Statistics Press, 2010. (Editor-in-chief: Liu Yang. I finished 30000 words.) This textbook won the prize of excellent teaching material of Beijing higher education.(In Chinese)
45. 《Applied Time Series Analysis》 (second edition), National planning Teaching materials of “eleventh” National Five-Year Plan of General higher education, National planning Teachingmaterials of “eleventh” National Five-Year Plan of national statistics textbook editor committee, China Statistics Press, 2010. (Editor-in-chief: Wang Zhen-long. I finished 106000 words.) (In Chinese)

PROJECTS UNDERTAKEN

1. Content system construction and teaching research of course 《Synthetical Evaluation Method》, 1998-1999. Supported by Xi 'an statistics institute. Leader.
2. Application research of mathematics in humanity, economics and ecology, 1998-1999. Supported by Xi 'an statistics institute. Major Participants.
3. Studies on sustainable development and its index system, 1998-2000. Supported by State Statistics Bureau. Major Participants.
4. Statistical analysis of financial risk, 1999-2001, Supported by State Statistics Bureau. Leader.
5. Shaanxi 21st century higher education teaching reform project: Undergraduate course system construction and talent cultivation of Actuarial science, 2002-2004. Major Participants.
6. Research on parallel algorithm and parallel implementation of characteristic finding, Natural Science Foundation of China (NSFC), 2007-2009. Leader of the sub-project: Applied technology research of statistical methods and data mining.
7. Super computing environment for scientific research, High Technology Research and Development Program (863), 2006-2010. Leader of the sub-project: application and development of Calculate the computational finance.

8. Relationship research between stock price volatility and agricultural economy, Stock Price Volatility and Agricultural Industrial Policy of Agricultural Listed Companies, The National Statistical Scientific Research Project, 2007-2009. Leader.
9. Statistical analysis on sustainable development level of China Internet network, The National Statistical Scientific Research Project, 2010-2012. Leader.
10. Research and implementation of parallel optimization algorithm for robust Portfolio selection problem, Natural Science Foundation of China (NSFC), 2013-2016. Leader.
11. Research on the effect of index correlation and nondimensionalization to DEA efficiency, The National Statistical Scientific Research Project, 2013-2015. Leader.

AWARDS AND HONORS

1. Textbook: 《Time Series Analysis》, Excellent statistical teaching material, the fourth national bureau of statistics, 2001. Major participants.
2. Application type teaching mode innovation and practice for national economic accounting, Beijing education and teaching achievement prizes (higher education), the first prize, 2008. Major participants.