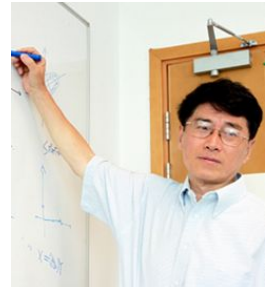


报告 14

大数据分析在市场情绪指数上的应用

Market Sentiment Index by Big Data Analysis

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讲者介绍 Biography

李端现为香港中文大学系统工程与工程管理理学系禰永明冠名讲座教授，香港中文大学金融工程中心主任及香港中文大学（深圳）金融工程硕士课程主任。李端教授出生于中国上海。他 1977 年本科毕业于上海复旦大学物理系，其后于 1982 年获上海交通大学自动控制硕士学位，1987 年获美国凯斯西储大学系统工程博士学位。在加盟香港中文大学之前，李教授于 1987 年至 1994 年在美国弗吉尼亚大学任教，任系统工程学系副教授，并任工程系统风险管理中心副主任。李端教授是国际运筹优化、金融工程领域的知名学者，曾主持美国自然科学基金、香港研究基金、与中国国家自然科学基金等多项研究课题。他研究兴趣广泛，在最优化理论、最优控制理论、金融工程及决策理论等领域贡献良多，有不少开创性的工作。他在国际期刊上发表论文 180 余篇，其中包括众多国际顶尖期刊。李教授并担任许多国际一流杂志的编委或特刊主编。李端教授关心国家教育科研事业的发展，曾任中国数学规划协会副理事长与中国系统工程学会金融系统工程专业委员会副理事长。现为中国科学院国家数学与交叉科学中心数学与经济金融交叉研究学部学术委员会委员。

Duan Li is currently Patrick Huen Wing Ming Chair Professor of Systems Engineering & Engineering Management, and Director, Center for Financial Engineering, the Chinese University of Hong Kong. He also serves as Director, Master of Science Programme in Financial Engineering, the Chinese University of Hong Kong (Shenzhen). Duan Li was born in Shanghai. He graduated from Fudan University, received his M.E. degree in automatic control from Shanghai Jiaotong University, and received his Ph.D. degree in systems engineering from Case Western Reserve University. Before he joined The Chinese University of Hong Kong in December 1994, he was a faculty member at the University of Virginia from 1987 to 1994, where he was an Associate Professor in the Department of Systems Engineering and the Associate Director of the Center for Risk Management of Engineering Systems. Duan Li's research interests include optimization, optimal control, financial engineering, and decision-making methodologies. He has authored and coauthored over 180 journal papers in these areas. He served as associate editor or a guest editor for numerous leading journals, including IEEE Transactions on Automatic Control, Journal of Global Optimization and IIE Transactions on Operations Engineering. He was a Vice President of the Chinese Society of Mathematical Programming and a Vice President of the Chinese Society of Financial Systems Engineering. He serves currently as a member of Academic Committee, the Chinese National Research Center of Mathematics and Cross-Disciplinary Science, Department of Finance and Economics.