个人简历

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研究领域/方向：航运金融、金融计量分析

教育背景：

[1] 2012.09-2018.01, 博士，大连理工大学，金融数学与保险精算

[2] 2008.09-2012.06, 本科，大连理工大学，数学与应用数学

科研与学术工作经历：

[2] 2020.07-至今，大连海事大学，航运经济与管理学院，副教授，硕士生导师

[3] 2018.04-2020.07，大连海事大学，航运经济与管理学院，讲师，硕士生导师

[4] 2018.12-至今，大连海事大学，博士后

[5] 2016.09-2017.09，阿尔伯塔大学（加拿大）

在校教授课程：

金融计量学、多元统计分析、时间序列分析、期货交易实训

主持或参与的课题：

[1] 2020.09-2023.12，国家自然科学基金，基于粒计算的时序数据特征表示与聚类分析(62006033)，主持。

[2] 2019.10-2021.09，辽宁省博士科研启动基金计划项目，基于信息粒化的时间序列聚类方法研究(2019-BS-029)，主持。

[3] 2019.05-2021.05，中国博士后基金，跨市场交互作用影响下航运企业组合套期保值策略研究(2019M651100)，主持。

[4] 2018.07-2019.07，辽宁省社会科学规划基金，辽宁省生态足迹的动态分析及生态文明建设的对策研究(L18DGL010)，主持。

[5] 2017.01-2020.12，国家自然科学基金，基于公理模糊集和粒计算的多元动态数据的知识发现与语义表示(61773352)，参与。

[6] 2012.01-2015.12，国家自然科学基金，基于动态数据和模糊认知图的复杂不确定系统建模、分析与控制(61533005)，参与。

发表的论文：

[1] Hongyue Guo, Lidong Wang*, Xiaodong Liu, Witold Pedrycz, Trend-based Granular Representation of Time Series and its Application in Clustering, IEEE Transactions on Cybernetics, 2021, online, DOI: 10.1109/TCYB.2021.3054593. (SCI 检索)

[2] Hongyue Guo, Haibo Kuang, Lidong Wang*, Xiaodong Liu, Witold Pedrycz, Hierarchical Axiomatic Fuzzy Set Granulation for Financial Time Series Clustering, IEEE Transactions on Fuzzy Systems, 2020, online, DOI: 10.1109/TFUZZ.2020.3048514. (SCI检索)

[3] Hongyue Guo*, Lidong Wang, Xiaodong Liu, Witold Pedrycz. Information granulation-based fuzzy clustering of time series, IEEE Transactions on Cybernetics, 2020, online, DOI: 10.1109/TCYB.2020.2970455. (SCI检索)

[4] Hongyue Guo*, Witold Pedrycz, and Xiaodong Liu. Hidden Markov models based approaches to long-term prediction for granular time series, IEEE Transactions on Fuzzy Systems, 2018, 25(6): 2807-2817. (SCI检索)

[5] Hongyue Guo*, Lidong Wang, and Xiaodong Liu. Dynamic time alignment kernel-based fuzzy clustering of non-equal length vector time series, International Journal of Machine Learning and Cybernetics, 2019,10(11):3167-3179. (SCI检索)

[6] Hongyue Guo*, Witold Pedrycz, and Xiaodong Liu. Fuzzy time series forecasting based on axiomatic fuzzy set theory, Neural Computing & Applications, 2019, 31(8): 3921-3932 (SCI检索)

[7] Hongyue Guo, Xiaodong Liu*, and Zhubin Sun. Multivariate time series prediction using a hybridization of VARMA models and Bayesian networks. Journal of Applied Statistics, 2016, 43(16): 2897-2909. (SCI检索)

[8] Hongyue Guo, Xiaodong Liu*. Dynamic programming-based optimization for segmentation and clustering of hydrometeorological time series. Stochastic Environmental Research and Risk Assessment, 2016, 30(7): 1875-1887. (SCI检索)

[9] Hongyue Guo*, Xiaodong Liu, and Lixin Song. Dynamic programming approach for segmentation of multivariate time series. Stochastic Environmental Research and Risk Assessment, 2015, 29(1): 265-273. (SCI检索)

[10] Hongyue Guo, Zhubin Sun, and Xiaodong Liu*. Multivariate time series segmentation approach based on hidden Markov models, The Tenth International Conference on Innovative Computing, Information and Control, Dalian, 2015.8.20-2015.8.22. (会议论文)

[11] Lidong Wang, Fang Zhao, Hongyue Guo*, Xiaodong Liu, Witold Pedrycz, Top-Down Granulation Modeling Based on the Principle of Justifiable Granularity, IEEE Transactions on Fuzzy Systems, 2021, online, DOI:

10.1109/TFUZZ.2020.3046333. (SCI 检索)

[12] 赵芳，郭红月，王利东，基于区间二型FCM和合理粒度原则的信息粒生成方法及应用，模糊系统与数学，2020，录用。

[13] 刘依菲, 郭红月*, 刘晓东. 基于样本选择的二型AFS分类方法研究, 南京理工大学学报, 2019, 4(43): 402-407.

[14] Xiaodong Liu*, Wenjuan Jia, Yuangang Wang, Hongyue Guo, Yan Ren, and Zedong Li. Knowledge discovery and semantic learning in the framework of AFS theory, WIREs Data Mining and Knowledge Discovery, 2018, 8(5), e1268. (SCI 检索)

[15] Zhubin Sun, Xiaodong Liu*, and Hongyue Guo. A method for constructing the composite indicator of business cycles based on information granulation and dynamic time warping, Knowledge-based Systems, 2016, 101:135-141. (SCI检索)

[16] Lanlan Gu, Hongyue Guo, and Xiaodong Liu*. Fuzzy time series forecasting based on information granule and neural network, International Journal of Computational Science and Engineering, 2017, 15(1-2):146-152. (EI 检索)