

## Lecturer ZHAO Lili

College	College of Business
Current Position	Lecturer
Types of Tutor	Master Tutor
Language	Chinese/English
Education	<b>2014.9-2017.6</b> Renmin University of China Statistics Doctor <b>2005.9-2008.6</b> Shandong University Management Science and Engineering Master <b>2001.9-2005.6</b> Lanzhou University of Technology Information and Computing Science Bachelor
Research Interests	Data Analysis, Financial Risk Management
Selected Publications	<ol style="list-style-type: none"><li>1. Zhao Lili, Zhang Bo. Portfolios Robust VaR Procedure Based on Independent Component Analysis[J]. Journal of Applied Statistics and Management, 2019, 38(02): 367-380.</li><li>2. Wu Ben, Zhang Bo, Zhao Lili. Modeling Volatility of Irregularly Spaced Time Series: Union of high-frequency and Low-frequency Data[J]. System Engineering: Theory &amp; Practice, 2019(01): 36-48.</li><li>3. Zhao Lili, Zhang Bo. Estimation of High Dimension Volatility Based on Improved ICA Model[J]. Journal of Applied Statistics and Management, 2017, 36(1): 38-50.</li><li>4. Zhao Lili. Research on Financial Development and Industrial Structure Adjustment in the Western</li></ol>

	Region under the Background of "The Belt and Road" -- Taking Gansu Province as An Example [J].Modern Management Science,2016(08):75-77.
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