余俊教授简介

余俊教授于 1998 年在加拿大西安大略大学获得经济学博士学位。他曾在奥克兰大学商学院任教（1998 年至 2003 年），新加坡管理大学（SMU）任教（2004 年至 2023 年）。目前担任澳门大学 UMDF 金融与经济学讲座教授，以及澳门大学工商学院院长。此前，他曾担任 SMU 李光前经济与金融讲座教授，担任 SMU 沈基文金融经济研究院院长，以及担任 SMU 老龄化经济研究中心首席研究员。作为 SMU 老龄化经济研究中心首席研究员他成功申请到了新加坡政府对人文社科领域的最大资助（1100 万新元）。他曾于 2017 年至 2019 年担任中国教育部长江学者。

余教授已发表约 100 篇学术论文，其中许多发表在金融和经济领域的顶尖期刊上。他的文章涉及资产价格泡沫的检测以及其起始和终止日期的估计，开创了金融资产和房地产泡沫计量分析新领域的研究。许多研究人员被吸引到这一领域，采用这些文章中开发的方法进行工作。许多央行已经采用这些技术进行预警。已开发了几种计算机软件包来实施这些方法。2020 年，他与人合著的名为《金融计量建模》的教科书由牛津大学出版社出版。为了表彰余教授对学术和人才培养等领域所做的贡献，一本名为《金融计量学：理论与应用》的编辑书即将由剑桥大学出版社出版。

余教授是金融计量学会的创会会士，也是经济计量学杂志的会士。他担任《经济计量学杂志》和《计量经济学理论》的副主编。

Short Bio for Professor Jun Yu

Professor Jun Yu received a Ph.D. in economics at the University of Western Ontario in 1998. He taught at the Business School of the University of Auckland between 1998 and 2003 and Singapore Management University (SMU) between 2004 and 2023. He is currently UMDF chair Professor of Finance and Economics at the University of Macau and Dean of the Faculty of Business Administration at the University of Macau. Before that, he was Lee Kong Chian Professor of Economics and Finance at SMU, director of Sim Kee Boon Institute for Financial Economics at SMU, and the lead principal investigator of the Centre for Research on the Economics of Ageing at SMU. As the lead PI, he successfully obtained the largest research grant from the Singapore government (more than S$11,000,000) in social sciences and business. He was a Changjiang Scholar (长江学者) between 2017 and 2019.

Professor Yu has published about 100 papers. Many of these publications are in leading journals in finance and economics. His articles for detecting the presence of asset price bubbles and estimating their origination and termination dates have initiated a new area of research on the econometric analysis of bubbles in financial assets and real estate. Many researchers have been attracted to work in this area using the methods developed in these articles. Many central banks have used these techniques for early warning signals. Several computer software packages have been written to implement these methods. In 2020, his co-authored textbook, titled "Financial Econometric Modeling", was published by Oxford University Press. In honor of Professor Yu, an edited book titled "Financial Econometrics: Theory and Application" is forthcoming at the Cambridge University Press.

Professor Yu is an inaugural fellow of the Society of Financial Econometrics and a fellow of the Journal of Econometrics. He serves as Associate Editor of the Journal of Econometrics and Econometric Theory.