Shaonan TIAN, Ph.D.

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Education

Ph.D.	Business Analytics	University of Cincinnati	2012/12
M.Sc.	Quantitative Analysis	University of Cincinnati	2009/09
B.Sc.	Software Engineering	Zhejiang University	2006/07

Work Experiences

Assistant Professor 2013/01 - Present
Department of Marketing and Decision Sciences
College of Business, San José State University

Research Interests

- Statistical Finance: Default Forecasting; Survival Analysis on Finance Application.
- Data Mining: Classification; Clustering.
- Non-Parametric Estimation.

Research Peer Refereed Journal Publications

- Ding, A., Tian, S., Yu, Y. and Guo, H. (2012) "A Class of Discrete Transformation Survival Models with Application to Default Probability Prediction", *Journal of the American Statistical Association*, 107(499), 990-1003.

Working Papers

- Tian, S., Yu, Y. and Guo, H. "Variable Selection and Corporate Bankruptcy Forecast".
- Tian, S. and Yu, Y. "Forecasting Corporate Bankruptcy: An International Evidence".
- Tian, S. and Yu, Y. "Data Sample Selection Issues for Bankruptcy Prediction".

Work In Progress

- Tian, S., Ding, A., Yu, Y. "Validation on Default Risk".
- Tian, S., Yu, Y. and Ghosh, P. "A Quantile Regression Approach to Two-Part Model with Single-Index: Application to Corporate Default".
- Ding, A., Tian, S., Yu, Y. and Ghosh, P. "Zero Inflated Binomial Hazard Modeling for Corporate Bankruptcy Prediction".

Presentations

Invited Talks

- "A Discrete Transformation Survival Model with Application to Default Probability Prediction" at the INFORMS Annual Meeting, Charlotte, NC, November 2011.
- "Dynamic Variable Selection for Corporate Bankruptcy Prediction" at the 7th Accounting Research Symposium, University of Cincinnati, Cincinnati, OH, April 2011.
- "Data Sample Selection Issues for Bankruptcy Prediction" at the International Conference on Financial Statistics and Financial Econometrics, Chengdu, China, July 2009.

Conference Presentations

- "A Class of Discrete Transformation Survival Models with Application to Default Probability Prediction" at the Annual Decision Science Institute Meeting, Boston, MA, November 2011.
- "Dynamic Variable Selection for Corporate Bankruptcy Prediction" at the Annual Joint Statistical Meeting, Miami Beach, FL, August 2011.
- "Forecasting Corporate Bankruptcy: An International Evidence" at the Annual Joint Statistical Meeting, Vancouver, CA, August 2010.

Poster Presentations

- Graduate Poster Forum, University of Cincinnati, March, 2010.

Teaching Experiences

- Instructor, College of Business, University of Cincinnati, 2007-2012
- Guest Lecturer, College of Business, University of Cincinnati, Spring 2008-2011
- Graduate Teaching Assistant, College of Business, University of Cincinnati, 2007-2012
- Graduate Teaching Assistant, Department of Computer Science and Engineering, University of Minnesota, Twin Cities, 2006-2007

Honors & Awards

- Title VI Individual Learning Grant, University of Cincinnati Accounting, Department of Education, 2009
- Finalist of the Distinguished Dissertation Completion Fellowship Award, University of Cincinnati, 2011
- GSGA (Graduate Student Governance Association) Excellence Award for Exemplary Scholarship in the Social & Behavioral Sciences, University of Cincinnati, 2011
- Summer Graduate Student Research Fellowship, University of Cincinnati, 2009 and 2011
- Best Undergraduate Student Award with Honor, Zhejiang University, 2006

Referee

- The *European Journal of Operations Research* (EJOR)
- The Decision Sciences Institute's *Conference Proceedings*

Press Coverage

- Bankruptcy International Style: What Financial Factors Predict Corporate Bankruptcy in Global Economies, University of Cincinnati, August 2010, http://www.uc.edu/News/NR.aspx?id=12189

Affiliation

- American Statistical Association (ASA)
- Institute for Operations Research and the Management Sciences (INFORMS)
- Decision Sciences Institute (DSI).