

**FENG XU**  
 School of Business Administration  
 Georgia Southwestern State University  
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## EDUCATION

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- Ph.D., The George Washington University 08/2002-08/2008  
*Major: Decision Sciences*  
*Minor: Statistics and Operations Research*
- M.B.A., The George Washington University 08/2000-05/2002  
*Major: Finance & Investments*
- M.S., South Dakota State University 08/1998-05/2000  
*Major: Economics*
- B.Econ., Sichuan University, China 09/1990-07/1994  
*Major: National Economy Management*

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## RESEARCH INTERESTS

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- Dissertation Research Topic: Bayesian Mortgage Default Models  
 Developing discrete and continuous time Bayesian statistical models and inference procedures for residential mortgage default risk and relevant uncertainties; establishing a decision theoretic framework for optimal loss mitigation policy.
- Statistical modeling in decision analysis; risk analysis in financial areas; reliability analysis; MCMC methods; time series analysis and forecasting; application of game theory in decision making process.

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## TEACHING & RESEARCH EXPERIENCE

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- Georgia Southwestern State University (10/2008-Present)  
*Assistant Professor of Management, School of Business Administration*  
 Teaching business statistics, forecasting, quantitative analysis and operations management courses at both undergraduate and graduate levels.
- The George Washington University (08/2002-08/2008)  
*Graduate Teaching & Research Assistant, Decision Sciences Department*  
 Gave lectures for lab sessions on modeling in finance and operations management, as well as on statistical software such as SAS, JMP and WinBUGS; conducting research in risk analysis projects.  
 Courses assigned from Fall 2002 to Spring 2008:  
 MBAD 220 Statistical Analysis for Managers  
 MBAD 231 Operations Management  
 DNSC 202 Mathematics and Statistics for Management  
 DNSC 277 Time Series Analysis and Forecasting  
 DNSC 397 Advanced Time Series Analysis  
 DNSC 328 Bayesian Statistics  
 DNSC 275 Advanced Statistical Modeling & Analysis  
 FIN 271 Financial Modeling and Econometrics

- The George Washington University (09/2006-05/2007)  
*Instructor & Part-time Faculty*, Decision Sciences Department  
Course assigned for teaching: BADM 120 Operations Management
- The George Washington University (01/2003-01/2005)  
*Consulting Project Researcher* (part-time), Decision Sciences Department  
Worked with the client to identify key influencing factors and develop effective statistical models for budgeting and financial management purposes. Coordinated with another consulting team in coding and programming of the final deliverable solutions.
- Amerada Hess Co., Alexandria, VA (08/2001-01/2002)  
*Project Assistant*  
Analyzed and modeled data for financial and marketing projects;  
Conducted research of energy products in the U.S. futures market.
- South Dakota State University (08/1998-05/2000)  
*Research Assistant*, Economics Department  
Created models and collected data for macroeconomic and political economy research topics; conducted research on agricultural products in the U.S. market.

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## PROFESSIONAL AFFILIATIONS

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- INFORMS, Member since 2005
- Decision Sciences Institute, Member since 2006
- *Beta Gamma Sigma*, Member since 2002
- The International Honor Society in Economics, Member since 2000
- The Honor Society of *Phi Kappa Phi*, Member since 2000

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## REFERRED JOURNAL PAPERS

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- Kooti, J., & Xu, F. (2011). The Impact of the Appreciation of the Chinese Yuan on the US Manufacturing Sector. *Academy of Business Disciplines Journal*, Vol.2 (in press).
- Soyer, R., & Xu, F. (2010). Assessment of Mortgage Default Risk via Bayesian Reliability Models. *Applied Stochastic Models in Business and Industry*, 26(3), 308-330.
- Glickman, T. S., & Xu, F. (2009). Practical Risk Assessment with Triangular Distributions. *International Journal of Risk Assessment and Management*, 13(3/4), 313-327.
- Glickman, T. S., & Xu, F. (2008). The Distribution of Product of Two Triangular Random Variables. *Statistics & Probability Letters*, 78(16), 2821-2826.

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## WORKING PAPERS & CONFERENCE PRESENTATIONS

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- Aktekin, T., Soyer, R., & Xu, F. Bayesian State Space Modeling of Mortgage Default Risk. Submitted to *Journal of Business & Economic Statistics*.
- Xu, F., & Soyer, R. (2009). Duration Models for Mortgage Default Risk. *INFORMS Annual Meeting*, San Diego, CA.
- Xu, F., & Soyer, R. (2008). Bayesian Reliability Models and Mortgage Default Risk. *INFORMS Annual Meeting*, Washington, D.C.
- Xu, F., & Soyer, R. (2008). Discrete Time Bayesian Mortgage Default Models. *Technical Report TR-2008-1, Institute for Integrating Statistics in Decision Sciences*, The George Washington University, Washington, D.C.
- Xu, F., & Soyer, R. (2007). Bayesian Mortgage Default Models. *INFORMS Annual*

*Meeting, Seattle, WA.*

- Glickman, T. S., & Xu, F. (2007). A Practical Approach to Risk Estimation. *22<sup>nd</sup> European Conference on Operational Research*, Prague, July 2007.
- Xu, F. (2007). Analysis of Residential Mortgage Default Risk. *Annual Meeting of the Northeast Decision Science Institute*, Baltimore, MD, Mar. 2007.
- Xu, F., & Prasad, S. Y. (2004). China's Reform Process: A Mechanism Design Perspective. *The 20<sup>th</sup> Annual Faculty Research Forum of Washington Consortium of Business Schools*, Washington, D.C., Dec. 2004.
- Xu, F., & Fausti, S. (2001). The Effect of China's Economic Reform Program on The Employment Structure in China's Urban Areas. *Annual Meeting of the Missouri Valley Economic Association, Kansas City, MO*, Feb. 2001.

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#### **OTHER INFORMATION**

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- Bilingual in English and Chinese.
- Computer skills: MS Office, SAS, JMP, SPSS, Minitab, S-Plus/R, MatLab, WinBUGS.