林瑞跃 博士 教授

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教育背景

2012.09-2016.03	博士研究生，西安交通大学数学与统计学院，理学博士
2001.09-2004.07	硕士研究生，西安交通大学理学院,理学硕士
1997.09-2001.07	本科，西安交通大学理学院,理学学位

工作经历

2021.12-至今	教授，硕士生导师， 温州大学数理学院
2019.09-2021.11	副教授，硕士生导师， 温州大学数理学院
2018.08-2019.08	副教授，硕士生导师， 温州大学数理与电子信息工程学院
2015.02-2018.07	副教授，硕士生导师， 温州大学数学与信息科学学院
2006.10-2015.01	讲师， 温州大学数学与信息科学学院
2004.04-2006.09	助教， 温州大学数学与信息科学学院

讲授课程

本科生课程	高等数学、运筹学、金融投资学、概率论与数理统计
研究生课程	数据包络分析

研究方向

数据包络分析方法与应用

金融数学

人才荣誉

2023	温州市"瓯越英才计划"科技领军人才
2020	温州大学校长特别奖
2020	温州大学瓯江特聘教授（CII）
2019	温州大学新湖学者
2016	温州市 551 人才第二层次
2012	温州市 551 人才第三层次

科研奖励

2022	浙江省自然科学奖三等奖，数据包络分析方法在基金绩效评价和投资决策中的应用，第一完成人
2020	OMEGA，Best Paper Award，Directional distance based diversification super-efficiency DEA models for mutual funds，2020 年度全球仅 8 篇

学术项目

主持

2020.01-2023.12	可处理负数据的网络 DEA 模型及其在证券投资基金绩效评价中的应用，国家自然科学基金面上项目（71971163），58.4W
2017.01-2019.12	数据包络分析方法在基金绩效评价和投资决策中的应用，

	浙江省自然科学基金一般项目（LY17G01000），9W
2017.01-2017.12	温州市渔业科技进步贡献率研究，温州市科技计划项目（2016R0021），3W
2014.01-2016.12	基于数据包络分析的基金多期绩效评价与投资组合选择研究，国家自然科学基金（11301395），22w
2009.06-2011.06	基于数据包络方法的业绩评价及成本分配，浙江省教育厅（Y200906378），1W
2009.12-2011.03	温州企业技术创新项目评价与决策体系的研究，温州市科技局（R20090104），3W

● 参与

2023.10-2026.10	个人养老需求异质性视域下基于可解释机器学习的投资决策问题研究，教育部人文社科青年项目（23YJCZH116），2/5，8w
2023.10-2025.10	健全多层次社会保障体系目标下个人养老金产品投资决策问题研究（2023D014），陕西省社科年度项目，2/5，2w
2023.01-2024.12	多源异构数据的个人养老金产品评价方法及其应用研究，陕西省教育厅项目（23JK0220），2/5，1w
2023.05-2023.10	数据驱动的西安市区县经济高质量发展测度、评价与提升路径研究，西安市社科一般项目（23JX185），2/6，0.5w
2017.01-2019.12	树指标隐马尔可夫随机场的极限定理及其应用，浙江省自然科学基金一般项目（LY17A010013），2/5，8W
2012.01-2014.12	图模型方法在金融计量中的应用，教育部人文社会科学研究一般项目（12YJCZH002），2/4，7W
2010.01-2012.12	一类非牛顿流方程组解的渐近行为的若干问题，国家自然

科学基金（10901121），3/4，16W

教改项目和教学荣誉

2009.09-2011.09	基于证券投资学的教学改革研究与实践，温州大学教学改革研究项目，主持
2015.11-2017.11	面向应用型人才的运筹学教学改革研究教学改革研究，温州大学教学改革研究项目，主持
2016.12	温州大学数学与信息科学学院优秀班主任
2015.06	校级本科优秀毕业论文《温州大学大一新生高等数学学习情况调查》
2019.06	校级本科优秀毕业论文《温州渔业全要素生产率测算及影响因素分析》

指导硕士生

2015 级	刘越
2016 级	王春雷
2017 级	刘倩 韩玲玲
2018 级	涂冲
2019 级	林捷爽 丁玲玲 贾乐鹏
2020 级	许敏 包玲玲 王鑫源 王春雷 汪思雨
2021 级	彭玉丹 李昭妍
2022 级	姜雨 蔡曼虹 徐二涛
2023 级	杨曦皓 郑慧琳 相佳梦 黄雪

学术兼职

SCI 期刊审稿人	Journal of the Operational Research Society, Expert Systems with Applications, European Journal of Operational Research, OMEGA, Computers & Industrial Engineering, INFOR: Information Systems and Operational Research, OR Spectrum, Energy Economics, Applied Mathematical Modelling⋯⋯

学术论文

[1] **Ruiyue Lin**, Yudan Peng, A new cross-efficiency meta-frontier analysis method with good ability to identify technology gaps, European Journal of Operational Research, 2024, 314: 735-746.

[2] **Ruiyue Lin**, Zongxin Li, Directional distance based cross-efficiency evaluation and decomposition for parallel two-stage systems: An application to equity funds, Expert Systems With Applications, 2024, 242: 122760.

[3] **Ruiyue Lin**, Lingling Ding, Zongxin Li, Efficiency evaluation and productivity analysis of complex electric power systems in China: A directional slacks-based network data envelopment analysis approach, Electrical Power and Energy Systems, 2024, 156: 109751.

[4] **Ruiyue Lin**, Xinyuan Wang, Yu Jiang, Ecological efficiency measurement and technical heterogeneity analysis in China: a two-stage three-level meta-frontier network model based on segmented projection. Systems, 2024, 12(1): 22.

[5] Zongxin Li , Yongchang Hui, Wing-Keung Wong, **Ruiyue Lin**, Portfolio Selection Based on Mean-Generalized Variance Analysis: Evidence from the G20 Stock Markets, Asia-Pacific Journal of Operational Research, JUL 2024, online published.

[6] Wei Yang, Luxiang Zhang, Jiarong Shi, **Ruiyue Lin**, New consensus reaching process with minimum adjustment and feedback mechanism for large-scale group decision making problems under social trust networks, Engineering Applications of Artificial Intelligence, 2024, 133: 108230.

[7] **Ruiyue Lin**, Zongxin Li. Intertemporal environmental efficiency assessment in China: A new network-based dynamic super-efficiency measure. PLOS ONE, 2023, 18(8): e0290896.

[8] **Ruiyue Lin**, Qian Liu. Directional distance based efficiency decomposition for

series system in network data envelopment analysis. Journal of the Operational Research Society, 2022, 73: 1873-1888.

[9] **Ruiyue Lin**, Chong Tu. Cross-efficiency evaluation and decomposition with directional distance function in series and parallel systems. Expert Systems with Applications, 2021, 177: 114933.

[10] **Ruiyue Lin**, Qian Liu. Multiplier dynamic data envelopment analysis based on directional distance function: An application to mutual funds. European Journal of Operational Research, 2021, 293: 1043-1057.

[11] **Ruiyue Lin**, Zongxin Li. Directional distance based diversification super-efficiency DEA models for mutual funds. OMEGA, 2020, 97: 102096.

[12] **Ruiyue Lin**, Yue Liu. Super-efficiency based on the directional distance function in the presence of negative data. OMEGA, 2019, 85: 26-34.

[13] **Ruiyue Lin**, Wei Yang, Huiling Huang. A modified slacks-based super-efficiency measure in the presence of negative data. Computers & Industrial Engineering, 2019, 135: 39-52.

[14] **Ruiyue Lin**. Cross-efficiency evaluation capable of dealing with negative data: A directional distance function based approach. Journal of the Operational Research Society, 2020, 71: 505-516.

[15] **Ruiyue Lin**, Zhiping Chen. A DEA-based method of allocating the fixed cost as a complement to the original input. International Transactions in Operational Research, 2020, 27 (4) : 2230-2250.

[16] **Ruiyue Lin**, Zhiping Chen. Modified super-efficiency DEA models for solving infeasibility under non-negative data set. INFOR: Information Systems and Operational Research, 2018, 56: 265-285.

[17] **Ruiyue Lin**, Zhiping Chen, Qianhui Hu, Zongxin Li. Dynamic network DEA approach with diversification to multi-period performance evaluation of funds. OR Spectrum, 2017, 39: 821-860.

[18] **Ruiyue Lin**, Zhiping Chen. A directional distance-based super-efficiency DEA model handling negative data. Journal of the Operational Research Society, 2017, 68: 1312-1322.

[19] **Ruiyue Lin**, Zhiping Chen, Wentao Xiong. An iterative method for determining weights in cross efficiency Evaluation. Computers & Industrial Engineering, 2016, 101: 91-102.

[20] **Ruiyue Lin**, Zhiping Chen. Fixed input allocation methods based on super CCR efficiency invariance and practical feasibility. Applied Mathematical

Modelling, 2016, 40: 5377-5392.

[21] **Ruiyue Lin**, Zhiping Chen, Zongxin Li. A new approach for allocating fixed costs among decision making units. Journal of Industrial and Management Optimization, 2016, 12: 211-228.

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[23] **Ruiyue Lin**, Zhiping Chen. Super-efficiency measurement under variable return to scale: an approach based on a new directional distance function. Journal of the Operational Research Society, 2015, 66: 1506-1510.

[24] **Ruiyue Lin**. Fixed cost allocation based on efficiency maximization and min-max relative difference. 工程数学学报, 2015, 32: 743-758.

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[26] **Ruiyue Lin**. Allocating fixed costs and common revenue via data envelopment analysis. Applied Mathematics and Computation 2011, 218: 3680-3688.

[27] **Ruiyue Lin**, Zhiping Chen. New DEA performance evaluation indices and their applications in the American fund market. Asia-Pacific Journal of Operational Research, 2008, 25: 421-450.

[28] Zhiping Chen, Qianhui Hu, **Ruiyue Lin**. Performance ratio-based coherent risk measure and its application. Quantitative Finance, 2016, 16(5): 681-693.

[29] Zhiping Chen, **Ruiyue Lin**. Mutual fund performance evaluation using data envelopment analysis with new risk measures. OR Spectrum, 2006, 28: 375-398.

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[31] **林瑞跃**. 基于 DEA 效益不变性原则的新型固定成本分配方法研究. 工程数学学报, 2011, 11: 771-778 页.

[32] **林瑞跃**, 陈志平, 凌宗平. 组合 DEA 方法与成熟度模型对项目效益的评价. 运筹与管理, 2004, 13(2): 135-138.

[33] 陈志平, **林瑞跃**. 基于 DEA 模型的基金业绩评估的主要方法. 系统工程学报, 2005, 1: 73-83.

[34] 熊文涛, **林瑞跃**，雍龙泉. 基于 DEA 全局协调相对效率的一种交叉评估模型.

数学的实践与认识, 2015, 4: 9- 18.

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