Shaonan TIAN, Ph.D.

Department of Marketing and Decision Sciences

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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", *o rn o e A erc n s c Assoc on*, 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

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Presentations

Invited Talks

- "A Discrete Transformation Survival Model with Application to Default Probability Prediction" at the INFORMS Annual Meeting, Charlotte, NC, November 2011.
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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).