

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

投资组合绩效评价

荣誉

- 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，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

- 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），主持
- 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面上项目（LY17G01000），主持
- 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）主持

- 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），主持
- 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），主持
- 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），主持

教学项目

- 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

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
- 2021 级 彭玉丹 李昭妍
- 2022 级 姜雨 蔡曼虹 徐二涛

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**, 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.
2. **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.
3. **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.
4. **Ruiyue Lin**, Zongxin Li. Intertemporal environmental efficiency assessment in China: A new network-based dynamic super-efficiency measure. *PLOS ONE*, 2023, 18(8): e0290896.
5. **Ruiyue Lin**, Zongxin Li. Directional distance based diversification super-efficiency DEA models for mutual funds. *OMEGA*, 2020, 97: 102096.
6. **Ruiyue Lin**, Yue Liu. Super-efficiency based on the directional distance function in the presence of negative data. *OMEGA*, 2019, 85: 26-34.
7. **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.
8. **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.

9. **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.
10. **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.
11. **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.
12. **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.
13. **Ruiyue Lin**, Zhiping Chen, Wentao Xiong. An iterative method for determining weights in cross efficiency Evaluation. *Computers & Industrial Engineering*, 2016, 101: 91-102.
14. **Ruiyue Lin**, Zhiping Chen. Fixed input allocation methods based on super CCR efficiency invariance and practical feasibility. *Applied Mathematical Modelling*, 2016, 40: 5377-5392.
15. **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.
16. **Ruiyue Lin**, Zhiping Chen, Zongxin Li. An equitable DEA-based approach for assigning fixed resources along with targets. *Journal of the Operational Research Society*, 2016, 67: 1372-1381.
17. **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.
18. **Ruiyue Lin**. Fixed cost allocation based on efficiency maximization and min-max relative difference. *工程数学学报*, 2015, 32: 743-758.
19. **Ruiyue Lin**. Allocating fixed costs or resources and setting targets via data envelopment analysis. *Applied Mathematics and Computation*, 2011, 217: 6349-6358.
20. **Ruiyue Lin**. Allocating fixed costs and common revenue via data envelopment analysis. *Applied Mathematics and Computation* 2011, 218: 3680-3688.
21. **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.
22. Zhiping Chen, Qianhui Hu, **Ruiyue Lin**. Performance ratio-based coherent risk measure and its application. *Quantitative Finance*, 2016, 16(5): 681-693.
 23. Zhiping Chen, **Ruiyue Lin**. Mutual fund performance evaluation using data envelopment analysis with new risk measures. *OR Spectrum*, 2006, 28: 375-398.
 24. Yang Wei, Shi Jiarong, Liu Yong, Pang Yongfeng, **Lin Ruiyue**. Pythagorean Fuzzy Interaction Partitioned Bonferroni Mean Operators and Their Application in Multiple-Attribute Decision-Making. *COMPLEXITY* , 2018, 3606245.
 25. **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.
 26. **林瑞跃**. 改进数据包络分析模型的研究, *温州大学学报*, 2006, 3: 42- 45.
 27. **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.
 28. 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.
 29. 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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