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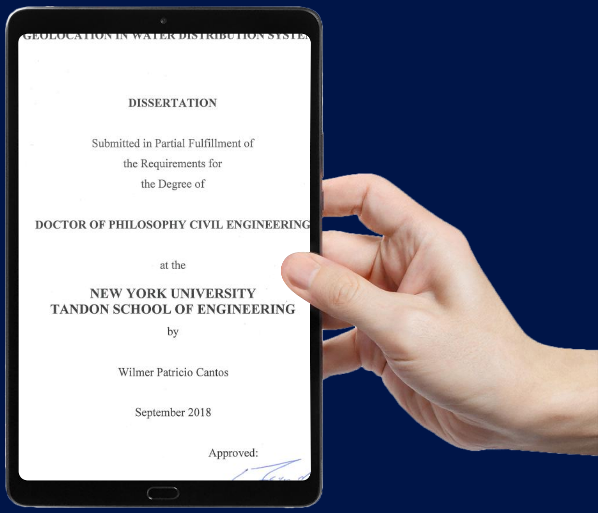

学位论文的学术价值

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3

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文献综述新维度：涵盖了**深度阐述、广泛的参考文献**以及**可能错过的新见解**

Sample content from Humanities dissertations in PQDT Global

LOUIS DE BROGLIE

The wave nature of the electron

Nobel Lecture, December 12, 1929

德布罗意的获奖论文

When in 1920 I resumed my studies of theoretical physics which had long been interrupted by circumstances beyond my control, I was far from the idea that my studies would bring me several years later to receive such a high and envied prize as that awarded by the Swedish Academy of Sciences each year to a scientist: the Nobel Prize for Physics. What at that time drew me towards theoretical physics was not the hope that such a high distinction would ever crown my work; I was attracted to theoretical physics by the mystery enshrouding the structure of matter and the structure of radiations, a mystery which deepened as the strange quantum concept introduced by Planck in 1900 in his research on black-body radiation continued to encroach on the whole domain of physics.

To assist you to understand how my studies developed, I must first depict for you the crisis which physics had then been passing through for some twenty years.

For a long time physicists had been wondering whether light was composed of small, rapidly moving corpuscles. This idea was put forward by the philosophers of antiquity and upheld by Newton in the 18th century. After Thomas Young's discovery of interference phenomena and following the admirable work of Augustin Fresnel, the hypothesis of a granular structure of light was entirely abandoned and the wave theory unanimously adopted. Thus the physicists of last century spurned absolutely the idea of an atomic structure of light. Although rejected by optics, the atomic theories began making great headway not only in chemistry, where they provided a simple interpretation of the laws of definite proportions, but also in the physics of matter where they made possible an interpretation of a large number of properties of solids, liquids, and gases. In particular they were instrumental in the elaboration of that admirable kinetic theory of gases which, generalized under the name of statistical mechanics, enables a clear meaning to be given to the abstract concepts of thermodynamics. Experiment also [illegible] proof in favour of an atomic constitution of electricity; the concept of [illegible]

德布罗意

法国著名理论物理学家

Recherches sur la théorie des Quanta (关于量子理论的研究)

巴黎大学 1924

- 出身贵族世家
- 半路出家从事物理研究
- **1924**年**11**月，获得博士学位
- **1929**年就赢得了诺贝尔物理学奖
- 造就了**5**位诺奖得主
- 开辟了好几个物理学界全新的领域

2025年斯隆研究奖计算机方向

论文题目	作者	毕业院校	毕业年度	执教机构
Adaptive Crowd Algorithms for Open-Ended Problems	Lydia B. Chilton	University of Washington	2010	哥伦比亚大学计算机科学系
Automated Discovery of Machine Learning Optimizations	Zhihao Jia (贾志豪)	Stanford University	2020	卡内基梅隆大学计算机科学系
Fairness in Algorithmic Services	Allison Z. Koenecke	Stanford University	2018	康奈尔大学信息科学系
Human-Centric Machine Learning: Enabling Machine Learning for High-Stakes Decision-Making	Himabindu Lakkaraju	Stanford University	2018	哈佛大学商学院
Representation Learning for Web Intelligence	Sharon Yixuan Li (李一璇)	Cornell University	2017	威斯康星大学麦迪逊分校计算机系
Hardness of Approximation Between P and NP	Aviad Rubinstein	University of California, Berkeley		
Towards Democratizing Data Science with Natural Language Interfaces	Yu Su (苏煜)	University of California, Santa Barbara	2018	俄亥俄州立大学计算机科学与工程系
A New Paradigm for Practical Maliciously Secure Multi-party Computation	Xiao Wang (汪骁)	University of Maryland, College Park	2018	西北大学计算机科学系

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基本检索 高级检索 分类导航

On the Angular Distribution in Nuclear Reactions and Coincidence Measurements

Yang, Chen Ning
ADD , American Doctoral Dissertations

核反应的角分布与符合测量

摘要/索引 全文PDF 预览PDF

摘要

Theorems concerning the general form of the angular distribution of products of nuclear reactions and disintegrations are derived. These theorems are based only on the invariance properties of the physical process under space-rotation and under inversion. The following examples are studied in detail: (i) Angular correlation between the electron and the neutrino in β-decay. (ii) Angular correlation between a β-ray and a γ-ray emitted in succession by a nucleus.(iii) Angular correlation between two γ-rays emitted in succession by a nucleus.

索引

学科:	Computational physics; Physics; Nuclear physics and radiation;
标题:	On the Angular Distribution in Nuclear Reactions and Coincidence Measurements
作者:	Yang, Chen Ning
页数:	26
出版日期:	1948
学校代码:	0330
大学/机构:	The University of Chicago
来源:	ADD , American Doctoral Dissertations
大学所在地:	United States -- Illinois
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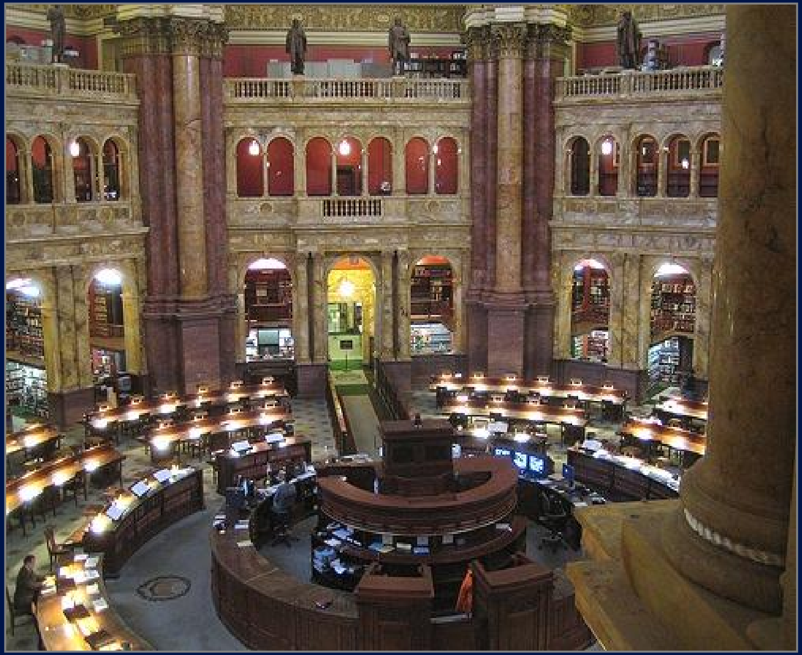

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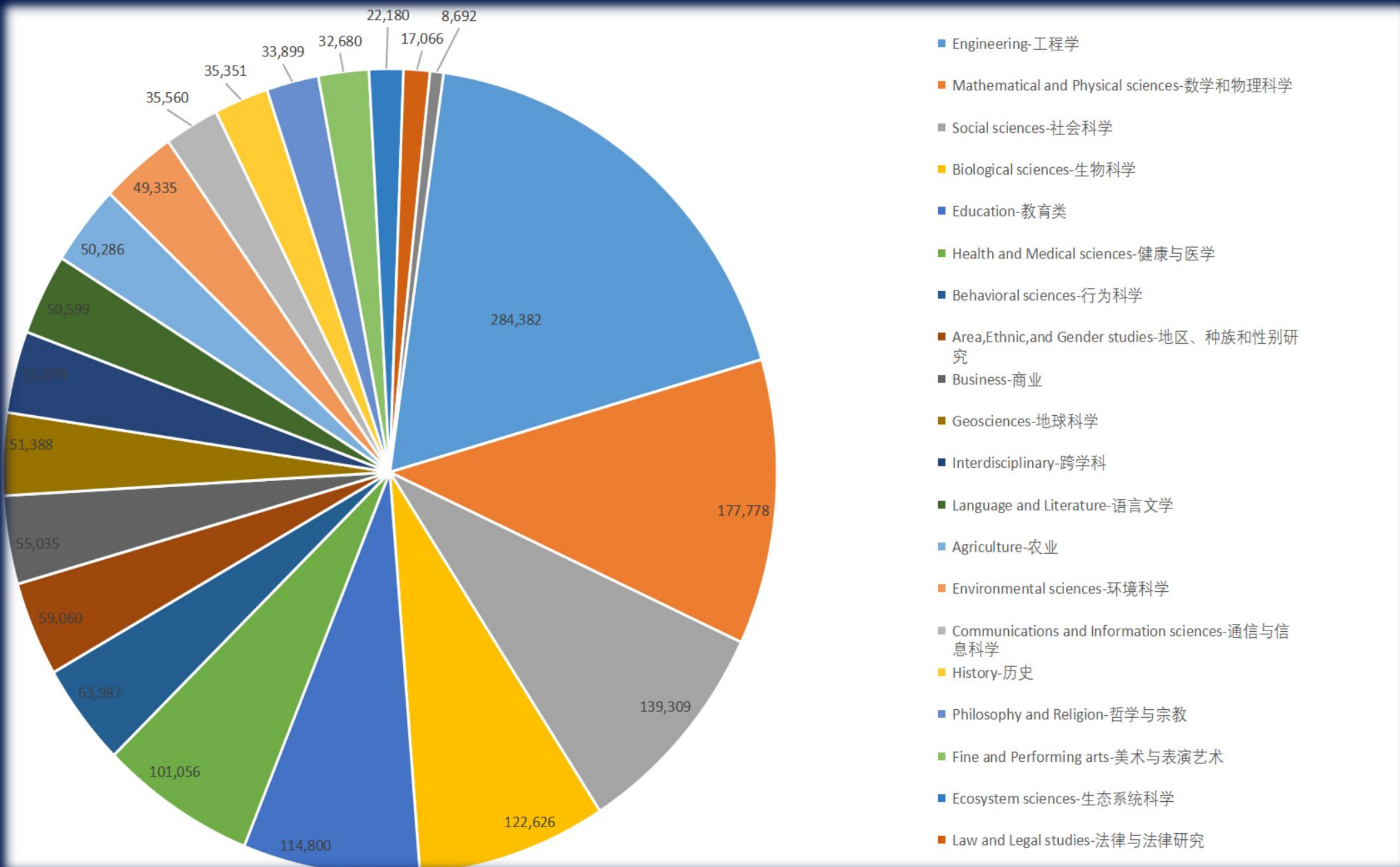

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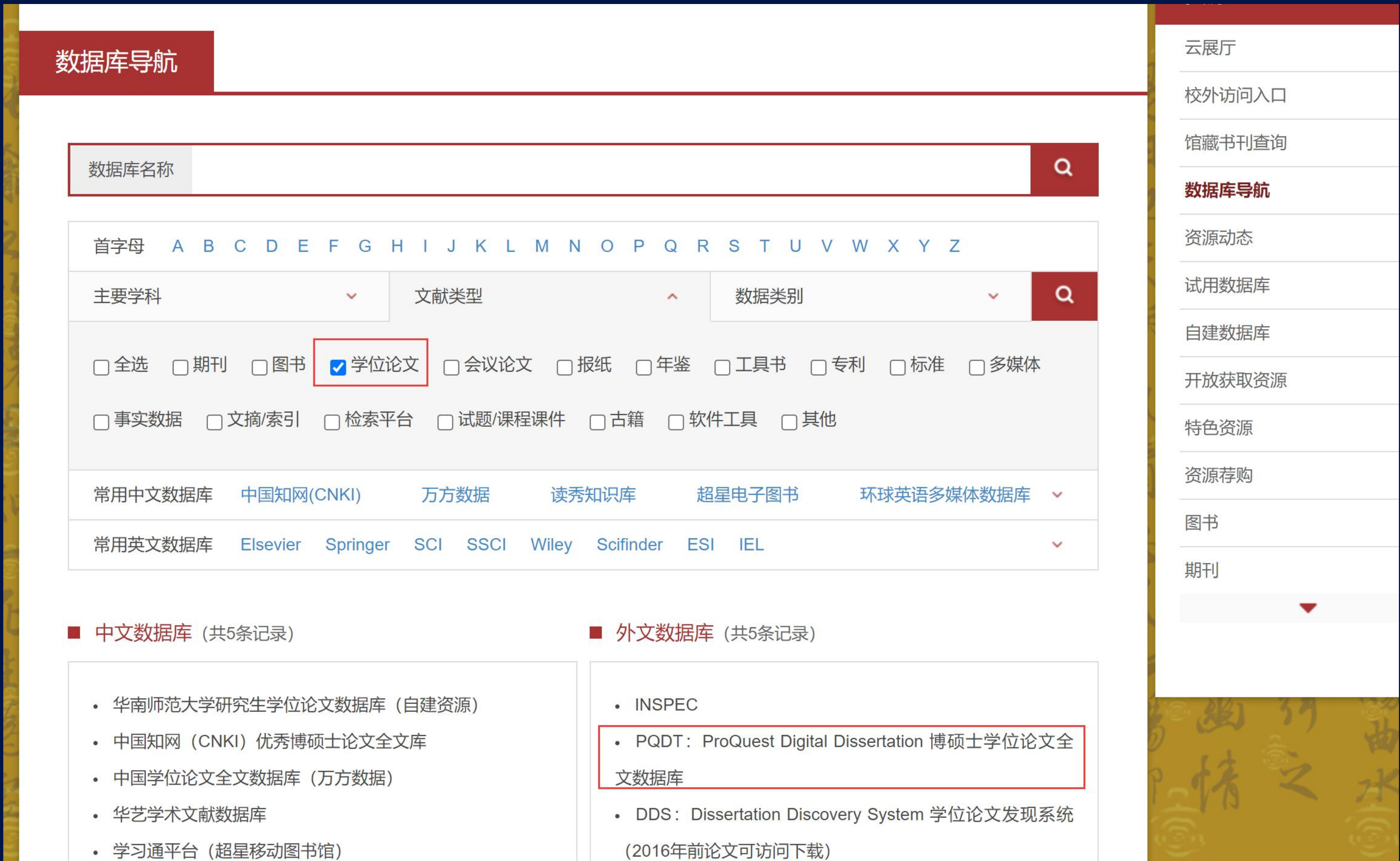

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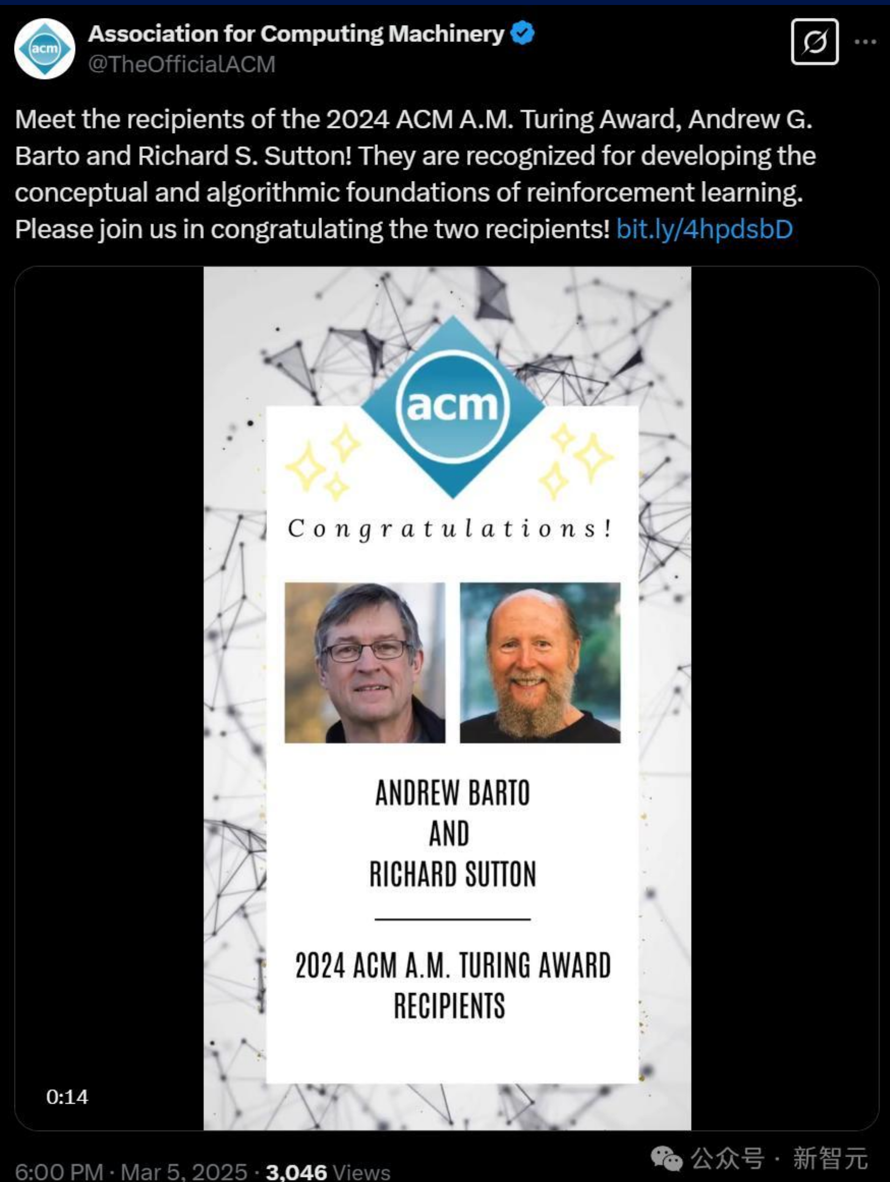

2025年3月5日，美国计算机学会（ACM）宣布，将2024年ACM A.M.图灵奖授予强化学习之父Richard Sutton和他的博士导师Andrew Barto，以表彰他们开发了强化学习（Reinforcement Learning）的概念和算法基础。

近年来，RL结合深度学习取得突破，催生了深度强化学习技术。AlphaGo的成功、ChatGPT的RLHF训练、机器人操控技能学习，以及在网络拥塞控制、芯片设计、全球供应链优化等领域的应用，均展示了其强大潜力。

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2 Reinforcement learning gaze control

AAI: 9958252, Choy, Kit Shan, (State University of New York at Buffalo), DAI-B 61/01, Dissertation Abstracts International.

ISBN: 978-0-599-61536-6

PublishYear: 2000

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摘要

Conventional uniform acuity machine vision systems limit their attainable visual resources by fixing the acuity. The emergence of the foveal vision system—a new type of vision system strongly analogous to the vertebrate vision, equipped with graded acuity and context sensitive sensor gaze control, promised great improvement in efficiency over the uniform resolution sensors for active vision applications. The foveal systems treat visual resolution as dynamically allocatable resources, it can support simultaneously wide field of view, high localized acuity, and high temporal resolution. The high efficiency of foveal sensor is achieved by minimizing sensor information to relevant data only, and such operations required a crucial visual attention mechanism which optimally directs visual resources. Besides difficulties in manual deriving of such a mechanism, the presence of uncertainties in dynamic environment also prompts for a learning algorithm to achieve and improve the skilled visual attention behavior. The reinforcement learning (RL) approach, together with the visual memory map and hierarchical planning structure is introduced for the construction of gaze control mechanism for the foveal machine vision system. Bottom-up visual information and top-down cognitive knowledge are integrated through the utilization of RL modules, the bottle-neck problems of partial observability and inefficient early learning are properly addressed by various enhancements to the RL algorithms. The proposed RL based visual attention mechanism has significantly improved performance. It can learn strategies for the acquisition of visual information relevant to the task, and it is adaptive to environmental changes because learning is in progress continuously. Intelligence has been distributed throughout functional modules for efficient learning, the modular hierarchy allows flexible expansion and the use of parallel and distributed computation schemes leaves room for parallel implementation.

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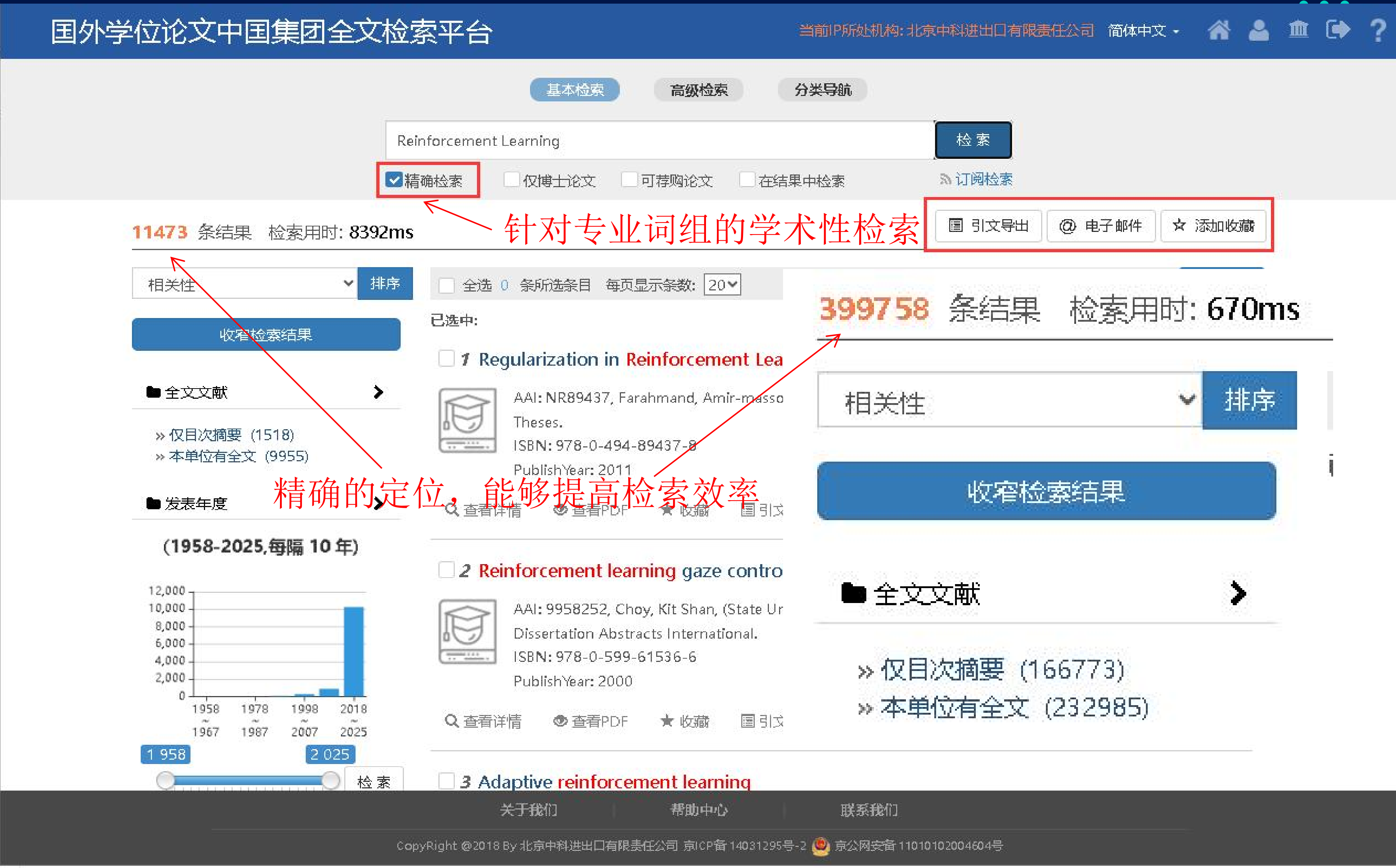

崔琦，1984年当选为美国国家科学院院士；1998年获得诺贝尔物理奖 ；2000年当选为中国科学院外籍院士；2004年当选为美国国家工程院院士；2015年当选为香港科学院创院

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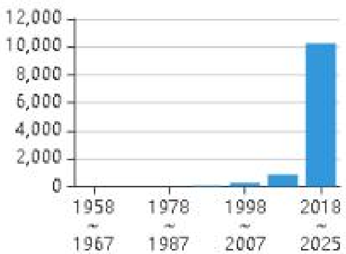

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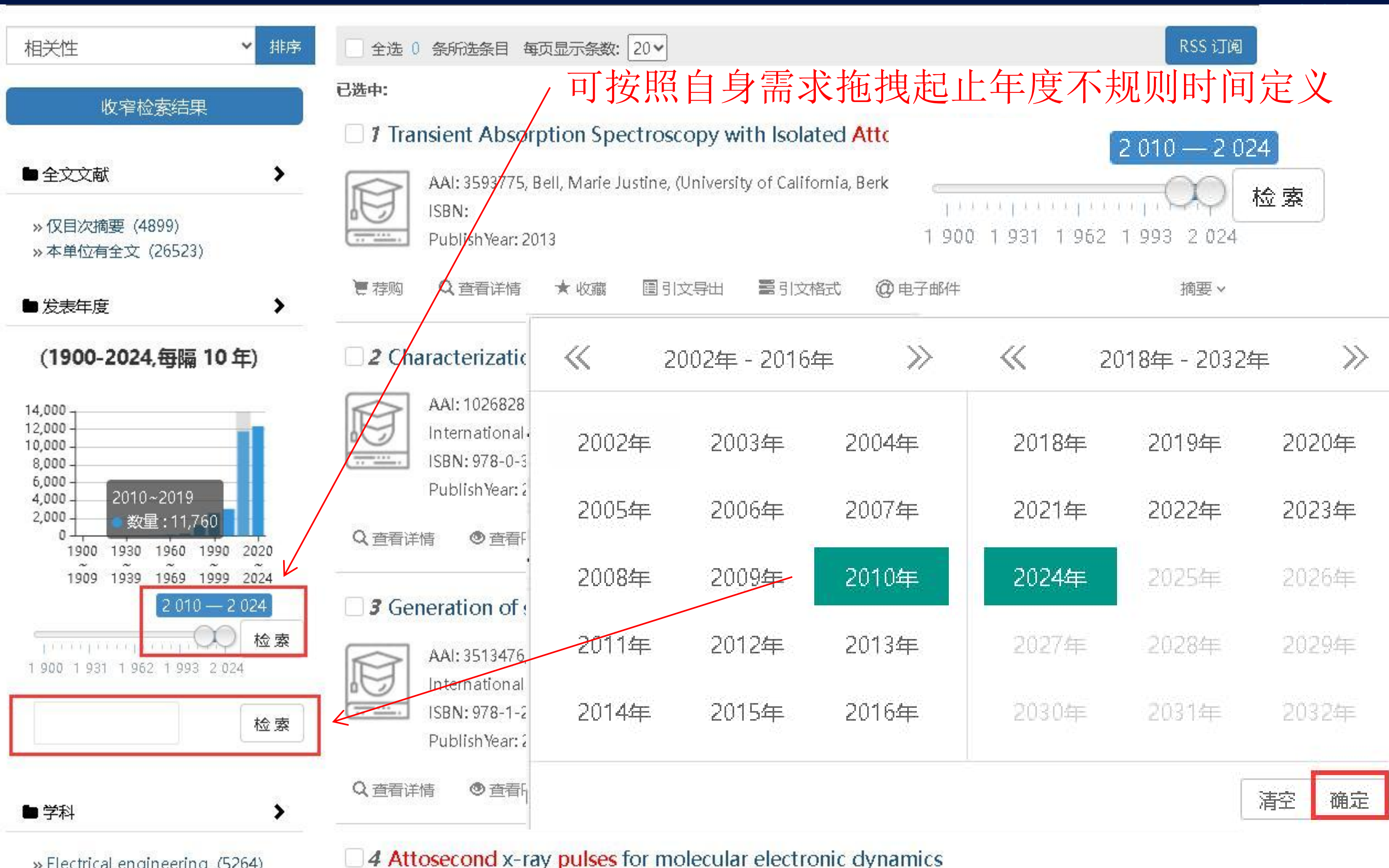

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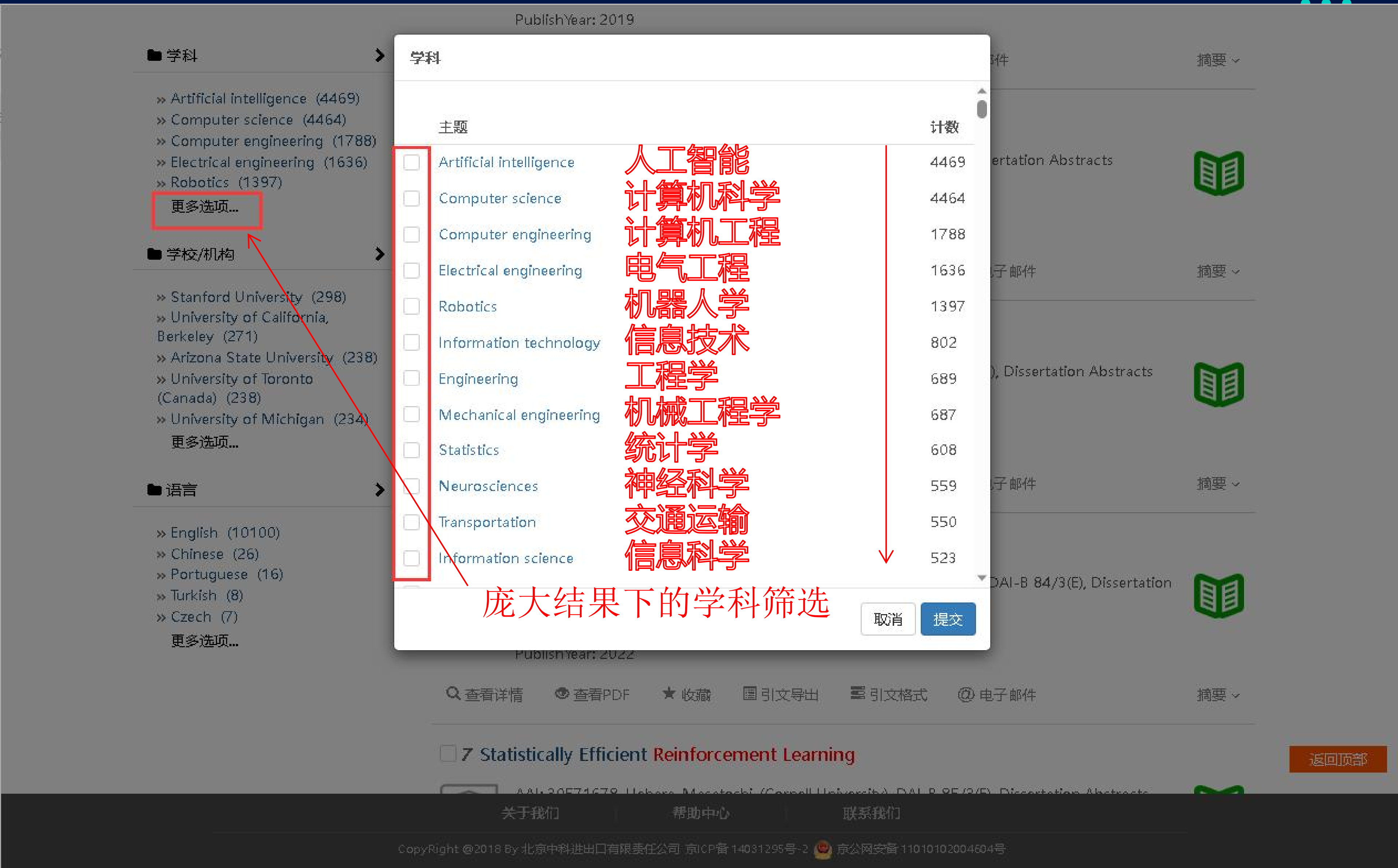

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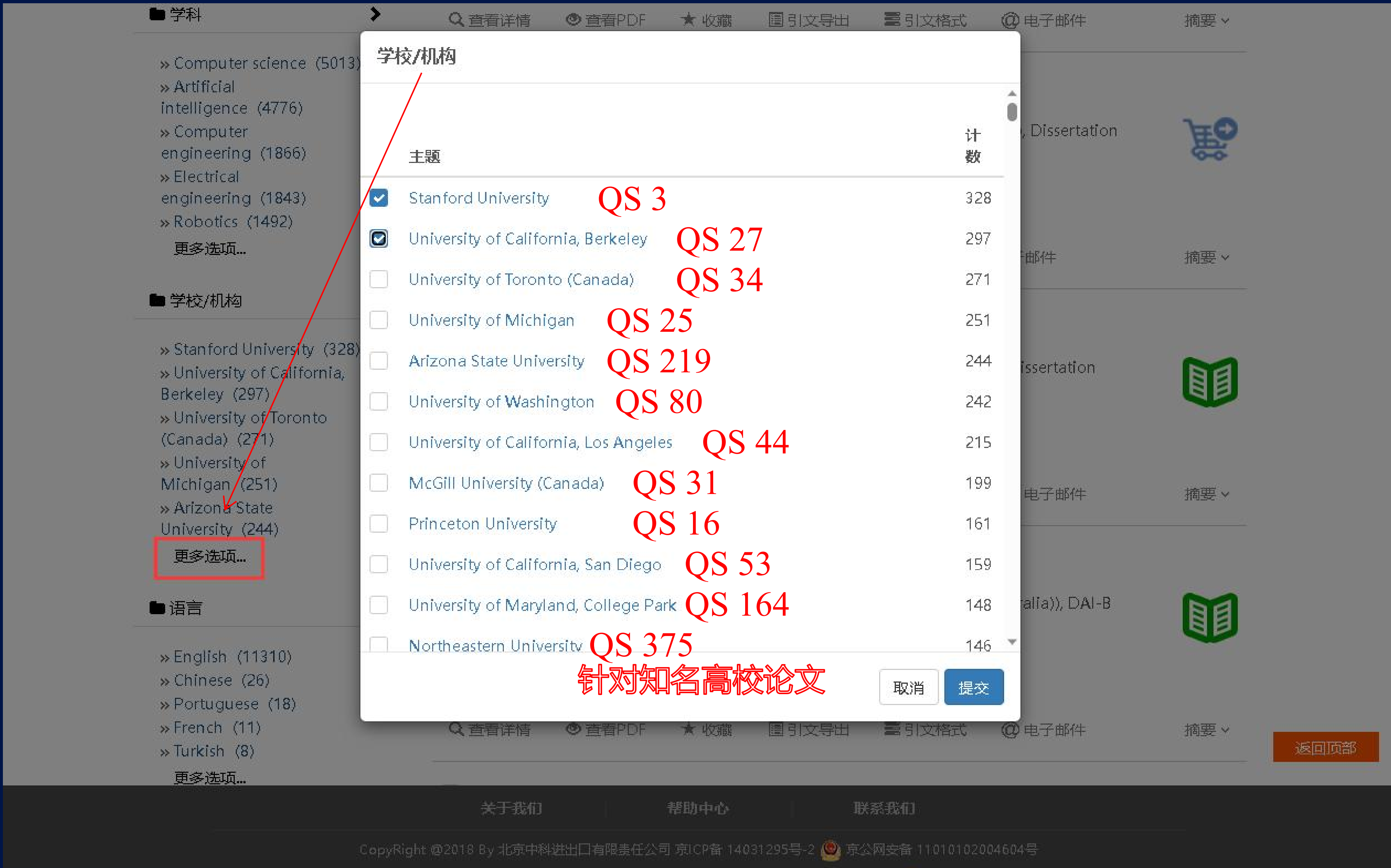

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密歇根大学-安娜堡	University of Michigan - Ann Arbor	美国	25	251
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华盛顿大学	University of Washington	美国	80	242
加州大学洛杉矶分校	University of California, Los Angeles	美国	44	215
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普林斯顿大学	Princeton University	美国	16	161
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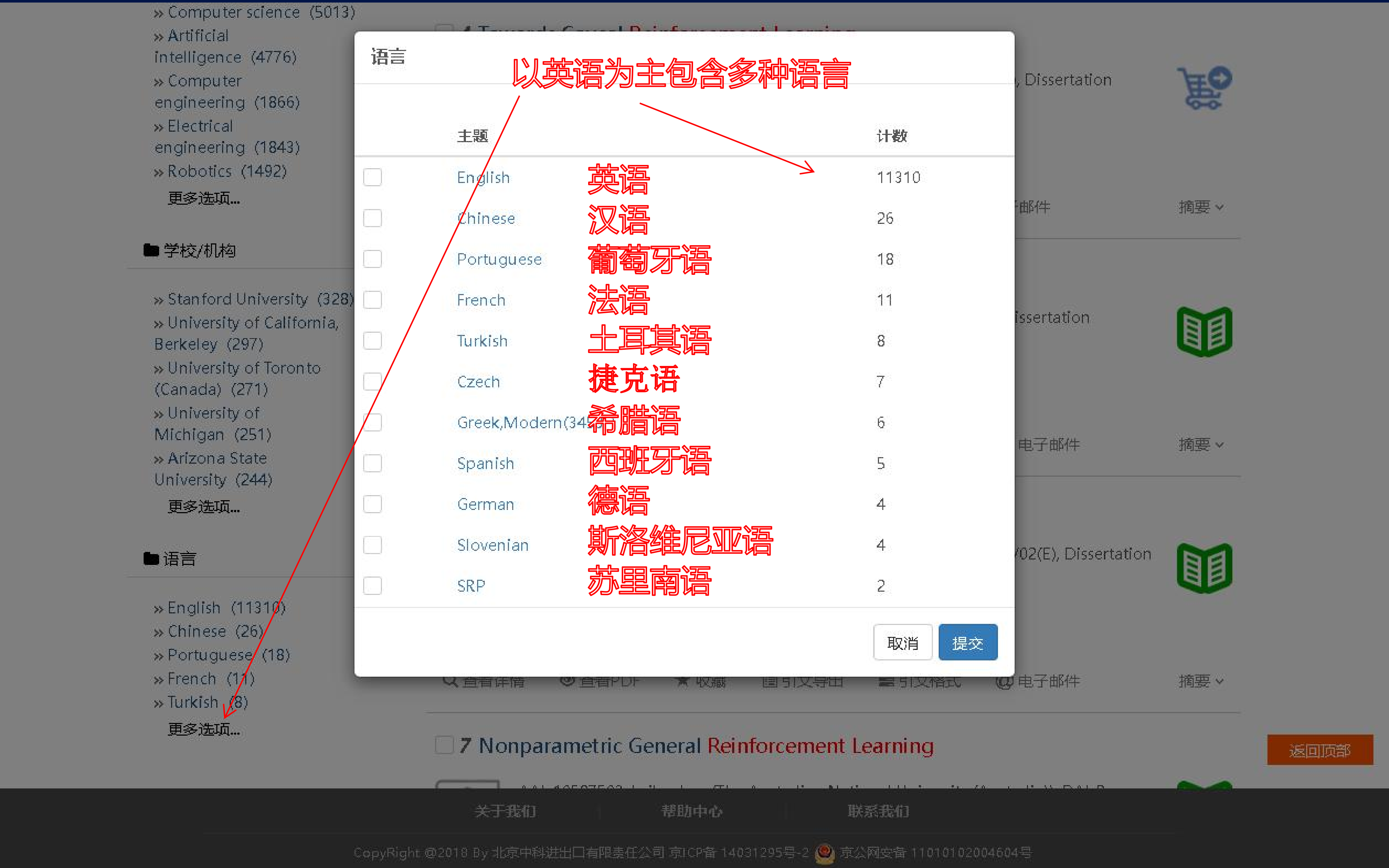

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安德鲁·巴托（**Andrew G. Barto**，**1948-**），曾任马萨诸塞大学阿默斯特分校信息与计算机科学系教授。他于**1977**年加入该校，先后担任博士后研究员、副教授、教授，曾任系主任。巴托获得密歇根大学数学学士、计算机与通信科学硕士及博士学位，马萨诸塞大学神经科学终身成就奖、**IJCAI**卓越研究奖和**IEEE**神经网络学会先驱奖；电气电子工程师协会（**IEEE**）会士、美国科学促进协会（**AAAS**）的会士。

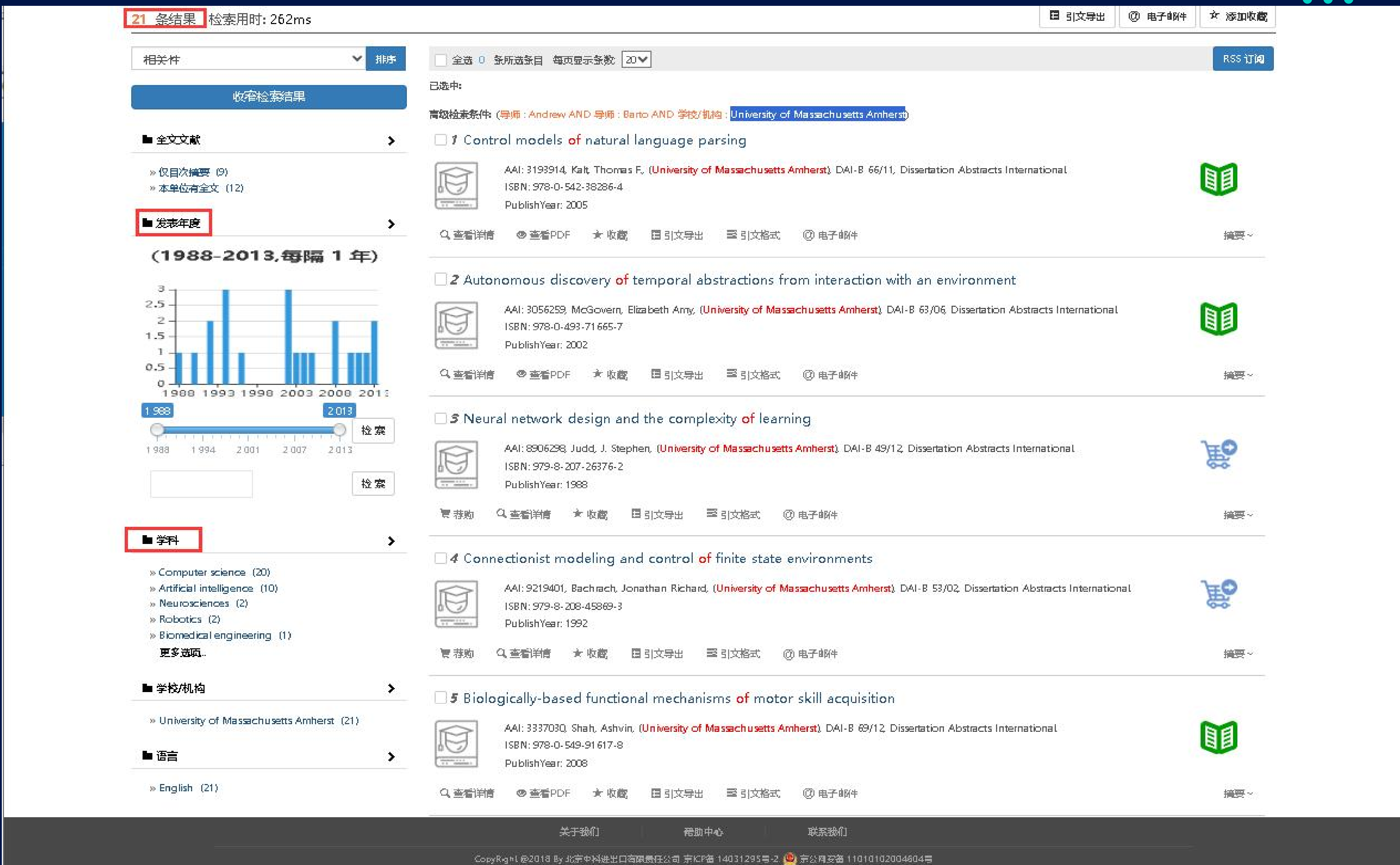
PQDT新平台分类导航

PQDT新平台高级检索

PQDT新平台高级检索

以检索安德鲁·巴托Andrew Barto教授在马萨诸塞大学阿默斯特分校University of Massachusetts Amherst作为导师指导的论文为例

PQDT新平台高级检索



process that, in incorporating a Bayesian model for evolving uncertainty about unknown process parameters, takes the form of a Markov decision process defined over a set of "hyperstates" whose cardinality grows exponentially with the planning horizon. I develop computational procedures that retain the full Bayesian formulation, but sidestep intractability by utilizing techniques from reinforcement learning theory (specifically, Monte-Carlo simulation and the adoption of parameterized function approximators). By pursuing an approach that is grounded in a complete Bayesian world model, I develop algorithms that produce policies that exhibit performance gains over simple heuristics. Moreover, in contrast to many heuristics, the justification or legitimacy of the policies follows directly from the fact that they are clearly motivated by a complete characterization of the underlying decision problem to be solved. This dissertation's contributions include a reinforcement learning algorithm for estimating Gittins indices for multi-armed bandit problems, a Monte-Carlo gradient-based algorithm for approximating solutions to general problems of optimal learning, a gradient-based scheme for improving optimal learning policies instantiated as finite-state stochastic automata, and an investigation of diffusion processes as analytical models for evolving uncertainty.

索引

学科:	Statistics; Operations research; Artificial intelligence; Computer science;
标题:	Optimal learning: Computational procedures for Bayes -adaptive Markov decision processes
作者:	Duff, Michael O'Gordon
页数:	247
出版日期:	2002
学校代码:	0118
大学/机构:	University of Massachusetts Amherst
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导师:	Barto, Andrew

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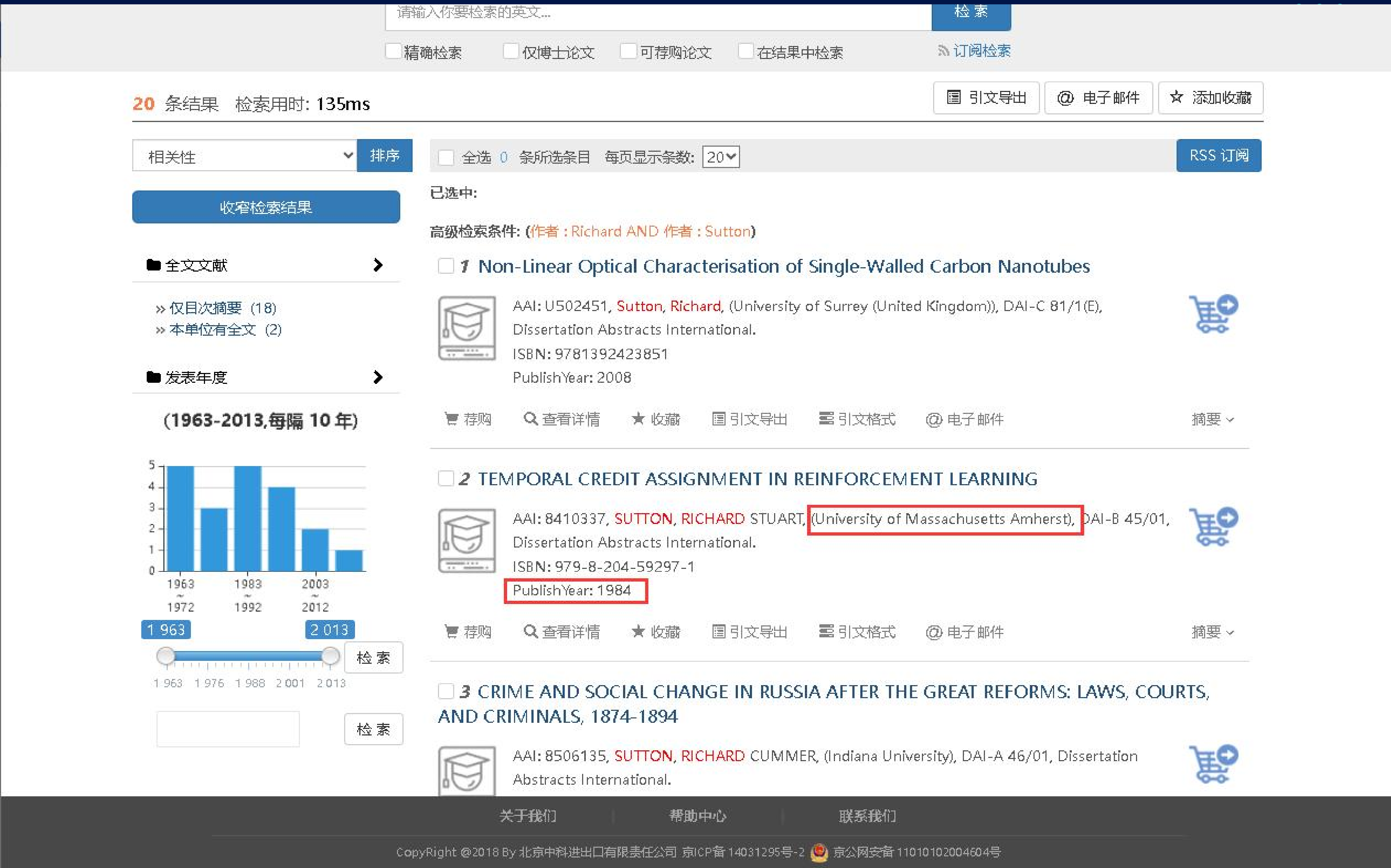
理查德·萨顿（**Richard S. Sutton**）是美国计算机科学家，是**Deepmind**的研究科学家，阿尔伯塔大学计算机学教授。萨顿与安德鲁·巴托的合作始于 **1978** 年，当时在马萨诸塞大学阿默斯特分校巴托是萨顿的博士生导师和博士后导师，在马萨诸塞大学阿默斯特分校获得了计算机与信息科学的硕士学位和博士学位。**Sutton** 曾获得国际神经网络学会颁发的总统奖，国际人工智能联合会议（**IJCAI**）卓越研究奖、加拿大人工智能协会终身成就奖，以及马萨诸塞大学阿默斯特分校杰出研究成就奖。他是英国皇家学会会士、人工智能促进会（**AAAI**）会士及加拿大皇家学会会士。

PQDT新平台高级检索



PQDT新平台分类导航

国外学位论文中国集团全文检索平台

当前IP所处机构: 北京中科进出口有限责任公司 简体中文

基本检索 高级检索 分类导航

按照学科首字母A to Z排序

分类导航

按主题分类 按学校分类

All A B C D E F G H I J K L M N O P Q R S T U V W X Y Z

Agriculture

- Agricultural chemistry
- Agricultural economics
- Agricultural education
- Agricultural engineering
- Agriculture
- Agriculture industry
- Agronomy
- Animal diseases
- Animal sciences
- Aquatic sciences
- Forestry
- Horticulture
- Horticulture2
- Plant pathology
- Plant sciences
- Range management
- Soil sciences
- Urban forestry
- Wildlife management

点击一级学科前方“+”可展开下属二级学科

Architecture

Area,Ethnic,and Gender studies

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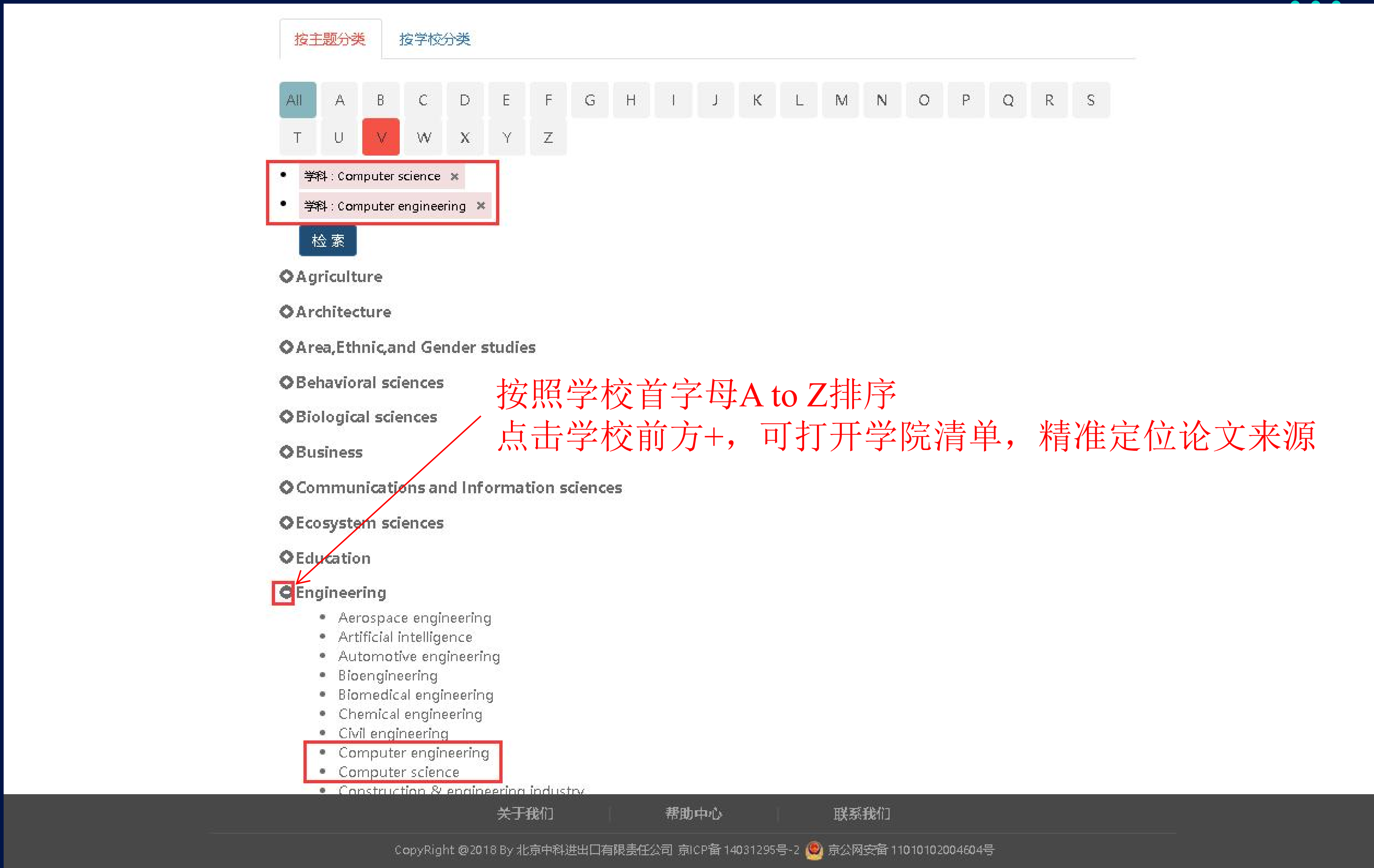
Mathematical and Physical sciences

- Acoustics
- Analytical chemistry
- Applied mathematics
- Applied physics
- Astronomy
- Astrophysics
- Atomic physics
- Chemistry
- Computational chemistry
- Computational physics
- Condensed matter physics
- Electromagnetics
- Fluid mechanics
- High energy physics
- High temperature physics
- Inorganic chemistry
- Low temperature physics
- Materials science
- Mathematics
- Mechanics
- Molecular chemistry
- Molecular physics
- Nanoscience
- Nuclear chemistry
- Nuclear physics
- Nuclear physics and radiation
- Optics
- Organic chemistry
- Physical chemistry
- Physics
- Plasma physics
- Polymer chemistry
- Quantum physics
- Radiation
- Solid State Physics
- Statistical physics
- Statistics

分析化学
应用物理
原子物理学
计算化学
计算物理学
凝聚态物理学
电磁学
高能物理
高温物理
无机化学
低温物理学
材料科学
力学
分子化学
分子物理学
纳米科学
有机化学
物理化学
等离子体物理
高分子化学
量子物理学
固体物理学

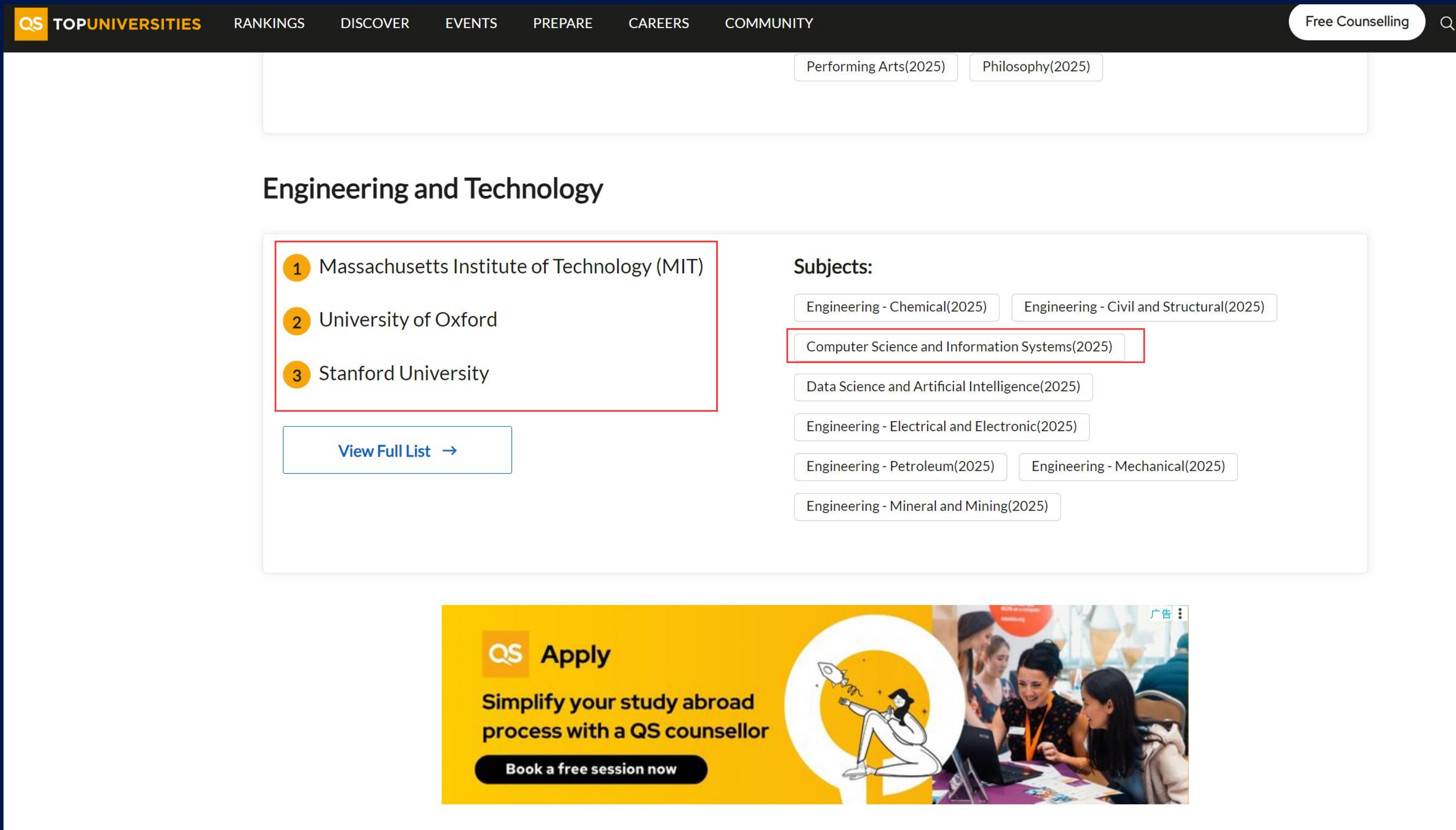
PQDT新平台分类导航



按照学校首字母A to Z排序

点击学校前方+，可打开学院清单，精准定位论文来源

QS全球高校排名



https://www.topuniversities.com/

3、2018-19年U.S. News美国主要研究生院（Graduate School）排名[40]：

自然科学	全美排名
计算机科学	1
生命科学	1
统计学	1
物理学	1
地球科学	2
化学	2
数学	2

斯坦福大学12所独立科研机构基本概况

中文名称	英文简称	成立时间	人员规模	主要研究领域
爱德华兹实验室	/	1951年	47	量子电子学、半导体激光、皮（可）秒脉冲技术、光学显微镜方法、光纤、超电导材料及其微波应用软件等。
海森物理实验室	HEPL	1951年	28	天体物理学及相对论、基于人造卫星的工程科学、加速器物理学、释放电子激光等。
斯坦福国际问题研究中心	SIIS	/	295	国际问题及挑战、公共政策等交叉学科研究：亚太地区发展、环境、卫生保健、国际安全、欧美研究、跨文化教育等。
斯坦福语言和信息研究中心	CSLI	1983年	93	信息、计算机和认知科学领域的交叉研究：计算机科学、语言学、逻辑学、哲学、心理学、教育学等。
杰贝里高级材料研究实验室	GLAM	1999年	36	高级材料研究：数据记录与存储材料、计算机材料、电子材料、磁性材料、材料物理、合成物、光学物理等。
斯坦福社会定量研究所	SIQSS	1998年	21	使用定量研究方法研究社会学领域问题：信息技术对社会的影响、教育及其社会效应、对人口普查结果的分析。
斯坦福人文研究中心	SHC	1980年	35	人文、历史、哲学、人类学等交叉研究中的热点问题。
斯坦福 Bio - X研究中心	Bio - X	1998年	273	生物科学同物理学、化学、工程学、医学等学科的交叉研究：生物计算机、结构生物学、生物物理、生物化学、生物医学工程、脑科学、纳米等。
全球气候与能源项目	GCEP	2003年	25	氢、可再生能源、清洁能源、减少二氧化碳排放的新技术、能源运输系统、高级核能源、地理工程等。
斯坦福经济政策研究所	SIEPR	1982年	54	世界经济政策问题及其影响：企业、政府、财政、货币、劳动市场、能源、环境、科技等问题。
卡福里粒子天体物理学与宇宙论研究所	KIPAC	2003年	34	重力透镜化、银河星系群、盖然性数据分析方法、一般相对论、宇宙 Brane 世界模式、黑洞物理学等。
斯坦福教学改革研究中心	SCIL	2002年	56	促进教学和学习的基础和应用技术研究：提升初学者学习能力、构建有益学习环境、使教学和学习透明化等。

Staffordshire University (United Kingdom)

Stanford University

- Biology, Molecular
- Biology, Neuroscience
- Biology, Cell
- Anthropology, Cultural
- History, Latin American
- Education, Teacher Training
- Mathematics
- Quantum physics
- Philosophy
- Education, Educational Psychology
- Psychology, Cognitive
- Education, Technology of
- Biology, Genetics
- Business Administration, Entrepreneurship
- Women's Studies
- Geophysics
- Remote Sensing
- Educational administration
- Early childhood education
- Teacher education
- Ethnic studies
- Condensed matter physics
- Engineering, Civil
- Environmental Sciences
- Hydrology
- Engineering, Electronics and Electrical
- Engineering, Mechanical
- Physics, Molecular
- Physics, Condensed Matter
- Biology, Ecology
- Agriculture, Fisheries and Aquaculture
- Engineering, Automotive
- Physics, Fluid and Plasma
- Engineering, Petroleum
- Engineering, Biomedical
- Statistics

按主题分类 | 按学校分类

All A B C D E F G H I J K L M N O P Q R S T U V W X Y Z

- 学科 : Engineering, Civil ✖
- 学校/机构 : Stanford University ✖
- 学科 : Condensed matter physics ✖
- 学科 : Engineering, Electronics and Electrical ✖
- 学科 : Engineering, Mechanical ✖
- 学科 : Physics, Molecular ✖
- 学科 : Physics, Condensed Matter ✖

检索

工程，电子和电气
工程，机械
凝态物理学
分子物理学

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请输入您的密码(数字和字母组成,6-16位)

用户姓名(必填)

请输入您的用户姓名

邮箱(必填)

请输入您的邮箱

电话

请输入您的电话

身份(填写后增加图书馆审核通过率)

请输入您的身份(如:学生)

院系/部门(填写后增加图书馆审核通过率)

请输入您的部门

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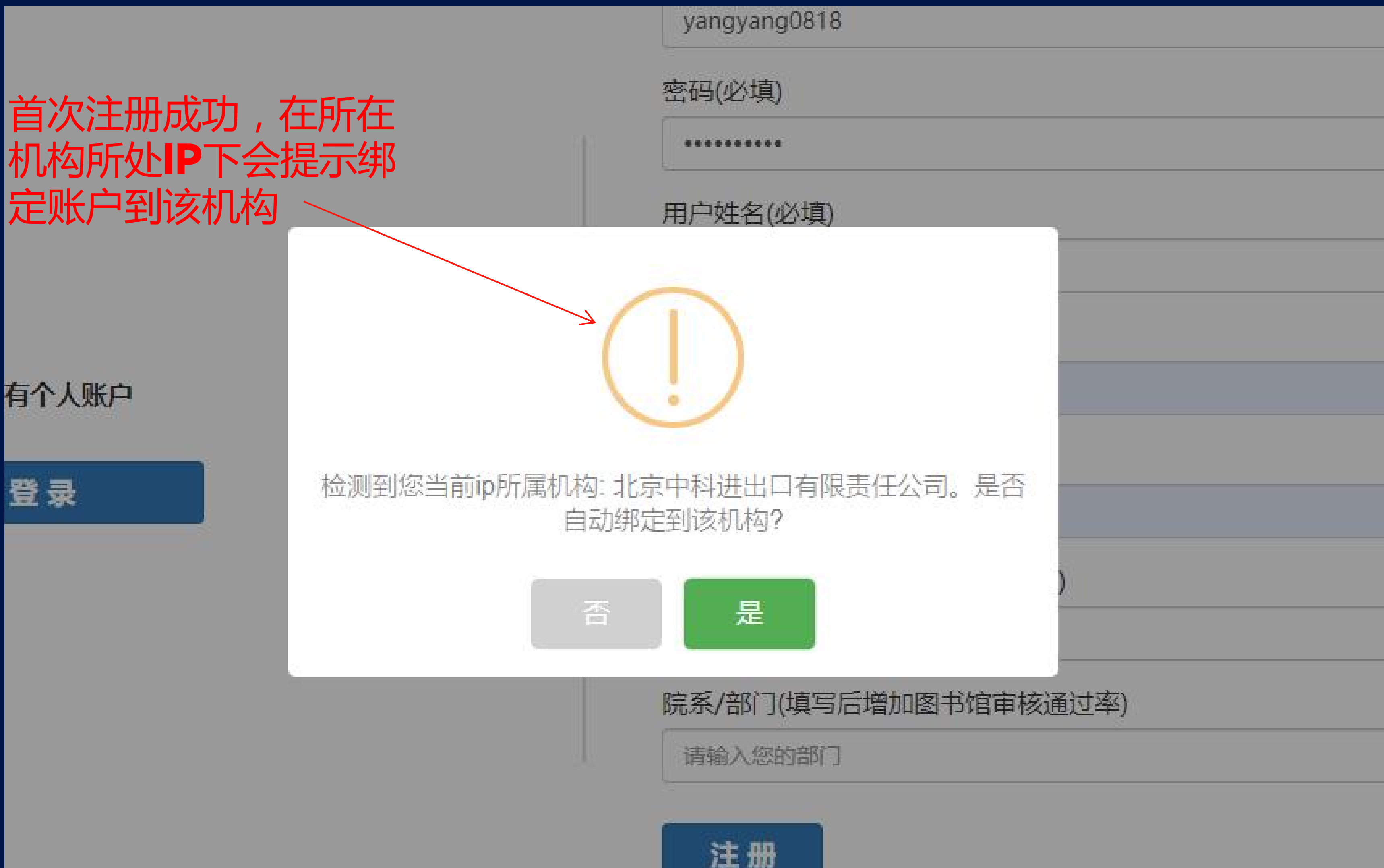

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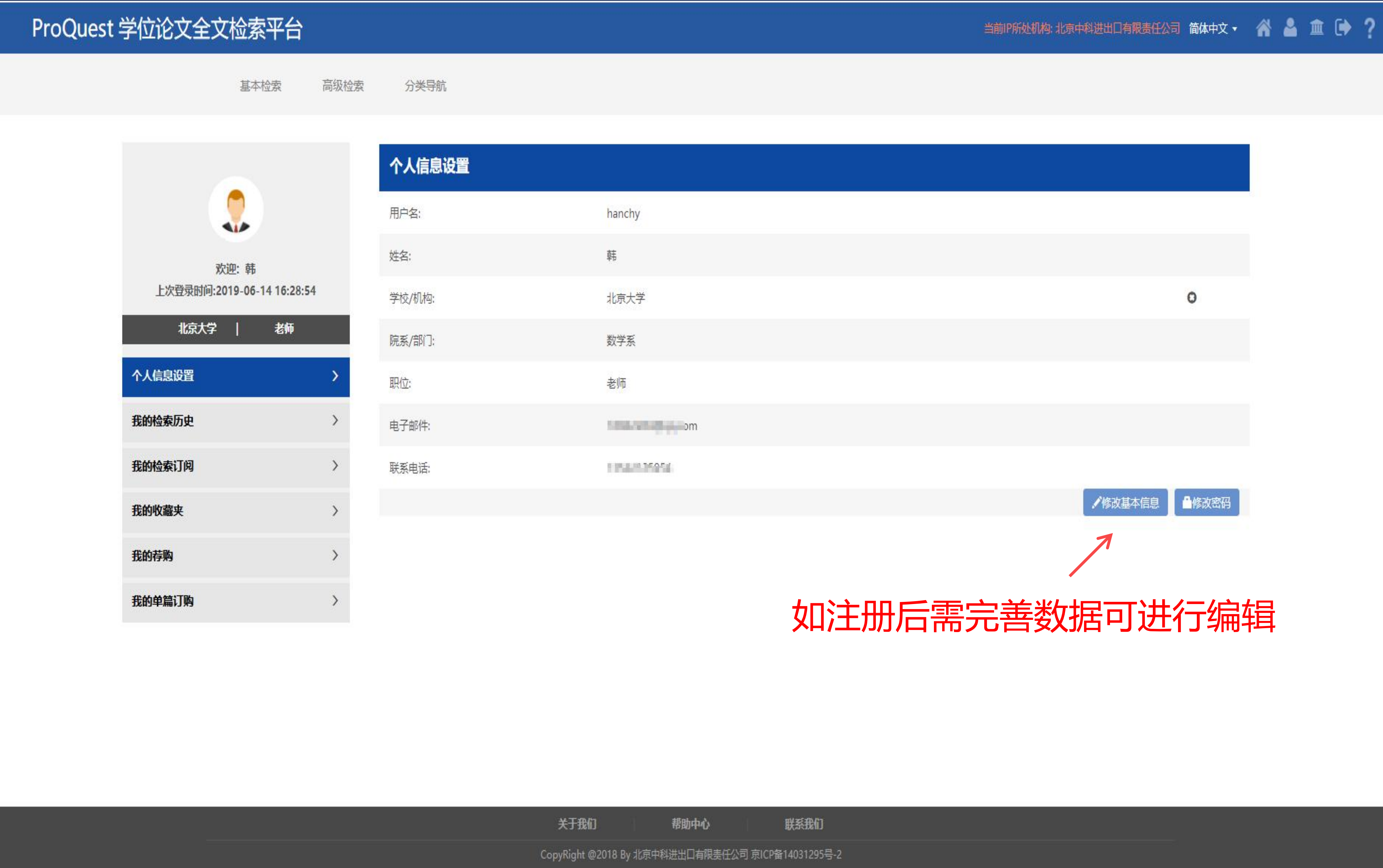

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批量删除 导出 检索记录保存30天

	序号	检索类型	索引词	检索时间	操作
	1	基本检索	Simultaneous Interpretation,本单位有全文,English,Harvard...	2023-05-15 12:18:14	删除
	2	基本检索	Simultaneous Interpretation,本单位有全文,English	2023-05-15 12:17:43	删除
	3	基本检索	Simultaneous Interpretation,本单位有全文	2023-05-15 12:17:35	删除
	4	基本检索	Simultaneous Interpretation,本单位有全文	2023-05-15 12:17:10	删除
	5	基本检索	Simultaneous Interpretation	2023-05-15 12:17:07	删除
	6	基本检索	online education	2023-05-08 16:28:58	删除
	7	基本检索	volcanic eruptions	2023-04-25 07:00:33	删除
	8	基本检索	volcanic eruptions	2023-04-25 06:58:34	删除
	9	基本检索	volcanic eruptions,仅目次摘要	2023-04-25 06:56:37	删除
	10	基本检索	volcanic eruptions	2023-04-25 06:56:35	删除

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Hypoxia-inducible factors 检索

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批量导出

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订阅

RSS 订阅

订阅摘要:

订阅关键字:

ption in Renal Fibrosis

), Dissertations & Theses.

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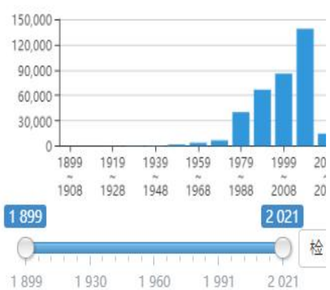
	序号	订阅摘要	订阅关键字	订阅时间	操作
	1	yinyue	piano	2023-04-19 14:28:54	删除
	2	文学类	comparative	2022-10-17 19:23:48	删除
	3	carbon nano-tube	carbon nano-tube	2022-08-29 10:04:49	删除
	4	1	lung cancer	2020-09-03 14:35:50	删除
	5	1	Hypoxia-inducible factors	2020-04-09 09:37:31	删除
	6	power	power	2018-12-14 14:56:29	删除



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	序号	论文名称	收藏加入标签	收藏时间	操作
	1	QUALIFICATIONS NEEDED BY TEACHERS OF ENGLISH: RATINGS BY ENG...		2019-04-22 10:44:13	添加标签 删除
	2	Body English		2019-04-22 10:44:04	添加标签 删除
	3	Market Power in Markets for Power	111	2019-01-03 11:26:26	添加标签 删除
	4	Vicarious Power: The Interpersonal Transference of Power		2019-01-03 11:26:11	添加标签 删除
	5	Single Phase Motors: Small Power and Fractional Horse Power ...		2018-12-14 18:49:24	添加标签 删除
	6	The Memorialization of Historical Memories in East Asia		2018-12-14 14:01:01	添加标签 删除

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论文状态 全部 ▾ 荐购有效年度 全部 ▾ 论文编号 检索

序号	论文名称	论文编码	荐购状态	审核状态	未通过审核的原因	论文状态	荐购时间	操作
1	Nature Ternua Nature	3490885	已提交	通过		订购成功(暂无全文)	2019-05-05 14:32:30	撤销
2	Literacy, science, and science education	NQ51900	已提交	未通过		待订购	2019-05-05 09:42:02	撤销
3	THE MIDDLE ENGLISH LYRIC AND THE NATIVE ...	7329075	重复荐购	通过		待订购	2019-04-30 19:57:42	撤销
4	THE MIDDLE ENGLISH LYRIC AND THE NATIVE ...	7329075	重复荐购	通过		待订购	2019-04-30 19:57:41	撤销
5	THE MIDDLE ENGLISH LYRIC AND THE NATIVE ...	7329075	已提交	通过		待订购	2019-04-30 19:57:40	撤销
6	ENGLISH VOWELS	7004123	已提交	通过		订购成功(暂无全文)	2019-04-22 10:40:50	撤销
7	Learning English and learning to teach E...	NQ78321	已提交	未通过	123	待订购	2019-04-22 10:40:42	撤销
8	ENGLISH SCHOOLS IN REPRESENTATIVE CONTEM...	TM14970	重复荐购	未审核		待订购	2019-04-22 10:37:58	撤销
9	ENGLISH SCHOOLS IN REPRESENTATIVE CONTEM...	TM14970	已提交	未审核		待订购	2019-04-22 10:37:57	撤销

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开题思考

开题前，通过（PQDT学位论文）等数据库，针对性收集了全球（博硕士学位论文）等类型文献，阅读了课题相关（前沿的、经典的、重要的、综述性）文献内容，通过文献检索和分析，梳理研究脉络，从（分布式机器学习）等过往研究课题，到（联邦机器学习-边缘计算）等最新课题，了解（生成式 AI 与多模态学习、量子机器学习、边缘计算与物联网安全）等是国内本学科的热点研究方向，当前主要的研究机构有（麻省理工大学、斯坦福大学、加州大学伯克利分校、卡内基梅隆大学（**CMU**））等，代表性的研究学者有（杨强（香港科技大学 ）、**Peter Kairouz**（谷歌研究院）、**Jure Leskovec**（斯坦福大学）、**Michael Jordan**（加州大学伯克利分校））等，当前主要发文高校有（麻省理工大学、斯坦福大学、加州大学伯克利分校）等。该课题的相关问题和应用领域主要有（核心技术领域 —— 分布式机器学习、联邦学习、边缘计算

├── 基础理论：计算机科学、数学（优化/统计/博弈论）、算法理论
├── 安全隐私：密码学、信息安全、法律合规
├── 硬件通信：电子工程（芯片/嵌入式）、通信工程（5G/边缘网络）
├── 行业应用：医疗、金融、工业、能源、物联网
├── 前沿探索：量子计算、具身智能、环境科学、伦理学 ）等。

毕业论文写作（开题）

- 选题来源：如果是纵向项目可以参考国家或者省属课题，比如大家熟知的**973**、**863**、自然基金等。
- 选题分类：基础性研究、应用性研究、综合性研究、其他（论文属于哪一类选择哪一个分类即可）
- 选题依据（开题的研究意义、国内外研究现状及发展趋势）
- 在国内外研究现状这里，如果提及该领域目前还存在的问题时，注意需要客观描述事实，不能加以评论否定别人的研究。
- 研究方案（包括：研究内容、方法及技术路线，创新点，研究基础和条件，预期成果）
- 在继承前人的经验总结和现有研究成果的基础上，结合自己的方法，重点在实践方面提炼出自己的观念……

毕业论文写作（语言）

- 多用动词和名词，少用形容词。很多人论文中容易出现特别、非常、更加，这些形容词无法做到准确和客观，尽量少用。

- 借鉴权威期刊中相关的学科术语，在论文中合理运用，语言要准确和凝练。

- 在学习及写作时不断实现认知水平、思维方式的升维，从而在看待问题的方法、深度、精确度方面有本质提升，在人类广阔的知识世界某个边缘小点有突破性发现，提升论文整体的学术性。

毕业论文写作（创新性）

- **探索未知的新领域**：领域内未解决的空白问题、争议性议题或新兴趋势，避免重复已有研究。
- **论文选题的新高度**：要追踪学术前沿，学术发展方向、处于关键地位、对理论和实践都能产生重大影响的问题。
- **观察问题的新视角**：如跨文化比较、微观行为分析，重新定义传统问题，提出更精准的研究维度。
- **成果应用的新价值**：理论延伸：是否在既有理论框架下增加新变量，理论整合：是否融合不同理论，形成更具解释力的分析框架。

毕业论文写作（综合）

- 理论性：引经据典、运用理论专业和最新学术成果
- 科学性：以事实为依据；遵循事物发展规律；措辞要严谨，语义要确定，结构要完整，逻辑要严密。
- 实践性：实践价值与现实意义。
- 专业性
- 创新性
- 系统性：知识框架、理论框架、方法框架等。
- 可读性：条理清晰、文字流畅、语言简洁、逻辑严密、图表明晰、分析合理。

毕业论文写作（架构）

- 题名： 简短精炼 恰如其分
- 摘要：目的，意义，方法，结论，成果等
- 关键词：一般**3-8**个
- 绪论：课题背景、意义，国内外研究现状等
- 图表：数据真实可靠，内容展现清晰，排版美观大方
- 结论：准确、精炼，提出设想、尚待解决问题等
- 辅文：参考文献年限不应太久远，中外文都应引用
- 文献引注
- 单位制注明
- 致谢

封面

Empirical Analyses in Finance and Macroeconomics

A dissertation presented

by

Yueran Ma

to

The Department of Economics

in partial fulfillment of the requirements

for the degree of

Doctor of Philosophy

in the subject of

Business Economics

Harvard University

Cambridge, Massachusetts

April 2018

摘要与目录

Dissertation Advisors:
Professor Andrei Shleifer
Professor Edward Glaeser

Author:
Yueran Ma

Empirical Analyses in Finance and Macroeconomics

Abstract

This thesis has three essays which are empirical studies at the intersection of finance and macroeconomics. The topics include low interest rates and financial markets, debt contracts and corporate borrowing constraints, and expectations in finance and macro. The essays hope to provide empirical evidence, using diverse approaches, to better understand the connections as well as differences between classic theories and economic activities in practice.

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鸣谢与引言（绪论）

Acknowledgments

It is a great fortune to have a career dedicated to understanding the world. This is made possible by the support and inspiration from numerous people, to whom I will always be grateful for. My indebtedness goes much beyond this short acknowledgement.

I am deeply indebted to my dissertation committee Andrei Shleifer, Ed Glaeser, Sam Hanson, and Alp Simsek for their invaluable guidance, tracing back to my sophomore year in college. Andrei's insights into economic activities are truly exceptional and inspiring. He asks the most fundamental questions and conveys the most powerful messages, which I shall continue to learn in the decades to come. Ed is an extraordinary force of nature that guided me through all my adventures, and pushed me to climb higher, sail farther, and dive deeper. Sam is one of a kind in his perceptive humor; his back-to-back line edits through my paper drafts are also unforgettable. Learning from Alp's classes since college has had a far-reaching impact on my research path, and he has been an incredible mentor along the way; his encouragement and support are precious.

My research would not be possible without the generous help and valuable feedback from John Beshears, John Campbell, Emmanuel Farhi, Fritz Foley, Robin Greenwood, Victoria Ivashina, Kristin Mugford, David Scharfstein, Jeremy Stein, and Adi Sunderam. Conversations with them taught me countless things. For the opportunity to start the academic journey at Harvard, I am also thankful to Shing-Tung Yau, who spotted me at his high school math competition in China nine years ago and invested in my ventures.

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Introduction

This thesis has three essays which are empirical studies at the intersection of finance and macroeconomics. The topics include low interest rates and financial markets, debt contracts and corporate borrowing constraints, and expectations in finance and macro. The essays hope to provide empirical evidence, using diverse approaches, to better understand the connections as well as differences between classic theories and economic activities in practice.

The first essay is "Low Interest Rates and Risk Taking: Evidence from Individual Investment Decisions," joint with Chen Lian and Carmen Wang. In this research, we demonstrate that individuals "reach for yield," that is, have a greater appetite for risk taking when interest rates are low. Using randomized investment experiments holding fixed risk premia and risks, we show low interest rates lead to significantly higher allocations to risky assets, among MTurk subjects and HBS MBAs. This effect also displays non-linearity, and becomes increasingly pronounced as interest rates decrease below historical norms. The behavior is not easily explained by conventional portfolio choice theory or institutional frictions. We then propose and provide evidence for mechanisms related to investor psychology, including reference dependence and salience. We also present results using observational data on household investment decisions.

The second essay is "Anatomy of Corporate Borrowing Constraints," joint with Chen Lian. A common perspective in macro-finance analyses links firms' borrowing constraints to the liquidation value of physical assets firms pledge as collateral. We empirically investigate borrowing by non-financial firms in the US. We find that 20% of corporate debt by value is collateralized by specific physical assets ("asset-based lending" in creditor parlance),

图表

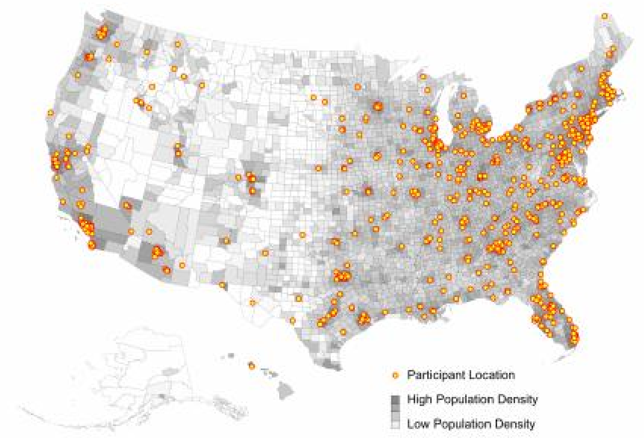
Table 1.1: *Demographics of Benchmark Experiment Samples*

Panels A, B, C tabulate demographics for Experiments B1, B2, B3 respectively. In the Low condition, the risk-free rate is 1%; in the High condition, the risk-free rate is 5%. The mean excess returns of the risky asset is 5% in both conditions. The final three columns show repetitively: the difference in the percentage of participants in a certain category, the t-statistic associated with the difference, and the p-value from the Mann-Whitney-Wilcoxon test against the null that the distribution of characteristics across the two conditions are the same. For the MBA sample, we do not collect age because of homogeneity, and do not collect wealth as it might be sensitive information. Risk tolerance is measured through a question that asks participants to choose their favorite lottery from six options increasing in risks and expected payoffs. We group risk tolerance into low, medium, and high based on the lottery chosen.

Panel A. Experiment B1: MTurk, Hypothetical

		Low		High		Low - High		
		N	%	N	%	%	[t]	U test (p)
Gender	Male	82	40.0	102	52.3	-12.3	[-2.48]	0.01
	Female	123	60.0	93	47.7	12.3	[2.48]	
Education	Graduate school	38	18.5	30	15.4	3.2	[0.84]	0.99
	College	112	54.6	118	60.5	-5.9	[-1.19]	
	High school	53	25.9	45	23.1	2.7	[0.62]	
Age	Below 30	103	50.2	98	50.3	-0.0	[-0.00]	0.97
	30–40	63	30.7	56	28.7	2.0	[0.44]	
	40–50	16	7.8	25	12.8	-5.0	[-1.65]	
	Above 50	23	11.2	16	8.2	3.0	[1.02]	
Risk tolerance	High	32	15.6	35	18.0	-2.3	[-0.62]	0.54
	Medium	67	32.7	64	32.8	-0.1	[-0.03]	
	Low	106	51.7	96	49.2	2.5	[0.49]	
Financial wealth (ex. housing)	200K+	10	4.9	17	8.7	-3.8	[-1.52]	0.65
	50K–200K	56	27.3	56	28.7	-1.4	[-0.31]	
	10K–50K	57	27.8	43	22.1	5.7	[1.33]	
	0–10K	59	28.8	51	26.2	2.6	[0.59]	
	In debt	23	11.2	28	14.4	-3.1	[-0.94]	
Investing experience	Extensive	7	3.4	6	3.1	0.3	[0.19]	0.69
	Some	61	29.8	60	30.8	-1.0	[-0.22]	
	Limited	88	42.9	75	38.5	4.5	[0.91]	
	No	49	23.9	54	27.7	-3.8	[-0.86]	
Total		205		195				

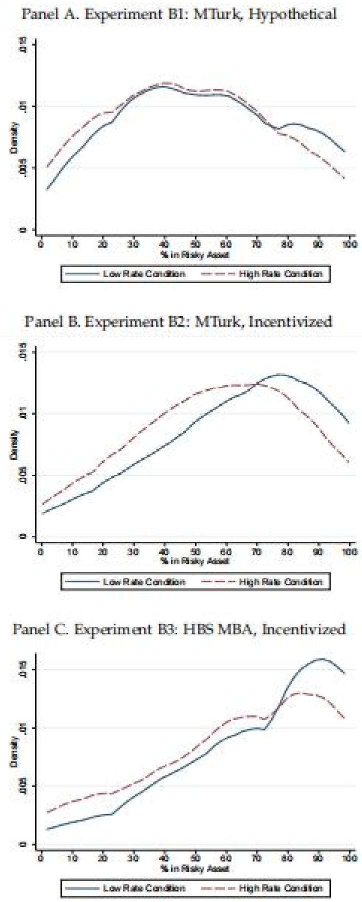
generally balanced in Experiment B3.



Note: This plot shows the geographic distribution of MTurk participants in the benchmark experiments (Experiments B1 and B2). The dots indicate participant locations. The background shade is colored based on log population density in each county.

Figure 1.1: *Geographic Distribution of MTurk Participants*

图表



Note: Density plots of allocations to the risky asset in the benchmark experiments. Panels A, B, and C present plots for Experiments B1, B2, and B3 respectively. The solid line is the distribution of allocations to the risky asset in the low interest rate condition, and the dashed line is that in the high interest rate condition.

Figure 1.2: *Distribution of Allocations to the Risky Asset in Benchmark Experiments*

$r_f + x$, where x is the excess returns with mean $\mu = \mathbb{E}x > 0$. Let ϕ denote the proportion of wealth allocated to the risky asset, and $1 + r_p = 1 + r_f + \phi x$ the portfolio returns. The investor chooses optimal $\phi^* \in [0,1]$ to maximize expected utility:

$$\phi^* = \arg\max_{\phi\in[0,1]} \mathbb{E}u\left(w\left(1+r_p\right)\right) \tag{1.2}$$

We start with the case of mean-variance analysis, the widely used approximation to the general portfolio choice problem, and then discuss the general case.

Mean-Variance Analysis. Conventional portfolio choice analysis often uses the mean-variance approximation, in which case the investor trades off the average returns and variance of the portfolio, and obtains

$$\phi^*_{mv} \triangleq \arg\max_{\phi\in[0,1]} \mathbb{E}r_p - \frac{\gamma}{2}Var\left(r_p\right) = \min\left(\frac{\mathbb{E}x}{\gamma Var\left(x\right)}, 1\right), \tag{1.3}$$

where $\gamma = \frac{-wu''(w)}{u'(w)}$ denotes the coefficient of relative risk aversion.

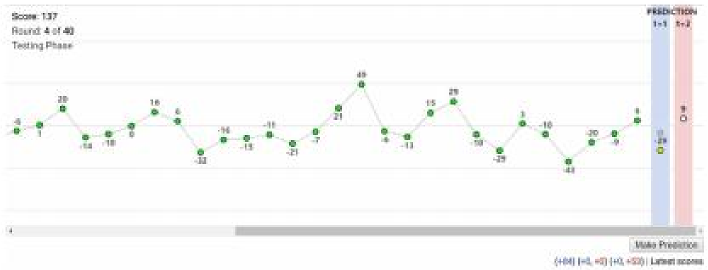
When we hold fixed the distribution of the excess returns x, the risk-return trade-off stays the same in mean-variance analysis, and investment decisions should not change with the level of the risk-free rate r_f.[9]

General Case. The optimal mean-variance portfolio allocation ϕ^*_{mv} in Equation (1.3) is a second-order approximation to the optimal allocation to the risky asset ϕ^* defined in Equation (1.2). Now we analyze the general case which also takes into account the potential impact of higher order terms. We consider how the optimal allocation to the risky asset ϕ^* changes with the risk-free rate r_f for a given distribution of the excess returns x.

Proposition 1. *We assume the investor's utility function u is twice differentiable and strictly*

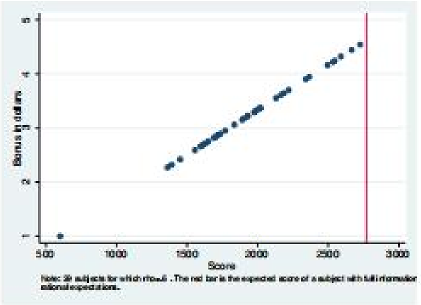
[9] For our incentivized experiments, would wealth outside the experiment affect predictions of the conventional portfolio choice analysis? We make three observations. First, if the investor's outside wealth w_o has a non-stochastic return r_o, we can just redefine the utility function $\tilde{u}\left(w\left(1+r_p\right)\right) = u\left(w_o\left(1+r_o\right) + w\left(1+r_p\right)\right)$ and the same analysis applies. Second, even if the return on outside wealth is stochastic, as long as it is independent of the returns in the experiment, we can show that the optimal allocation based on mean-variance analysis (a second-order approximation to the problem in (1.2)) still should not change with respect to the interest rate. Finally, as Barberis et al. (2006) point out, narrow framing (which refers to investors' tendency to consider investment problems in isolation, rather than mingling them with other risks) is key to explaining many phenomena, including the lack of risk neutrality to modest risks which holds in our experiments. To the extent that investors frame narrowly, the analysis here also applies directly.

图表



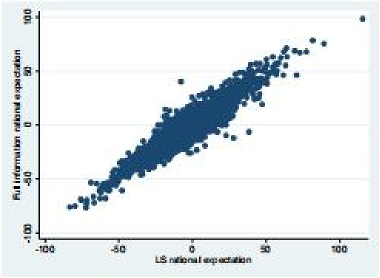
Note: Screen shot of the prediction task. The green dots indicate past realizations of the statistical process. In each round t, participants are asked to make predictions about two future realizations $F_t x_{t+1}$ and $F_t x_{t+2}$. They can drag the mouse to indicate $F_t x_{t+1}$ in the purple bar and indicate $F_t x_{t+2}$ in the red bar. Their predictions are shown as yellow dots. The grey dot is the prediction of x_{t+1} from the previous round $F_{t-1}x_{t+1}$; participants can see it but cannot change it. After they have made their predictions, participants click "Make Predictions" and move on to the next round. The total score is displayed on the top left corner, and the score associated with each of the past prediction (if the actual is realized) is displayed at the bottom.

Figure 3.1: *Prediction Screen*



Note: Each point on this figure corresponds to one participant in one condition of the baseline experiment (Experiment 1, with $\rho = .6$). On the x-axis, we report the score obtained, and on the y-axis, the payment in \$, which is equal to the score divided by 600. The vertical red line on the right represents the expected payment of a (full information) rational participant for which $F_t x_{t+1} = E_t x_{t+1} = \rho x_t$.

Figure 3.2: *Payment and scores in the Baseline Experiment*



Note: Each point on this figure corresponds to one participant in one testing round. On the x-axis, we report the LS expectations of x_t using three lags $x_{t-1}, x_{t-2}, x_{t-3}$ and coefficients estimated using OLS and all information available until date $t-1$. On the y-axis, we report the FI expectation given by ρx_{t-1}. We only focus on participants for which $\rho \geq 0$ and $\rho < 1$. Regressing y on x leads to an $R^2 = .84$ and a slope coefficient of .86.

Figure 3.3: *Full Information vs Least Square Expectations*

3.5 Empirical Results

3.5.1 Measuring rational expectations

To estimate our econometric specification, we need to compute the rational expectation of the agent, which we generically denote $E_{t-k}x_t$. We use two different measures, which we describe here. The first measure assumes that the agent knows the data-generating process. This corresponds to the full information rational expectation used in most economic models. We thus define rational expectation about x_t conditional on information available at date $t-k$ as:

$$E^{FI}_{t-k}x_t = \rho^k x_t$$

This definition of full information rational expectations will be our baseline, and for simplicity we will use it in most of our regressions.

The participant does not, however, know the data-generating process, so in practice the participant will try to infer it using the data. In robustness checks, we use a definition based

结论与参考文献

3.6 Conclusion

In this paper, we run a large scale experiment to investigate how people form forecasts of a variable when faced with past realizations of that variable. At both the individual and the aggregate levels, find strong evidence of extrapolative bias and of forecast stickiness. We calibrate a simple model that nests rational expectations, in which both biases can coexist. Extrapolation turns out to be quantitatively the most important bias. Interestingly, we find our parameters to be relatively independent of the process statistical characteristics. Stickiness is stronger when agents are reminded in a more salient manner of their past forecasts. Apart from this, we find that context elements and framing of the experiment do not affect significantly our estimations. We also find that agents do not improve the quality of their forecasts over time.

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附注/附录

Appendix A

Appendix to Chapter 1

A.1 Proofs

A.1.1 Proof of Proposition 1

Consider first the problem without the constraint $0 \le \phi \le 1$. Let $h(\phi) = \mathbb{E}u\left(w\left(1+r_p\right)\right)$. We have $\frac{\partial^2 h(\phi)}{\partial \phi^2} = \mathbb{E}\left[x^2 u''(\tilde{w})\right] < 0$ because u is strictly concave. As a result, $h(\phi)$ is strictly concave and twice differentiable. Define $\phi_1^* = \arg\max_\phi \mathbb{E}u\left(w\left(1+r_p\right)\right) = \arg\max_\phi h(\phi)$, i.e. the optimal allocation to the risky asset in the unconstrained problem. Because $h(\phi)$ is strictly concave and twice differentiable, ϕ_1^* is fully characterized by the first order condition:

$$\mathbb{E}\left[xu'\left(w\left(1+r_f\right)+\phi_1^* wx\right)\right] = 0.$$

Therefore,

$$\frac{\partial \phi_1^*}{\partial r_f} = -\frac{\mathbb{E}\left[xu''\left(w\left(1+r_f\right)+\phi_1^* wx\right)\right]}{\mathbb{E}\left[x^2 u''\left(w\left(1+r_f\right)+\phi_1^* wx\right)\right]} = -\frac{\mathbb{E}\left[xu''(\tilde{w})\right]}{\mathbb{E}\left[x^2 u''(\tilde{w})\right]} = \frac{\mathbb{E}\left[xu'(\tilde{w})A(\tilde{w})\right]}{\mathbb{E}\left[x^2 u''(\tilde{w})\right]},$$

where $\tilde{w} = \left(1+r_f\right)w + \phi_1^* xw$ is the investor's final wealth, and $A(\tilde{w}) = \frac{-u''(\tilde{w})}{u'(\tilde{w})}$ denotes the coefficient of absolute risk aversion.

Since u is strictly concave, $\frac{\mathbb{E}[xu'(\tilde{w})A(\tilde{w})]}{\mathbb{E}[x^2 u''(\tilde{w})]}$ has the same sign as $-\mathbb{E}\left[xu'(\tilde{w})A(\tilde{w})\right]$. Note


Q&A
?
!

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A．多学科（包含工农文理医等各学科领域）

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✓ D．论文语言

互动操作

2025年斯隆研究奖计算机方向得主

2009 年，他以 **NOI** 国家集训队选手的身份被保送至清华大学，进入由图灵奖得主姚期智教授亲自主持的“姚班”继续深造。

他曾作为本科生交换生赴麻省理工学院（**MIT**）学习，并先后两次进入微软亚洲研究院（**MSRA**）不同的研究组实习，与世界顶级计算机科学家共事。

本科毕业后，他前往斯坦福大学攻读博士学位，在计算机系统和机器学习交叉领域开展了一系列具有深远影响的研究工作。

2020年毕业Stanford University

博士毕业后，他选择加入卡内基梅隆大学（**Carnegie Mellon University**）担任助理教授，主要研究计算机系统与编译器如何高效支持机器学习，尤其是大语言模型和生成式人工智能的优化。他的研究极大地推动了这一领域的进步，使 **AI** 计算更加高效和可扩展。

Thank You

联系电话：010-84039343-667

Email: hanchy@bjzhongke.com.cn