GLORIA GONZALEZ-RIVERA
University of California, Riverside
Department of Economics, Riverside, CA 92521
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EDUCATION

1991	Ph.D.	Economics, University of California, San Diego, CA Thesis advisor: Robert F. Engle (2003 Nobel Laureate in Economics) Dissertation title: "The relevance of distributional assumptions in GARCH models and applications to the evaluation of financial risk"

PROFESSIONAL EXPERIENCE

2020-present	Associate Dean, College of Humanities, Arts and Social Sciences.UC-Riverside
2006-present	Professor, Department of Economics University of California, Riverside, CA
2015-2016	Cátedra de Excelencia, Department of Statistics, Universidad Carlos III, Madrid
2012-present	Advisor to the Scientific, Technical, and Modelling Peer Review (STMPR) Advisory Group, South Coast Air Quality Management District, CA
2020-present	Past President, International Institute of Forecasters
2016-2020	President, International Institute of Forecasters
2011-2016	Director, International Institute of Forecasters, elected to the Board
2011-May	Visiting Professor, Department of Economics, Universidad Autónoma, Madrid
2010-May	Visiting Professor, Department of Statistics, Universidad Carlos III, Madrid
2003-2008	Chair of the Department of Economics, University of California, Riverside
1999-2006	Associate Professor, Dep. of Economics, University of California, Riverside
1999-2000	Senior Economist, Freddie Mac, McLean, VA Department of Financial Research and Housing Economics
1992-1999	Assistant Professor, Dep. of Economics, University of California, Riverside
1991	Assistant Professor, Anderson Graduate School of Management University of California, Riverside, CA
1978-1983	Assistant Economist, Department of Economic and Financial Studies Banco Hipotecario de España, Madrid, Spain

HONORS AND AWARDS

2015-2016	Cátedra de Excelencia, Banco de Santander/Universidad Carlos III, Madrid
2007-2011	University Scholar, honor granted by the University of California, Riverside, for research/teaching accomplishments
2008	SAS/International Institute of Forecasters Award
1999	Citation of Excellence. Highest quality rating by ANBAR Electronic Intelligence of my article "Dynamic Asset Pricing and Statistical Properties of Risk", *Journal of Economics and Business*, 50(5), 1998
1995-1996	Faculty Development Award, University of California, Riverside, CA
1990	Outstanding Teaching Award, Economics, University of California, San Diego
1989	Superior Teaching Award in Economics, University of California, San Diego
1986	Outstanding Teaching Award, Economics, University of California, San Diego
1985 & 1986	Tuition Scholarship in Economics, University of California, San Diego, CA
1983-1985	Fulbright/Banco de Bilbao Scholarship to pursue Graduate Studies in Economics in U.S.A., University of California, San Diego, CA
1983	Fulbright Summer Program, University of Minnesota, MN

GRANTS

- **Grant Agency: A.P. Giannini Foundation**

Co-PI: Gloria González-Rivera
Amount: $27,000. Period: 7/1/2015-6/30/2016
Project: Impact of University of California Cooperative Extension on California's Irrigation Water Use Efficiency.

- **Grant Agency: University of California ANR**

Co-PI: Gloria González-Rivera
Amount: $214,179. Period: 9/1/2013-9/30/2015
Project: Economic Estimates of UC-Cooperative Extension Impacts in California.

- **Grant Agency: UC-Riverside, Academic Senate Research Fellowship**

Co-PI: Gloria González-Rivera
Amount: $4,500 Period: 7/1/2012-6/30/2013
Project: A Predictive Model for HIV-1 Co-receptor Selectivity and Disease Progression.

- **Grant Agency: National Science Foundation (NSF)**

Principal Investigator: Gloria González-Rivera.
Amount: $125,000. Period: 9/1/2005-9/1/2006.
Project: Measurement of the Standard of Living based on the Theory of Functionings: Southern California as a Natural Laboratory.

- **Grant Agency: California Native Indian Gaming Association (CNIGA)**

Principal Investigator: Joel Martin, Dean of the College of Humanities, Arts and Social Sciences.
Researcher: Gloria González-Rivera.
Amount: $500,000. Period 5/1/2005 to 12/31/2005.
Project: The Economic and Social Impacts of Indian Gaming on Local, State and Tribal Governments.

- **International Institute of Forecasters/SAS** 2008

Amount: $5,000

- **UC-Riverside University Scholar Award**

Amount: $75,000, 2007-2011

- **UC-Riverside Academic Senate Research Grants**, 1991-2019 ($1,000-$2,000/year).

RESEARCH AND TEACHING INTERESTS

1. Econometrics, Time Series Analysis (theoretical and applied), Forecasting Methods
2. Financial Econometrics. Volatility modeling
3. Risk Management. Stress Testing. VaR
4. Econometrics of Development and Agricultural Economics

PUBLICATIONS

TEXTBOOK

Forecasting for Economics and Business,
Routledge, Taylor and Francis Group, 2016; Pearson/Addison-Wesley, 2013; ISBN-13:978-0-13-147493-2
https://www.routledge.com/Forecasting-for-Economics-and-Business/Gonzalez-Rivera/p/book/9780131474932
Companion Website: Data Sets, Power Point Slides, and Solutions Manual (prepared jointly with W. Lin and Y. Sun), 2013.
https://routledgetextbooks.com/textbooks/9780131474932/

MONOGRAPH

"An Impact Analysis of Tribal Government Gaming in California", with A. Deolalikar, M. Johnson, M. Marks, and J. Martin, edited by the ***Center for California Native Nations***, University of California, Riverside, January 2006.

RESEARCH ARTICLES

SYMBOLIC DATA: INTERVAL-VALUED AND HISTOGRAM-VALUED TIME SERIES

1. Luo, Y. and G. González-Rivera (2020), "A Truncated Mixture Transition Model for Interval-valued Time Series", (under submission).

2. González-Rivera, G., Y. Luo and E. Ruiz (2020), "Prediction Regions for Interval-valued Time Series", ***Journal of Applied Econometrics***, 35 (4), 373-390. DOI:10.1002/jae.2754

3. Lin, W. and G. González-Rivera (2019), "Extreme Returns and the Intensity of Trading", ***Journal of Applied Econometrics***, 34, 1121-1140. DOI:10.1002/jae.2738

4. Lin, W. and G. González-Rivera (2016), "Interval-valued Time Series: Estimation based on Order Statistics. Exploring the Agricultural Marketing Service Data", ***Computational Statistics and Data Analysis***, 100, 694-711. DOI:10.1016/j.csda.2015.07.008

5. González-Rivera, G. and W. Lin (2013), "Constrained Regression for Interval-valued Data", ***Journal of Business and Economic Statistics,*** 31(4): 473-490 (featured article by the editors).

6. González-Rivera, G. and J. Arroyo (2012), "Time Series Modelling of Histogram-valued Data. The Daily Histogram Time Series of the SP500 Intradaily Returns", ***International Journal of Forecasting***, 28(1): 20-33 (available on line April 8, 2011).

7. Arroyo, J., G. González-Rivera, and C. Mate (2011), "Forecasting with Interval and Histogram Data. Some Financial Applications" in ***Handbook of Empirical Economics and Finance,*** A. Ullah and D. Giles (eds.), Chapman and Hall, pp. 247-279.

8. Arroyo, J., G. González-Rivera, C. Mate, and A. Munoz San Roque (2011), "Smoothing Methods for Histogram-valued Time Series. An application to Value-at-Risk", ***Statistical Analysis and Data Mining***, 4(2): 216-228.

DYNAMIC SPECIFICATION AND DENSITY FORECAST EVALUATION

9. Mazzeu, JHG, G. González-Rivera, E. Ruiz, and E. Veiga (2020), "A Bootstrap Approach for Generalized Autocontour Testing. Implications for VIX Forecast Densities", ***Econometric Reviews,*** 1-20 (online version). DOI: 10.1080/07474938.2020.1761150

10. González-Rivera, G., J. Maldonado and E. Ruiz (2019), "Growth-in-Stress", ***International Journal of Forecasting***, 35 (3), 948-966.

11. González-Rivera, G. and Y. Sun (2017), "Density Forecast Evaluation in Unstable Environments", ***International Journal of Forecasting,*** 33(3), 416-432. DOI:10.1016/j.ijforecast.2016.10.003

12. González-Rivera, G. and Y. Sun (2015), “Generalized Autocontours: Evaluation of Multivariate Density Models”, ***International Journal of Forecasting***, 31(3):799-814.
    DOI: 10.1016/j.ijforecast.2014.03.019

13. González-Rivera, G., Z. Senyuz and E. Yoldas (2011), “Autocontours: Dynamic Specification Testing”, ***Journal of Business and Economic Statistics,*** 29(1):186-200.

14. González-Rivera, G. and E. Yoldas (2012) “Autocontour-based Evaluation of Multivariate Predictive Densities”, ***International Journal of Forecasting*** (available on line September 1, 2011) (International Institute of Forecasters/SAS award), 28(2):328-342.

15. González-Rivera, G. and E. Yoldas (2010) “Multivariate Autocontours for Specification Testing in Multivariate GARCH Models” in ***Volatility and Time Series Econometrics. Essays in Honor of Robert F. Engle***, T. Bollerslev, M. Watson, J. Russell (eds.), Oxford Univ. Press.

VOLATILITY, FINANCIAL ECONOMETRICS AND NONLINEARITIES

16. González-Rivera, G. and T.H. Lee (2009), “Nonlinear Time Series and Financial Forecasting” in ***Encyclopedia of Complexity and Systems Science,*** B. Mizrach (editor) 9ed., Springer Verlag (invited).

17. González-Rivera, G., T.H. Lee and S. Mishra (2008), “Jumps in Cross-Sectional Rank and Expected Returns: A Mixture Model”, ***Journal of Applied Econometrics,*** 23, 585-606.

18. González-Rivera, G., T.H. Lee and E. Yoldas (2007), “Optimality of the *RiskMetrics* VaR Model”, ***Finance Research Letters,*** 4, 137-145.

19. González-Rivera, G. and D. Nickerson (2006), “Dynamic Monitoring of Financial Intermediaries with Subordinated Debt”, ***Journal of Risk and Finance,*** 7(5):463-487.

20. González-Rivera, G., T.H. Lee and S. Mishra (2004), “Forecasting Volatility. A Reality Check based on Option Pricing, Utility Function, Value-at-Risk, and Predictive Likelihood”, ***International Journal of Forecasting***, 20:629-645.

21. Dahl, C. and G. González-Rivera (2003), “Testing for Neglected Nonlinearity in Regression Models. A Collection of New Tests based on the Theory of Random Fields”, ***Journal of Econometrics,*** 114(1): 141-164.

22. Dahl, C. and G. González-Rivera (2003), “Identifying Nonlinear Components by Random Fields in the US GNP Growth. Implications for the Shape of the Business Cycle”, ***Studies on Nonlinear Dynamics and Econometrics,*** vol. 7, no. 1.

23. González-Rivera, G. (2003), “Value-in-Stress. A Coherent Approach to Stress Testing”, ***Journal of Fixed Income,*** 13(2):7-18.

24. González-Rivera, G. (2001), “Linkages between Secondary and Primary Markets for Mortgages. The Role of the Retained Portfolio Investments of the Government-sponsored Enterprises”, ***Journal of Fixed Income,*** 11(1): 29-36.

25. González-Rivera, G. and A. Ullah (2001), “Rao’s Score Test with Nonparametric Density Estimators”, ***Journal of Statistical Planning and Inference***, 97:85-100.

26. González-Rivera, G. and F. Drost (1999), "Efficiency Comparisons of Maximum Likelihood based Estimators in GARCH Models", ***Journal of Econometrics***, 93, 93-111.

27. González-Rivera, G. (1998), "Smooth-Transition GARCH Models", ***Studies in Non-Linear Dynamics and Econometrics***, 3(2) 61-78.

28. González-Rivera, G. (1998), "Dynamic Asset Pricing and Statistical Properties of Risk", ***Journal of Economics and Business***, 50 (5):461-470.

29. González-Rivera, G. and A. Ullah (1998), "Rao's Score Test for the Semiparametric Models", ***Proceedings of the American Statistical Association,*** Business and Economics Section, pp. 28-31 (invited article).

30. González-Rivera, G. (1997), "A Note on Adaptation in GARCH Models", ***Econometric Reviews***, 16(1):55-68, 1997.

31. González-Rivera, G. (1997), "The Pricing of Time-Varying Beta", ***Empirical Economics***, 22:345-363.

32. González-Rivera, G. (1996), "Time-Varying Risk. The Case of the American Computer Industry", ***Journal of Empirical Finance***, 2:333-342.

33. González-Rivera, G. and J. Racine (1995), "Maximum Likelihood Estimation and Testing Strategies in GARCH Models", ***Proceedings of the American Statistical Association***, Business and Economics Section, pp. 47-54, (invited article).

34. Engle, R.F. and G. González-Rivera (1991), "Semiparametric ARCH Models", ***Journal of Business and Economic Statistics***, 9:345-360.
    Reprint of "Semiparametric ARCH Models", (article no.6) in the book *ARCH Selected Readings*, for the collection **Advanced Texts in Econometrics**, pp. 114-144, Oxford University Press, edited by R.F. Engle, October 1995.

AGRICULTURAL ECONOMICS AND OTHER UC-RIVERSIDE COLLABORATIONS

35. Chatterjee, D., A. Dinar, and G. González-Rivera (2019), "The Contribution of the University of California Cooperative Extension to California's Agricultural Production", ***The Journal of Agricultural Education and Extension***, 25 (5), 443-467. [***Inside UCR,*** Cooperative Extension's Value to California Agriculture, September 2019]

36. Chatterjee, D., A. Dinar, and G. González-Rivera (2019), "Impact of Agricultural Extension on Irrigation Efficient Production and Water Use in California Agriculture", ***Journal of the American Society of Farm Managers and Rural Appraisers***, 1, 66-85. [***Inside UCR,*** Cooperative Extension's Value to California Agriculture, September 2019]

37. Chatterjee, D., A. Dinar, and G. González-Rivera (2018), "An Empirical Knowledge Production Function of Agriculture Research and Extension. The Case of the University of California Cooperative Extension", ***Technological Forecasting and Social Change***, 134, 290-297.

38. C. Kieslich, D. Shin, A. López de Victoria, G. González-Rivera, and D. Morikis (2013), "A Predictive Model for HIV-1 Co-receptor Selectivity", ***AIDS Research and Human Retroviruses***, 29(10):1386-1394.

39. González-Rivera, G. and S. Helfand (2007), "Economic Development and the Determinants of Spatial Integration in Agricultural Markets" in ***Economics, Politics, and Social Issues in Latin America***, edited by Mary L. Lassiter, Nova Science Publishers, pg. 75-96.
    Portuguese translation in ***Região e espaço no desenvolvimiento agricola brasíleiro***, S. Helfand and G. Castro de Rezende (eds.), Rio de Janeiro: IPEA, 2003.

40. González-Rivera, G. and S. Helfand (2001), "The Extent, Pattern, and Degree of Market Integration: A Multivariate Approach for the Brazilian Rice Market", ***American Journal of Agricultural Economics***, 83(3):576-592.
    Portuguese translation in ***Região e espaço no desenvolvimiento agricola brasíleiro***, S. Helfand and G. Castro de Rezende (eds.), Rio de Janeiro: IPEA, 2003.

41. González-Rivera, G. and S. Helfand (1999), "Spatial Relationships and Market Integration: The Case of the Brazilian Rice Market" in *O Agronegócio do Mercosul e sua Inserção na Economia Mundial*, ***Annals of the XXXVII Congresso Brasileiro de Economia e Sociologia Rural,*** CD-ROM, edited by Aguiar, Danilo and J.B. Pinho, Foz do Iguaçu, PR, Brazil,10 pages.

MISCELLANEOUS

42. González-Rivera, G., P. Loungani and X. Sheng (2019), "Forecasting Issues in Developing Economies" (editorial), ***International Journal of Forecasting,*** 35 (3), 927-928.
    DOI: 10.1016/j.ijforecast.2019.04.005

43. Carter Hill, R., G. González-Rivera, and T-H. Lee (2016), ***Advances in Econometrics: Essays in honor of Aman Ullah*** (editorial), volume 36, Emerald Group Publishing Limited.

44. González-Rivera, G. (2014), "Predicting Rare Events: Evaluating Systemic and Idiosyncratic Risk" (editorial), ***International Journal of Forecasting,*** 30(3): 688-690.

45. González-Rivera, G. (2013), "Rare Events: Limiting Their Damage through Advances in Modelling", ***Foresight: The International Journal of Applied Forecasting,*** 29:38-42.

46. González-Rivera, G. (2007), Encyclopedia entries: "Vector Autoregression", "Maximum Likelihood Regression", "Serial Correlation", "Trends", and "Identity Matrix", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, (invited).

47. González-Rivera, G. (2005), "Outsourcing: Three Long Run Predictions", ***Global Business and Economics Review***, 7 (2/3), 226-233.

48. González-Rivera, G. and D. Nickerson (2002) "Monitoring Financial Intermediaries with Subordinated Debt: A Dynamic Signal Model for Bank Risk", ***FEN American Finance Association***, Washington, DC Meetings, ***Abstracting Journal***, 1,17.

49. González-Rivera, G. (1997), "Time Series Testing and Endogenous Growth", refereed chapter in the book ***Business and Economics for the 21st Century,*** Volume I, pp. 190-201, edited by

the Business and Economics Society International.

TECHNICAL REPORTS

- "Construction of alternative air quality indexes" with A. Deolalikar and P. Pattanaik. Report to the National Science Foundation, Human and Social Dynamics section, NSF award #0525251. September 2006.
- "Comments to the Draft 2012 Air Quality Management Plan, Socioeconomic Report", South Coast Air Quality Management District, September 2012.
- "9th IIF Workshop on Predicting Rare Events: Evaluating Systemic and Idiosyncratic Risk", ***The Oracle***, on-line newsletter of the International Institute of Forecasters, 14(2), December 2012.

ELECTRONIC PUBLICATIONS

- "Introduction to Time Series Analysis" with J. Gonzalo, CD-ROM, Department of Economics, University of California, Riverside, 2002.

INVITED SEMINARS AND CONFERENCES (last 10 years)

- McGill University, Canada, Department of Economics, December 2009.
- University of California, Santa Barbara, Department of Economics, February 2010.
- University of California, Riverside, Department of Economics, February 2010.
- Seminars "Economic Forecasting", Universidad Carlos III, Statistics, Madrid, May 2010.
- International Symposium on Forecasting, San Diego 2010.
- Joint meetings of the American Statistical Association, Vancouver, Canada, 2010.
- University of California, Davis, Department of Economics, April 2011.
- Universidad Carlos III, Madrid, Spain, Department of Economics, May 2011.
- Universidad Autonoma, Madrid, Spain, Department of Economics, May 2011
- International Symposium on Forecasting, Prague, 2011.
- Biophysical Society, San Diego, CA, 2012.
- University of Southern California, Department of Economics, Fall 2012.
- ICSA 2012 Applied Statistics Symposium, Boston, 2012.
- International Symposium on Forecasting, Boston, 2012.
- Joint meetings of the American Statistical Association, San Diego, 2012.
- NBER-NSF Time Series Conference, Texas A&M, October 2012.
- Panelist on the presentation of the Draft 2012 Air Quality Management Plan, Socioeconomic Report, October 2012.
- 6th CSDA International Conference on Computational and Financial Econometrics, Oviedo, December 2012 (invited featured speaker) and session chair.
- University of California, Riverside, Department of Statistics, March 2013.
- American Chemical Association, San Diego, CA, 2013.
- International Symposium on Forecasting, Seoul, Korea, 2013 (cancelled).
- NSF-ADVANCE Forward Workshop, Palm Desert, 2013.
- Biomedical Engineering Society (BMES), Seattle, WA, 2013.
- Center for Applied Financial Economics, University of Southern California, 2013.
- University of California, San Diego, Department of Economics, May 2014.
- IISA International Indian Statistical Association, Riverside, CA, 2014 (declined).
- International Symposium on Forecasting, Rotterdam, Holland, 2014.
- Universidad Internacional Menéndez-Pelayo, Encuentro: Forecasting in a Changing Environment, July 2015.
- Universidad Carlos III de Madrid. Department of Statistics, October 2015.

- Universidad Autónoma de Madrid. Department of Quantitative Economics, October 2015.
- Universidad Complutense de Madrid. Department of Economic Analysis, November 2015.
- International Symposium on Forecasting, Riverside, CA, 2015.
- 1st International Workshop on Interval-valued Data, Beijing, China, 2015 (invited but declined due to conflict).
- Universidad Carlos III de Madrid. Video Interview. February 2016. https://www.youtube.com/watch?v=K5wlQcsBfLM
- Universidad Complutense de Madrid. Plenary address to Facultad de Económicas y Empresariales, February 2016.
- Universidad de Alcalá de Henares, Madrid. Department of Economics. February 2016.
- Centro de Estudios Monetarios y Financieros (CEMFI) de Madrid. February 2016.
- Universidad Autónoma de Madrid. Facultad de Económicas y Empresariales. Homage to Nobel Laureate Lawrence R. Klein. February 2016.
- Banco de España. Economic Research Seminars. February 2016.
- Universidade do Minho, Braga, Portugal. Escola de Economia e Gestao. February 2016.
- Universidad Carlos III de Madrid. Plenary address to the University. February 2016.
- International Symposium on Forecasting, Santander, Spain 2016.
- 2nd International Workshop on Interval-valued Data, Xiamen University, China, 2016.
- International Monetary Fund. Washington DC. April 2017.
- International Symposium on Forecasting, Cairns, Australia, 2017.
- 3rd International Symposium on Interval Data Modelling, Chinese Academy of Sciences, Beijing, China, 2017 (invited but declined due to conflict).
- UC-Riverside Data Science Group. January 2018.
- International Symposium on Forecasting, Boulder, Colorado 2018.
- NBER/NSF Time Series Conference, UC-San Diego, CA, 2018.
- California Econometrics Conference, UC-Irvine/Xiamen U.,2018.
- Workshop on Symbolic Data Analysis, Vianna do Castello, Portugal, 2018.
- Midwest Econometrics Group, U. of Wisconsin, Madison, 2018.
- Southern Economic Association, Washington DC, 2018.
- UCLA Anderson School of Management and Zocalo Public Square. April 2019. https://www.zocalopublicsquare.org/category/events/video-archive/?postId=101187
- Workshop on *Economic Forecasting in Times of Covid-19*, IIF/American Univ. July 2020.
- AAEA summer meeting, Kansas City, MO, Aug. 10-11, 2020 (virtual)
- Workshop on *Forecasting in a Changing Environment.* Keynote Speaker. December 2020 (postponed).

EDITORIAL ACTIVITIES

- *Global Business and Economics Review*, member of the editorial board, 1997-2004
- Associate Editor, *International Journal of Forecasting*, 2011-present.
- Guest Editor for the special issue in the *International Journal of Forecasting* on Predicting Rare Events, 2012-2013.
- Guest Co-editor, *Advances in Econometrics*, volume 36, 2016.
- Guest Co-editor for the special issue in the *International Journal of Forecasting* on Forecasting Issues in Developing Economies, 2017-2018.
- Associate Editor, *The American Statistician*, 2017-present.
- Editorial Committee for Book Series on Econometric Modelling and Forecasts, Chinese Academy of Sciences (Center for Forecasting Science), February 2018-present.

- Review Editor for *Frontiers in Artificial Intelligence* (AI in Finance), August 2018-present

REFEREE AND REVIEWER ACTIVITIES

- Referee for the following journals: *Econometrica, Journal of Econometrics, Journal of Business and Economic Statistics, Review of Economic Studies, Journal of Applied Econometrics, Econometric Theory, International Journal of Forecasting, International Economic Review, Studies on Nonlinear Dynamics and Econometrics, International Review of Economics & Finance, Journal of Productivity Analysis, Empirical Economics, Econometrics Reviews, Journal of Quantitative Economics, Journal of Empirical Finance, Communications in Statistics, Journal of Nonparametric Statistics, Journal of Time Series Analysis, Journal of Statistical Planning and Inference, Empirical Economics, Macroeconomic Dynamics, The Manchester School, Revista de Econometria (Sociedade Brasileira de Econometria), Economic Inquiry, Journal of Money, Credit and Banking, Global Business and Economics Review, The Econometrics Journal, Agricultural Economics, Journal of Statistical Computation and Simulation, Journal of Agricultural and Resource Economics, Journal of Financial Econometrics, Journal of Forecasting, Neurocomputing, Applied Stochastic Models in Business and Industry, European Journal of Operations Research, Computational Statistics and Data Analysis, European Journal of Finance, Pattern Recognition Letters, Advances in Data Analysis and Classification, Review of Economics and Statistics, Statistical Analysis and Data Mining, Journal of the Royal Statistical Society, Journal of Econometric Methods, Journal of Economic Surveys, Expert Systems and Applications, Economía Agraria y Recursos Naturales, Journal of the American Statistical Association, SERIEs, Journal of Econometric Methods, Journal of Economics and Dynamic Control, International Economic Review, Journal of Computational and Graphical Statistics, Quantitative Finance, International Journal of Financial Studies.*
- Consultant for the hedge fund industry and the mortgage industry.
- Reviewer for the National Science Foundation, US (grants and graduate fellowships).
- Reviewer for the European Research Council, Brussels, European Union, 2012.
- Selection Panel, NSF Graduate Fellowships in Economics, Washington DC, 2011, 2014, 2015.
- External Reviewer of the Department of Economics and Business, California State University, Los Angeles, November 2012.
- External Reviewer of the Department of Economics, Emory University, October 2015.
- Research Grants Reviewer, Social Sciences and Humanities Research Council of Canada (SSHRC), January 2018.
- Research Grants Reviewer, Netherlands Organization for Scientific Research, Social Sciences and Humanities, December 2019.
- Council on Competitiveness. National Commission on Innovation and Competitiveness Frontiers. Member of Working Group 1: Developing and Deploying at Scale Disruptive Technologies., 2019-2020.

CONFERENCE ORGANIZATION

- Conference co-organizer, jointly with the 2003 Nobel laureates R.F. Engle and C.W.J. Granger, of the first joint UCSD-UCR Conference on "Time Series Analysis of High Frequency Financial Data", April 1997.
- National Conference organizer on "Quality of Life: Conceptual Issues and Measurement", University of California, Riverside, June 2006.
- Conference co-organizer, All UC-Econometrics, UC-Riverside, September 2009.
- Program Chair for the International Symposium on Forecasting, San Diego, 2010.
- Member of the Scientific, Technical, and Modelling Peer Review (STMPR) Advisory Group, South Coast Air Quality Management District, 2012-present.
- Organizer of the 9th Workshop, International Institute of Forecasters, on "Predicting Rare

Events: Evaluating Systemic and Idiosyncratic Risk", San Francisco, September 2012.
- Organizer of the 12th Workshop, International Institute of Forecasters, on "Theory and Practice in Information & Communications Technology", London, May 2014.
- Co-organizer of AIE36 Conference in honor of Aman Ullah, Riverside, CA, March 2015.
- General Chair for 2015 International Symposium on Forecasting, Riverside, CA, June 2105.
- Scientific Committee/2016 International Symposium on Forecasting, Santander, June 2016.
- Co-organizer/Workshop on Forecasting Issues in Developing Economies, Washington DC, April 2017.
- Scientific Committee, International Association of Applied Economics (IAAE), Japan, 2017.

UNIVERSITY OF CALIFORNIA SERVICE

Department
- Chair of the department
- Graduate advisor (Graduate Affairs Committee for Enrolled Students)
- Undergraduate advisor (Undergraduate Affairs Committee)
- Member of the Planning and Advisory Committee to the Chair
- Chair and member of several search committees
- Convener of the econometrics colloquia

Campus
- Member of the Education Abroad Program (EAP) Selection Committee for the UC program in Spain. University of California, Riverside. 1992-1993, 1996-2003.
- Member of the Search Committee for Dean of the Anderson Graduate School of Management, University of California, Riverside, 2002/03, and 2006/07.
- Organizer of the Chancellor's Distinguished Lecture Series, UC-Riverside, 2004-2007.
- Co-Chair /UCR Joint Senate and Administration Task Force on Department Chairs 2008-2009.
- Vice-Chair of the Graduate Council, University of California, Riverside, 2010-2011
- Member of the Graduate Council, UC-Riverside, 2011-2012
- UC-Riverside Academic Senate/Committee on Committees (elected), 2012-2015.
- Ad-hoc Steering Committee for UC-Riverside Leadership Academy, 2014-2015.
- UC-Riverside. Special Review Committee on BS-ADM majors, October 2017
- UC-Riverside Academic Senate/Committee on Charges, 2016-2019.
- UC-Riverside Academic Senate/Grievance Consultation Panel, 2019-2020.
- UC-Riverside. Vice Chair of the Sustainable Infrastructure, Operations and Finance Committee within the Strategic Plan, 2019-2021.

System-wide
- Member of the Formal Review Committee for the University of California (system-wide) of the Education Abroad Program in Spain. 2001/02.
- Assessment for the University-wide Director of EAP on the development of a new UC EAP at the University of Utrecht, Holland.
- UC-system-wide. Task Force on Retirement and Investments (TFIR), Faculty Welfare, 2019-21.

COMMUNITY SERVICE

Organizer and fundraiser of bone marrow drives in Southern California for the National Marrow Donor Program in collaboration with City of Hope National Medical Center. Assistant to organizers of similar activities in the rest of U.S.A. and Europe.