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CONTACT

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EDUCATION

- Ph.D. in Economics, University of California, San Diego, June 1990
  Thesis Title: *Essays on Multicointegration and Nonlinearity*
  Thesis Committee: Clive Granger, Halbert White, Valerie Ramey
- Bachelor in Economics, February 1985, Seoul National University, Korea

EMPLOYMENT

• July 2004 - present:	Professor Department of Economics, University of California, Riverside
• July 2005 - June 2006:	Visiting Professor of Economics California Institute of Technology
• July 2000 - June 2004:	Associate Professor Department of Economics, University of California, Riverside
• August - December 1997:	Associate Professor Department of Economics, Dongguk University, Seoul, Korea
• July 1995 - June 2000:	Assistant Professor Department of Economics, University of California, Riverside
• August 1990 - June 1995:	Assistant Professor Department of Economics, Louisiana State University

VISITING ACADEMIC POSITIONS

- Korea Advanced Institute of Science and Technology (KAIST)
  Visiting Professor of Economics, October-November 2019
- Central University of Finance and Economics, Beijing, China
  Visiting Professor of Economics, September 2017
- Federal Reserve Bank of St Louis
  Visiting Scholar, October 2015
- Shanghai University of Finance and Economics, Shanghai, China

Visiting Professor of Economics, July 2015

- Wang Institute of Studies in Economics (WISE), Xiamen University, Xiamen, China
Visiting Professor of Economics, July 2015
- Guanghua School of Management and Center for Statistical Science, Peking University, Beijing,
Visiting Professor of Economics, July 2014
- Wang Institute of Studies in Economics (WISE), Xiamen University, Xiamen, China
Visiting Professor of Economics, June-July 2014
- University of California, Irvine, Department of Economics
Visiting Professor of Economics, September-December 2013
- University of Southern California, Department of Economics
Visiting Professor of Economics, August-December 2013
- University of California, San Diego, Department of Economics
Visiting Professor of Economics, January-March 2008
- University of Cambridge, Judge Business School, Cambridge, UK
Visiting Professor of Economics, Cambridge Endowment for Research in Finance, Summer 2007
- Wang Institute of Studies in Economics (WISE), Xiamen University, Xiamen, China
Visiting Professor of Economics, July 2006
- Bilgi University, Department of Economics, Istanbul, Turkey
Visiting Professor of Economics, December 2005
- Bilgi University, Department of Economics, Istanbul, Turkey
Visiting Associate Professor of Economics, March 2004
- City University of Hong Kong, Department of Economics and Finance
Visiting Associate Professor of Economics, March 2001
- U.S. Bureau of Labor Statistics, Office of Research and Statistics, Washington D.C.
Senior Research Fellow, Summer 1995, Summer 1996, and December 1996.

AWARDS, HONORS, AND FELLOWSHIPS

- *Senior Fellow, Rimini Center for Economic Analysis (RCEA),* 2020-. [link]
- *Fellow, Advances in Econometrics,* 2018-. [link]
- *The Bank of Korea Research Award*. July 2007. Award about US$8100 in KRW from the Institute of Monetary Economic Research at the Bank of Korea. US$2000 donated to the Korean-American Economic Association (KAEA).
- *The Tjalling C. Koopmans Econometric Theory Prize.* The Prize was established as a memorial to Tjalling C. Koopmans, the 1975 Nobel Laureate in Economic Science. Awarded to the paper co-authored with Yongmiao Hong, "Diagnostic Checking for Adequacy of Nonlinear Time Series Models", *Econometric Theory* 19(6): 1065-1121. Announcement (August 2006) published in *Econometric Theory* 22(4): 763-764. [PDF]
- *Faculty Fellowship and Faculty Development Award.* 1998-1999, Regents of University of California. Award $3000.
- *The Korea Sanhak Foundation Award*. Award about US$8000 in KRW.
- *Fellowship, NSF/ASA/BLS Senior Research Fellowship.* 1995-1996. The fellowship included a research fund of about $45,000 from the NSF to support the visit at U.S. Bureau of Labor Statistics, Washington D.C.

RESEARCH

A. AREAS OF RESEARCH

Econometrics, Forecasting, Time Series, Financial Econometrics, Machine Learning

B. GOOGLE SCHOLAR CITATION INDICES

http://scholar.google.com/citations?user=gaHXhcwAAAAJ&hl=en
[citations 5300+, h-index 31, i10-index 51]

C. PAPERS PUBLISHED

[pdf] *links to working paper versions;* [PDF] *links to published versions*

1. [1989] Clive W.J. Granger and Tae-Hwy Lee, "Investigation of Production, Sales and Inventory Relationships Using Multicointegration and Nonsymmetric Error Correction Models", ***Journal of Applied Econometrics*** 4: S145-S159. December 1989.
   [PDF]
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2. [1990] Clive W.J. Granger and Tae-Hwy Lee, "Multicointegration", ***Advances in Econometrics*** 8, pp. 71-84.
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   Reprinted (1991) in ***Long-run Economic Relationships: Readings in Cointegration***, Chapter 9, pages 179-190, edited by Robert F. Engle and Clive W. J. Granger, Oxford University Press.
   [PDF]

3. [1992] Tae-Hwy Lee, "Stock-Flow Relationships for US Housing Construction", ***Oxford Bulletin of Economics and Statistics*** 54(3): 419-430. August 1992.
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4. [1992] Tae-Hwy Lee, "On the Predictive Power of the Spread between Spot and Forward Exchange Rates for Volatility", ***Korean Economic Review*** 8: 99-115. Summer 1992.
   [PDF]

5. [1993] Tae-Hwy Lee, Halbert White, and Clive W.J. Granger, "Testing for Neglected Nonlinearity in Time Series Models: A Comparison of Neural Network Methods and Alternative Tests", ***Journal of Econometrics*** 56: 269-290. April 1993.
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   Reprinted (2001) in ***Essays in Econometrics: Collected Paper of Clive W.J. Granger*** , Volumes I: Spectral Analysis, Seasonality, Nonlinearity, Methodology, and Forecasting, edited by Eric Ghysels, Norman R. Swanson, and Mark W. Watson, Chapter 8, pp. 208-229, Cambridge University Press, Econometric Society Monograph Series No. 32.

6. [1994] Faik Koray and Tae-Hwy Lee, “Uncertainty in Sales and Inventory Behavior in the US Trade Sectors”, ***Canadian Journal of Economics*** 27(1): 129-142. February 1994.
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    Reprinted (1998) in ***Volatility: New Techniques for Pricing Derivatives and Managing Financial Portfolios***, Chapter 18, 285-294, edited by Robert Jarrow, Risk Publications, London.

11. [1996] Faik Koray, Tae-Hwy Lee, and Theodore Palivos, “Stochastic Trends and Fluctuations in National Income, Wages, and Profits”, ***Southern Economic Journal*** 62(4): 873-888. April 1996.
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17. [1999] Tae-Hwy Lee and Stuart Scott, "Investigating Inflation Transmission by Stages of Processing", in ***Cointegration, Causality, and Forecasting: A Festschrift in Honor of Clive W.J. Granger***, edited by Robert Engle and Halbert White, Chapter 12, pages 283-300. Oxford University Press, Oxford, U.K. August 1999.
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    Awarded (in August 2006): "The 2003-2005 Tjalling C. Koopmans Econometric Theory Prize" (for the three year period 2003-2005 inclusive), with Yongmiao Hong. Announcement published in ***Econometric Theory***, Vol. 22, No. 4, pages 763-764. August 2006.
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    The previous versions have been circulated under the title "Let's Do It Again: Bagging Equity Premium Predictors". [pdf]

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Advances in Theory and Methods for the Analysis of High Dimensional and High Frequency Financial Data", edited by Norman R. Swanson and Xiye Yang.
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D. WORKING PAPERS

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[arXiv pdf]
[RePEc pdf] 55 pages (9/2023)

77. [2023] Hao Hao and Tae-Hwy Lee, “Boosting GMM with Many Instruments When Some Are Invalid or Irrelevant”. Submitted. R&R
[RePEc pdf] 34 pages (9/2023)

78. [2023] Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Asymmetric AdaBoost for High Dimensional Maximum Score Regression”. Submitted.
[RePEc pdf] 29 pages (8/2023)

79. [2022] Saman Banafti and Tae-Hwy Lee, “Inferential Theory for Granular Instrumental Variables in High Dimensions”. Submitted.
[arXiv pdf]

[RePEc pdf] 59 pages (9/2023)

80. [2023] Tae-Hwy Lee and Tao Wang, "Estimation and Testing of Forecast Rationality with Many Moments". Submitted.
[arXiv pdf]
[RePEc pdf] 21 pages (9/2023)

81. [2023] Amos Golan, Rajveer Jat, Tae-Hwy Lee, Millie Yi Mao, and Aman Ullah, "A Flexible Information Theoretic Approach for Inference of Multiple Regression Function and Marginal Effects". [pdf]

82. [2023] Tae-Hwy Lee and Yaojue Xu, "Encompassing Approaches to Predictor Selection in High-Dimensional Predictive Regression Models Using Multiple Testing and Lasso". [pdf]

83. [2023] Yan Ge, Tae-Hwy Lee, and Michael W. McCracken, "Comparing Nested Predictive Regression Models with Persistent Predictors". [pdf]

84. [2023] Saman Banafti and Tae-Hwy Lee, "Unit-specific Granular Instrumental Variables with Applications to the Automobile and Banking Industries". [pdf]

85. [2023] Yan Ge, Tae-Hwy Lee, and Yaojue Xu, "Another Comprehensive Look at the Empirical Performance of Equity Premium Prediction in Quantiles". [pdf]

86. [2023] Yan Ge, Tae-Hwy Lee and Yaojue Xu, "Forecast Encompassing and Granger Causality in Predictive Expectile Regression Models". [pdf]

87. [2023] Tae-Hwy Lee, Tao Wang, and Yaojue Xu, "Forecast Encompassing and Granger Causality in Predictive Modal Regressions". [pdf]

88. [2023] Tae-Hwy Lee, Ekaterina Seregina and Yaojue Xu, "Higher Order Elicitability and Forecast Encompassing for Volatility Forecasts by Bregman Functions". [pdf]

89. [2022] Tae-Hwy Lee and Yaojue Xu, "Higher Order Elicitability and Forecast Encompassing in Predictive Models of Expected Shortfalls". [pdf]

90. [2022] Tae-Hwy Lee and Yaojue Xu, "Forecast Encompassing Principle in High Dimensional Predictive Models of Growth-at-Risk and Growth-Shortfalls". [pdf]

91. [2023] Tae-Hwy Lee and Ekaterina Seregina, "Combining Many Forecasts with Common Forecast Errors".

92. [2023] Tae-Hwy Lee and Yaojue Xu, "Forecast Encompassing Test for Granger Causality in Autoregressive Conditional Duration Models".

93. [2023] Tae-Hwy Lee and Yaojue Xu, "Evaluation of Density Forecast Models Using the Continuous Ranked Probability Score by Encompassing Principle".

94. [2023] Tae-Hwy Lee, He Wang, and Yaojue Xu, "Predictive Models of Skewness/Kurtosis Preferences and the Valuation of Risk Assets".

95. [2023] Tae-Hwy Lee and Anh Tran, "Predicting Discrete Outcomes with Many Highly Correlated Predictors".

96. [2023] Pedro Issac Chavez Lopez and Tae-Hwy Lee, "Supervised Dimension Reduction Methods in High Dimensional Predictive Quantile Regression Models"

97. [2023] Tae-Hwy Lee and Daanish Padha, "Forecasting with the Factor Models Using Idiosyncratic and Local Components".

E. RETIRED WORKING PAPERS

98. Yongseung Jung, Tae-Hwy Lee and Weiping Yang, "Dynamics of Inflation Rate: Comparison of New Keynesian Models via Simulated Density".

99. Yongseung Jung, Tae-Hwy Lee and Weiping Yang, "Comparison of New Open Economy Macroeconomic Models for Exchange Rate Fluctuations".

F. PAPERS PUBLISHED IN CONFERENCE PROCEEDINGS

100. [1996] Jesús Gonzalo and Tae-Hwy Lee, "Some Pitfalls on Testing for Cointegration", ***JSM Proceedings, Business and Economic Statistics,*** Alexandria, VA, American Statistical Association, pages 8-17, 1996. (Invited Session)

101. [1996] Tae-Hwy Lee and Stuart Scott, "Transmission of Producers' Prices through Stages of Processing", ***JSM Proceedings, Survey Research Methods,*** Alexandria, VA, American Statistical Association, pages 110-119, 1996. (Invited Session)

102. [2001] Giampiero Gallo, Yongmiao Hong, and Tae-Hwy Lee, "Modeling the Impact of Overnight Surprises on Intra-daily Stock Returns", ***JSM Proceedings, Business and Economic Statistics,*** Alexandria, VA, American Statistical Association. 2001. (Invited Session) [pdf]

103. [2009] Eric Hillebrand, Tae-Hwy Lee, and Marcelo Medeiros, "Bagging Constrained Forecasts with Application to Forecasting Equity Premium", ***JSM Proceedings, Business and Economic Statistics,*** Alexandria, VA, American Statistical Association, 2009. (Invited Session) [pdf]

104. [2018] Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, "Component-wise Discrete Asymmetric AdaBoost for High-dimensional Binary Quantile Regression". In ***JSM Proceedings, Business and Economic Statistics Section.*** 2018. Alexandria, VA: American Statistical Association.

105. [2019] Lee, Tae-Hwy, Millie Yi Mao, and Aman Ullah. 2019. "Forecast Combination Using High-Dimensional Precision Matrix". In ***JSM Proceedings, Business and Economic Statistics Section.*** Alexandria, VA: American Statistical Association.

106. [2019] Lee, Tae-Hwy, Shahnaz Parsaeian, and Aman Ullah. 2019. "Efficient Prediction under Model Instabilities". In ***JSM Proceedings, Business and Economic Statistics Section.*** Alexandria, VA: American Statistical Association.

107. [2021] Lee, Tae-Hwy and Ekaterina Seregina. 2021. "Optimal Financial Portfolio Using Graphical Lasso Under Unstable Environment". In ***Joint Statistical Meetings (JSM) Proceedings, Statistical Learning and Data Science Section.*** pp. 1181-1184. Alexandria, VA: American Statistical Association. [pdf]

108. [2021] Lee, Tae-Hwy and Saman Banafti. 2021. "Identification and Estimation of Demand in Large Concentrated Markets". In ***Joint Statistical Meetings (JSM) Proceedings, Business and Economic Statistics Section.*** pp. 271-276. Alexandria, VA: American Statistical Association. [pdf]

109. [2021] Lee, Tae-Hwy and Yaojue Xu. 2021. "Granger Causality Test in Predictive Conditional Modal Regression". In ***Joint Statistical Meetings (JSM) Proceedings, Business and Economic Statistics Section.*** pp. 262-270. Alexandria, VA: American Statistical Association. [pdf]

110. [2023] Tae-Hwy Lee, Ekaterina Seregina and Yaojue Xu, September 2023. "Elicitability and Encompassing for Volatility Forecasts by Bregman Functions". In ***Joint Statistical Meetings (JSM) Proceedings, Business and Economic Statistics Section.*** Alexandria, VA: American Statistical Association. Joint Statistical Meeting (JSM 2023, Toronto, Canada)
[RePEc pdf] 22 pages
DOI https://doi.org/10.5281/zenodo.8396034

G. BOOKS EDITED

111. [2016] Gloria González-Rivera, Carter Hill, and Tae-Hwy Lee. ***Advances in Econometrics***, Volume 36, Essays in Honor of Aman Ullah. 2016. Emerald Group Publishing. xxvi pages + 653 pages. ISBN: 978-1-78560-787-5.
https://doi.org/10.1108/S0731-9053201636

TEACHING

A. COURSES TAUGHT

University of California, Riverside (1995 - present):

- *Undergraduate Courses:*
  Statistics for Economics (Econ101)
  Introductory Econometrics I (Econ107)
  Introductory Econometrics II (Econ108)
  Forecasting in Business and Economics (Econ112)
- *Core Graduate Courses (First Year PhD):*
  Mathematics for Economists (Econ206)
  Econometric Methods I (Econ205A)
  Econometric Methods II (Econ205B)
  Econometric Methods III (Econ205C)
- *Field Graduate Courses (Second Year PhD):*
  Advanced Econometrics (Econ285E)
  Topics in Econometrics (Econ285F)

California Institute of Technology (2005-2006):

- *Undergraduate Course:* Econometrics (EC122, Winter 2006)
- *Core Graduate Course:* Econometrics III (SS222C, Spring 2006)
- *Field Graduate Course:* Advanced Topics in Econometric Theory III (SS223C, Spring 2006)

B. PH.D. STUDENTS / DISSERTATION COMMITTEES

- Rajveer Jat, in progress, Economics, UCR (Co-Chair)
- Saerom Lee, in progress, Economics, UCR (Chair)
- Daanish Padha, in progress, Economics, UCR (Chair)
- Pedro Isaac Chavez Lopez, in progress, Economics, UCR (Chair)
  [expected June 2024]
- Yifei Ding, in progress, Economics, UCR (member)
  [expected June 2024]
- Anh Tran, in progress, Economics, UCR (Chair)
  [expected June 2024]
- Yong Ju Lee, in progress, Economics, UCR (member)
  [expected June 2024]
- Yaojue Xu, June 2023, Economics, UCR (Chair)
  [Visiting Assistant Professor, Colby College, ME]
- Saman Banafti, June 2022, Economics, UCR (Chair)
  [Economist, Amazon, Seattle, WA]
- Justin Dang, June 2022, Economics, UCR (member)
  [Assistant Professor, University of San Diego]
- Zhuozhen Zhao, June 2022, Economics, UCR (member)
  [Economist, Emmis Dynamic Pricing LLC]
- Tao Wang, June 2022, Economics, UCR (member)
  [Assistant Professor, University of Victoria, Canada]

- Mirewuti Muhetaer, July 2021, Economics, UCR (member)
  [Economist, Citibank, NYC]
- Varlam Kutateladze, June 2021, Economics, UCR (Chair)
  [Economist, Amazon, Seattle, WA]
- Ekaterina Seregina, June 2021, Economics, UCR (Chair)
  [Assistant Professor, Colby College, ME]
- Ali Mehrabani, June 2021, Economics, UCR (member)
  [Assistant Professor, Southern Illinois University, IL]
- Shahnaz Parsaeian, June 2020, Economics, UCR (Co-Chair)
  [Assistant Professor, University of Kansas, KS]
- Ran Wang, June 2020, Economics, UCR (Co-Chair)
  [Economist, Amazon, Seattle, WA]
- Seolah Kim, June 2020, Economics, UCR (member)
  [Assistant Professor, Albion College, MI]
- Jianghao Chu, June 2019, Economics, UCR (Co-Chair)
  [initially Economist, Ford Motors Company, Detroit, MI; currently at JPMorgan Chase, Jersey City, NJ]
- Millie Yi Mao, June 2019, Economics, UCR (Co-Chair)
  [initially Assistant Professor, Azusa Pacific University, CA; currently at PwC, Toronto, Canada]
- Yun Luo, June 2019, Economics, UCR (member)
  [Assistant Professor, Monmouth University, NJ]
- Hien Nguyen, June 2019, Economics, UCR (member)
  [Assistant Professor, California State Polytechnic University, CA]
- He Wang, August 2018, Economics, UCR (Co-Chair)
  [Assistant Professor, University of International Business and Economics, Beijing]
- Hao Xu (Hao Hao), June 2018, Economics, UCR (Chair)
  [Economist, Ford Motors Company, Detroit, MI]
- Zhi Zhao, September 2018, Economics, UCR (member)
  [Assistant Professor, Southwest University, Chengdu, China]
- SungJun Huh, June 2018, Economics, UCR (member)
  [Assistant Professor, Marquette University, WI]
- Shangjie Xu, June 2018, Statistics, UCR (member)
  [Statistician, Groupon, Palo Alto, CA]
- Bai Huang, June 2017, Economics, UCR (Co-Chair)
  [Assistant Professor, Central University of Finance & Economics, Beijing]
- Xuefeng Pan, June 2016, Economics, UCR (member)
  [Assistant Professor, University of International Business and Economics, Beijing]
- Yan Ge, June 2015, Economics, UCR (Chair)
  [Assistant Professor, Central University of Finance and Economics, Beijing]
- Naji Mehdi, June 2015, Economics, UCR (member)
  [Assistant Professor, Iran]
- Yanpin Su, June 2014, Economics, UCR (member)
  []
- Huansha Wang, May 2014, Economics, UCR (member)
  [Economist, Captial One, Washington DC]
- Jie Wei, June 2014, Economics, UCR (member)
  [Assistant Professor, Huazhong University of Science and Technology]
- Ru Zhang, December 2013, Economics, UCR (Co-Chair)
  [Economist, JP Morgan Chase, Dallas TX]

- Zhou Xi, September 2013, Economics, UCR (Co-Chair)
  [Economist, Citigroup, Dallas TX]
- Yue Liu, August 2013, Statistics, UCR (member)
  [Economist, Capital One, Washington DC]
- Yingying Sun, June 2013, Economics, UCR (member)
  [Assistant Professor, Huazhong Univ. of Science and Technology]
- Yun Wang, June 2012, Economics, UCR (member)
  [Professor, University of International Business and Economics, Beijing]
- Tatev Ambartsoumian, December 2012, Statistics, UCR (member)
  [Statistician, Verizon]
- Chuanlei Sun, December 2012, Economics, UCR (member)
  []
- Yundong Tu, June 2012, Economics, UCR (Co-Chair)
  [Professor, Guanghua School of Management, Peking University]
- Bushi Wang, April 2011, Statistics, UCR (member)
  [IBM Watson, NY]
- Deniz Baglan, 2010, Economics, UCR (member)
  [Associate Professor, Howard University, Washington DC]
- Nan Shao, November 2010, Statistics, UCR (member)
  [IBM Watson, NY]
- Meichi Huang, December 2009, Economics, UCR (member)
  [Assistant Professor, Taiwan]
- Zhanpan Zhang, Statistics, UCR (member)
  []
- Jifei Ban, Statistics, UCR (member)
  []
- Emre Yoldas, December 2008, Economics, UCR (member)
  [Federal Reserve Board, Washington DC]
- Weiqian Qian, August 2008, Economics, UCR (member)
  [Economist, Amazon Inc.]
- Scott Lesch, August 2007, Statistics, UCR (member)
  []
- Huiyu Huang, June 2007, Economics, UCR (Chair)
  [Grantham, Mayo, van Otterloo LLC, Berkeley, CA, now at ICBC Beijing]
- Xiangdong Long, June 2005, Economics, UCR (Co-Chair)
  [Chairman and CEO at Broad Measure Assets, London & Beijing]
- Weiping Yang, October 2005, Economics, UCR (Chair)
  [Economist, Capital One, Richmond VA, now at VISA, Washington DC]
- Yang Yang, December 2005, Economics, UCR (Chair)
  [Economist, Wells Fargo, San Francisco CA]
- Xiao Huang, June 2005, Economics, UCR (member)
  [Professor, Economics, Kennesaw State University, GA]
- Wei Sun, June 2005, Economics, UCR (member)
  [Economist, Khimetrics Inc, AZ]
- Heather Tierney, June 2005, Economics, UCR (member)
  [College of Charleston, SC]
- Li Ping, 2004, Statistics, UCR (member)
  []
- Yong Bao, June 2004, Economics, UCR (Co-Chair)

[Professor, Department of Economics, Purdue University]

- Bernard Gress, 2004, Economics, UCR (member)
  [Economist, Freddie Mac, VA]
- Dustin Chambers, 2004, Economics, UCR (member)
  [Professor, Salisbury University, MD]
- Santosh Mishra, June 2003, Economics, UCR (Co-Chair)
  [initially Assistant Professor, Economics, Oregon State University; currently at Citibank]
- Daniel Henderson, 2003, Economics, UCR (member)
  [Professor, University of Alabama, AL]
- Debasri Mukherjee, 2002, Economics, UCR (member)
  [Professor, Western Michigan University, MI]
- Fang Dong, 2001, Economics, UCR (member)
  [Professor, Providence College, RI]
- Kusum Mundra, 2001, Economics, UCR (member)
  [Professor, San Diego State University, CA]
- Marc Mercurio, 2000, Economics, UCR (member)
  []
- Colleen Burns, 2000, Statistics, UCR (member)
- Lance Teschmacher, 2000, Statistics, UCR (member)
  []
- Vigfus Madsen, 2000, Economics, UCR (member)
  []
- Paul R. Woodburne, 1999, Economics, UCR (member)
  []
- Sherman Ho, 1998, Economics, UCR (member)
  [Economist, Bank of America, now Providential Financial, San Francisco]
- Shahana Samiullah, 1997, Economics, UCR (member)
  [Economist, Southern California Edison]
- Jaeho Choi, 1997, Economics, Dongguk University (member)
  []
- Rong-Chang Wu, 1996, Economics, UCR (member)
  [Professor, Shin Chien University, Taiwan]
- Omer Ozcicek, 1995, Economics, LSU (member)
  [Professor, Gaziantep University, Turkey]
- Yiuman Tse, 1994, Finance, LSU (member)
  [Distinguished Professor, Department of Finance, University of Missouri]
- Sok-Tae Kim, 1994, Finance, LSU (member)
  [Professor, Department of Finance, Dongguk University, Korea]
- Jie-Haun Lee, 1993, Finance, LSU (member)
  [Professor, Taiwan]
- Barun Kanjilal, 1992, Agricultural Economics, LSU (member)
  [Professor, IIHMR, India]
- Parisun Chantanahom, 1991, Economics, LSU (member)
  [Professor, Thailand]
- Salil Sarkar, 1991, Finance, LSU (member)
  [Professor, University of Texas at Arlington]
- Jang Cheon Jin, 1991, Economics, LSU (member)
  [Professor, Chinese University of Hong Kong]

SERVICE

A. PROFESSIONAL MEMBERSHIPS

- Econometric Society (ES, https://www.econometricsociety.org/)
- American Statistical Association (ASA, https://www.amstat.org/)
- Society of Financial Econometrics (SoFiE, https://sofie.stern.nyu.edu/)
- American Association for the Advancement of Science (AAAS, https://www.aaas.org/)
- International Association for Applied Econometrics (IAAE, https://appliedeconometrics.org/)
- Korea-America Economic Association (KAEA, kaea.org)

B. INVITED LECTURES AND ADDRESSES

- [2021] Central University of Finance and Economics, Beijing, Lecture on Forecast Encompassing and Granger Causality, November 2021 (audience: faculty and graduate students)
- [2017] Central University of Finance and Economics, Beijing, Lectures on Machine Learning for High Dimensional Regression, September 11-12, 2017 (audience: faculty and graduate students)
- [2015] Summer School, Shanghai University of Finance and Economics, Lectures on "Recent Advances in Econometric Forecasting", July 20-31, 2015 (audience: graduate students)
- [2015] Wang Institute of Studies in Economics (WISE), Xiamen University, Lectures on "Modeling and Forecasting Economic Time Series", July 13-17, 2015 (audience: graduate students)
- [2015] Summer School of Econometrics and Statistics, Xiamen University, Lectures on "Recent Advances in Econometric Forecasting", July 9-10, 2014 (audience: graduate students and junior professors from all over China)
- [2014] Summer School of Econometrics and Statistics, Dongbei University of Finance and Economics, Lectures on "Recent Advances in Time Series Forecasting", July 11-18, 2014 (audience: graduate students and junior professors from all over China)
- [2014] Wang Institute of Studies in Economics (WISE) and School of Economics, Xiamen University, Lectures on "Topics in Applied Time Series Econometrics and Financial Econometrics", June 30-July 10, 2014 (audience: graduate students)
- [2014] Wang Institute of Studies in Economics (WISE) and School of Economics, Xiamen University, Lecture on "Loss Functions in Econometric Modeling", July 4, 2014 (audience: International Undergraduate Experimental Class at WISE)
- [2010] The 46th Werner Sichel Lecture on Advances in Economic Forecasting. W.E. Upjohn Institute for Employment Research and Western Michigan University, "Combining Forecasts with Many Predictors", April 7, 2010 (audience: public, undergraduate students, graduate students, and faculty)
- [2007] Bank of Korea, Institute of Monetary Economic Research, "Forecasting Output Growth and Inflation: How to Use Information in the Yield Curve", August 2007 (audience: research economists and policy makers)
- [2006] Summer School, WISE Institute of Studies in Economics, Xiamen University, "Lectures on Nonstationary Time Series Models", July 15-20, 2006, sponsored by Ministry of Education of China (audience: graduate students and junior professors from all over China)
- [2005] Bilgi University, Istanbul, "Lectures on Time Series Econometrics", December 19-20, 2005 (audience: graduate students and faculty)

- [2004] Bilgi University, Istanbul, "Lectures on Financial Econometrics", March 22-27, 2004 (audience: graduate students and faculty)

C. EDITORIAL ACTIVITY

- Associate Editor, *Studies in Nonlinear Dynamics and Econometrics* (2007-)
- Editorial Board, *Econometrics* (2012-2023)
- Guest Co-editor, *Advances in Econometrics*, Volume 36 (2015-2016)

D. CONFERENCES ORGANIZED

- California Econometrics Conference 2009 (CEC) (formerly, All UC Econometrics Conference), Riverside, CA, September 25-26, 2009. [History: Berkeley (2008), Riverside (2009), Stanford (2010), USC/Caltech (2011), Davis (2012), UCLA (2013), Stanford GSB (2014), USC (2015), BYU (2016), Stanford GSB (2017), Irvine (2018), Davis (2019), Stanford GSB (2022), UWashington (2023)]
- Info-Metrics and Nonparametric Inference, Riverside, CA, November 17, 2012.
- Advances in Econometrics V36 Conference in Honor of Aman Ullah, Riverside, CA, March 13-15, 2015.
- Econometrics Workshop in Riverside, CA, February 2, 2019
- RCEA Conference on Big Data and Machine Learning, May 13-14, 2022
- Econometrics Conference, Riverside, CA, May 12, 2023 (rescheduled)

E. CONFERENCE PRESENTATIONS

- International Society for Inventory Research, ASSA, Washington D.C., January 1991;
- Korean Economic Association, Seoul, August 1992;
- Southern Economic Association, New Orleans, November 1993;
- Conference of Multivariate Time Series and Financial Econometrics, San Diego, April 1994;
- Econometric Society, North American Winter Meetings, ASSA, Washington D.C., January 1995;
- Econometric Society, 7th World Congress, Tokyo, August 1995;
- American Statistical Association, Business and Economics Statistics Session, JSM, Chicago, August 1996;
- American Statistical Association, Survey Research Method Session, JSM, Chicago, August 1996;
- Korean Econometric Society, Seoul, November 1997;
- American Economic Association, ASSA, Chicago, January 1998;
- Econometric Society, North American Winter Meetings, ASSA, Boston, January 2000;
- Econometric Society, the 8th World Congress, Seattle, August 2000;
- Korean-American Economic Association, Seoul, June 2000;
- Greater China and WTO, Hong Kong, March 2001;
- Econometric Society, North American Summer Meeting, Maryland, June 2001;
- Western Economic Association, San Francisco, July 2001;
- Econometric Society, Far Eastern Meeting, Kobe, July 2001;
- American Statistical Association, Business and Economic Statistics Session, JSM, Atlanta, August 2001;
- Econometric Society, European Meeting, Lausanne, August 2001;

- Econometric Society, North American Winter Meetings, ASSA, Atlanta, January 2002 (presenter and discussant);
- American Statistical Association, Business and Economic Statistics Session, JSM, New York, August 2002 (organized an invited session);
- Korean-American Economic Association (KAEA);
- ASSA, Washington, DC, January 2003 (Program Committee);
- Econometric Society, European Meeting, Stockholm, August 2003;
- Midwest Econometrics Group (MEG2003), Columbia, October 2003;
- Econometric Society, North American Winter Meetings, ASSA, San Diego, January 2004;
- Forecasting Conference in Honor of Professor Clive Granger, San Diego, January 2004;
- BK21 International Econometrics Conference, SKKU, Seoul, June 2004;
- Econometric Society, Far Eastern Meeting, Seoul, July 2004;
- NSF/NBER Time Series Conference, SMU, Dallas, September 2004;
- Canadian Econometrics Study Group (CESG2004) Conference, Toronto, September 2004;
- Symposium on Econometric Theory and Applications (SETA2005), Taipei, May 2005;
- Econometric Society, the 8th World Congress, London, August 2005;
- Workshop on Financial Risk and Time Series Analysis, Munich, September 2005;
- NSF/NBER Time Series Conference, Heidelberg, September 2005;
- Applied Marco Workshop, Duke University, November 2005;
- European Conferences of the Econometrics Community (EC^2) on Econometrics of Financial and Insurance Risks, Istanbul, Turkey, December 2005;
- Econometric Society, North American Winter Meetings, ASSA, Boston, January 2006;
- Symposium on Econometric Theory and Applications (SETA2006), Xiamen University, WISE Institute of Studies in Economics, April 2006;
- Econometric Society, North American Summer Meeting, Minneapolis, June 2006;
- Econometric Society, Far Eastern Meeting, Beijing, July 2006;
- Forecasting Conference, St. Louis, August 2006;
- Midwest Econometrics Group (MEG2006), Cincinnati, October 2006;
- Symposium on Econometric Theory and Applications (SETA2007), Hong Kong University of Science and Technology, April 2007;
- The 4th Bank of Korea/KAEA Conference, Seoul, July 2007;
- The 5th Korea Development Institute/KAEA Conference, Seoul, July 2007;
- North American Winter Meetings of Econometric Society, New Orleans, January 2008;
- Society for Nonlinear Dynamics & Econometrics, San Francisco, April 2008 (organized an invited session; presented a paper);
- Stanford Institute for Theoretical Economics (SITE 2008), Stanford University, July 24-26, 2008;
- Society of Financial Econometrics (SoFiE), Geneva, June 10-12, 2009;
- Joint Statistical Meetings (JSM 2009), American Statistical Association, Washington DC, August 1-6, 2009 (organized an invited session; presented a paper);
- NSF/NBER Time Series Conference, Davis, September 2009;
- KEA/KAEA, Seoul, August 2010;
- California Econometrics Conference CEC2010, Stanford University, September 2010;
- Midwest Econometrics Group MEG 2010, Washington University, St. Louis, October 2010;
- Conference in Honor of Halbert White, UCSD, San Diego, May 2011;
- 30th Anniversary Conference of Advances in Econometrics, LSU, Baton Rouge, March 2012;
- Korean Econometric Society, SKKU, Seoul, June 2012 (keynote);
- Korea Development Institute (KDI), Annual Conference, Seoul, June 2012;
- WEAI/KEA/Bank of Korea Conference, San Francisco, July 2012;

- Summer Econometrics Workshop, Seoul National University, Seoul, July 2012;
- Korea Development Institute (KDI), Annual Conference, Seoul, August 2013;
- Center for Applied Financial Economics (CAFÉ), USC Workshop on Recent Development in Forecasting Techniques for Macro and Finance, Los Angeles, November 2013;
- Econometric Society, China Meeting, Xiamen, June 2014;
- The 4th International Symposium on Econometric Analysis and Economic Forecasting, Dalian, July 2014;
- NBER-NSF Time Series Conference, Federal Reserve Bank of St. Louis, September 2014;
- KDI-KAEA Conference, Sejong, August 2015;
- Midwest Econometrics Group (MEG2015) Conference, Federal Reserve Bank of St. Louis, October 2015;
- Conference on Asia-Pacific Financial Markets (CAFM2015), Seoul, December 2015;
- Econometric Society, Asian Meeting, Kyoto, August 2016;
- California Econometrics Conference, CEC2017, Stanford University, October 2017;
- NIPS 2017 (NeurIPS) Workshop on Causal Inference and Machine Learning, Long Beach, December 2017;
- Southern California Econometrics Workshop, UCLA, January 2018;
- Conference in Honor of Professor Dale Poirier, UC Irvine, June 2018;
- Econometric Society, China Meeting, Shanghai, June 2018;
- KEA/KAEA 2018 Conference, SKKU, Seoul, June 2018;
- Conference in Honor of Professor Cheng Hsiao, Beijing, China, June 2018;
- EcoSta 2018, Hong Kong, June 2018;
- Econometric Society, Asian Meeting, Seoul, June 2018;
- Joint Statistics Meetings JSM2018, Vancouver, July-August 2018;
- MEG2018, Madison, Wisconsin, October 2018;
- California Econometrics Conference (CEC2018), Irvine, October 2018;
- Joint Statistics Meetings JSM2019, Denver, July-August 2019;
- World Finance and Banking Symposium 2019, London, December 2019;
- International Symposium on Forecasting ISF, virtual, Rio, 2020;
- Computational and Financial Econometrics (CFE 2020), virtual, December 2020;
- World Finance and Banking Symposium 2020, virtual, December 2020;
- WEAI 2021, virtual, June 2021;
- EcoSta 2021, Hong Kong, virtual, June 2021;
- Econometrics Society, Asian Meeting, virtual, June 2021;
- Joint Statistical Meetings (JSM 2021), virtual, August 2021;
- California Econometrics Conference (CEC2022), in person, Stanford University Graduate School of Business, May 6-7, 2022;
- Asian Meeting of the Econometrics Society, Tokyo, virtual, August 2021;
- The 24th Federal Forecasters Conference (FFC2022), Washington DC, September 2022
- Joint Statistical Meetings (JSM 2023), Toronto, August 2023 (presenter, session chair of a different session)
- California Econometrics Conference (CEC 2023), Seattle, September 14-15, 2023
- Midwest Econometrics Group Conference (MEG 2023), Cleveland, FRB, October 2023 (3 papers presented)

F. CONSULTING SERVICES

- Bates White LLC (independent contractor for econometrics, 2007)

G. GRANTS

Research Grants

- Academic Senate, University of California, Riverside, Research Funds, about $1,500-$2,000, each year since 1995
- Institute of Monetary and Economic Research of the Bank of Korea, Research Grant, about $8,200, 2007
- California Institute of Technology, Research Fund, $5,000, 2005-2006
- University of California, Riverside, Executive Vice Chancellor Research Funds, $35,000, 2000-2003
- Regents of University of California, Faculty Fellowship and Faculty Development Awards, $3,000, 1998-1999
- Korea Sanhak Foundation Award, Research Grant, about $8,000, 1997-1998
- American Statistical Association/National Science Foundation/Bureau of Labor Statistics, Senior Research Fellowship, $45,000, 1995-1996
- Research Council, Louisiana State University, Research Funds, $6,000 each year from 1990 to 1995.

Instructional Grants

- University of California, Riverside, Faculty Instructional Method Grant, 1999

H. UNIVERSITY AND PROFESSIONAL SERVICES

Department

- Chair, Graduate Affairs Committee
- Chair, Graduate Admissions Committee
- Chair, Faculty Recruiting Committee (econometrics)
- Chair, Computer and Equipment Committee
- Chair, Computer and Web Site Committee
- Chair, Committee on Distinguished Visitors and Visiting Scholars
- Chair, Econometrics Comprehensive Exam Committees
- Chair, Departmental Advisory Committees for Faculty Merits
- Chair, Departmental Advisory Committees for Faculty Promotions
- Chair, Lecturer Hiring Committee
- Chair, Library and Department Working Paper Committee
- Job Placement Director for Graduate Students
- Member, Departmental Advisory Committees for Merits
- Member, Departmental Advisory Committees for Promotions
- Member, Econometrics Comprehensive Exam Committees
- Member, Graduate Affairs Committees
- Member, Undergraduate Affairs Committees
- Member, Planning and Advisory Committee
- Member, Faculty Recruiting Committee (labor economics)
- Member, Faculty Recruiting Committee (econometrics)
- Member, Computer and Website Committee

- Member, Computer and Equipment Committee
- Member, Newsletter/Alumni Committee
- Member and Affirmative Officer, Committee of Lecturer Appointment
- Member and Affirmative Officer, Committee of Visiting Assistant Professor Appointment
- Convener, Econometrics Colloquia
- Core/Field Coordinator, Econometrics
- Member, Academic Integrity Committee

UCR Campus

- Member, University Academic Senate, Graduate Council
- Member, University Academic Senate, Graduate Council, Fellowship Subcommittee
- Member, University Academic Senate, Graduate Council, Graduate Program (Department of Philosophy) Review Subcommittee
- Member, University Academic Senate, Graduate Council, Graduate Program (School of Education) Review Subcommittee
- Member, University Academic Senate, Committee on Research
- Member, University Academic Senate, Committee on Education Policy
- Member, University Academic Senate, Committee on Academic Computing and Informational Technology
- Member, University Academic Senate, Committee on the R'Courses Governing Board
- Member, University Academic Senate, Graduate Rubric Ad Hoc Committee
- Member, Advisory Committee, University Statistical Consulting Collaboratory
- Member, University Advisory Committees for Tenure Promotions
- Member, University Advisory Committees for Merit Promotions
- Chair, University Advisory Committee for Tenure Promotion
- Member, University Academic Senate, Committee on Education Policy, Undergraduate Program Review Subcommittee

University of California System

- Member, UC System Academic Senate, Committee on Academic Computing and Informational Technology

Other Professional Services

- The American Statistical Association, Business and Economic Statistics Section, Student Paper Competition and Joint Statistical Meetings Student Travel Award Committee 2010-2013 (member 2010-2012; chair 2012-2013).

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