CURRICULUM VITAE

Tae-Hwy Lee

A. ADDRESS

Department of Economics
University of California, Riverside
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B. EDUCATION

- Ph.D. in Economics, University of California, San Diego, June 1990
  Thesis Title: *Essays on Multicointegration and Nonlinearity*
  Thesis Committee: Professors Sir Clive Granger, Halbert White, Valerie Ramey

- Bachelor in Economics, February 1985, Seoul National University, Korea

C. ACADEMIC EMPLOYMENT

- Professor, Department of Economics, University of California, Riverside, July 2004 – Present
- Associate Professor, Department of Economics, University of California, Riverside, July 2000 – June 2004
- Associate Professor, Department of Economics, Dongguk University, Seoul, Korea, September 1996 – February 1998
- Assistant Professor, Department of Economics, University of California, Riverside, July 1995 – June 2000
- Assistant Professor, Department of Economics, Louisiana State University, August 1990 – May 1995

D. VISITING ACADEMIC POSITIONS

- Visiting Professor of Economics, University of California, San Diego, January-March 2008
- Visiting Professor of Economics, Cambridge Endowment for Research in Finance, Judge Business School, University of Cambridge, U.K., June-July 2007
- Visiting Professor of Economics, California Institute of Technology, July 2005 – June 2006
- Visiting Professor of Economics, Wang Institute of Studies in Economics (WISE), Xiamen University, China, July 2006
- Visiting Professor of Economics, Bilgi University, Istanbul, December 2005
- Visiting Associate Professor of Economics, Bilgi University, Istanbul, March 2004
- Visiting Associate Professor of Economics, City University of Hong Kong, March 2001

- Visiting Senior Research Fellow at U.S. Bureau of Labor Statistics, Washington D.C., Summer 1995, Summer 1996, December 1996 (under the fellowship of the National Science Foundation and the American Statistical Association)

E. AREAS OF EXPERTISE

- Econometrics
- Financial Econometrics
- Forecasting
- Time Series Analysis
- Macroeconometrics

F. TEACHING

University of California, Riverside (1995 - present):

- *Undergraduate Courses*
  Statistics for Economics (STAT101/ECON101)
  Introductory Econometrics I (ECON107)
  Introductory Econometrics II (ECON108)
  Forecasting in Business and Economics (ECON112)
  Empirical Financial Economics (ECON136)
- *Core Graduate Courses*
  Mathematics for Economists (ECON206)
  Econometric Methods I (ECON205A)
  Econometric Methods II (ECON205B)
  Econometric Methods III (ECON205C)
- *Advanced Graduate Courses*
  Advanced Econometrics I (Topics in Econometric Theory) (ECON285E)
  Advanced Econometrics II (Advanced Time Series Topics) (ECON285F)

California Institute of Technology (2005-2006):

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

Dongguk University, Korea (1996-1997):

- *Undergraduate Course:* Statistics, Econometrics
- *Graduate Course:* Econometrics

Louisiana State University (1990-1995):

- *Undergraduate Course:* Econometrics
- *Graduate Course:* Econometrics, Time Series Econometrics

RESEARCH

A. PAPERS PUBLISHED

1. "Investigation of Production, Sales and Inventory Relationships Using Multicointegration and Nonsymmetric Error Correction Models", ***Journal of Applied Econometrics*** , 4: S145-159, December 1989, with Clive W.J. Granger.

2. "Multicointegration", ***Advances in Econometrics: Cointegration, Spurious Regression, and Unit Roots,*** edited by Thomas B. Fomby and George F. Rhodes, Jr., Vol. 8: 71-84, JAI Press Inc., 1990, with Clive W.J. Granger.

   Reprinted (1991) in ***Long-run Economic Relationships: Readings in Cointegration,*** Chapter 9, 179-190, edited by Robert F. Engle and Clive W. J. Granger, Oxford University Press.

3. "On the Predictive Power of the Spread between Spot and Forward Exchange Rates for Volatility", ***Korean Economic Review***, 8: 99-115, Summer 1992.

4. "Stock-Flow Relationships for US Housing Construction", ***Oxford Bulletin of Economics and Statistics***, 54: 419-430, August 1992.

5. "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, with Halbert White and Clive W. J. Granger.

   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. "Uncertainty in Sales and Inventory Behavior in the US Trade Sectors", ***Canadian Journal of Economics***, 27: 129-142, February 1994, with Faik Koray.

7. "Spread and Volatility in Spot and Forward Exchange Rates", ***Journal of International Money and Finance***, 13: 375-383, June 1994.

8. "Disequilibrium and Uncertainty in Cointegrated Systems", ***Economics Letters***, 49: 147-155, July 1995.

9. "Relative Power of the *t* Type Tests for Stationary and Unit Root Processes", ***Journal of Time Series Analysis***, 17: 37-47, January 1996, with Jesus Gonzalo.

10. "Stochastic Trends and Fluctuations in National Income, Wages, and Profits", ***Southern Economic Journal***, 873-888, April 1996, with Faik Koray and Theodore Palivos.

11. "Cointegration Tests with Conditional Heteroskedasticity", ***Journal of Econometrics***, 73(2): 401-410, August 1996, with Yiuman Tse.

12. "International Linkages in Nikkei Stock Index Futures Markets", ***Pacific-Basin Finance Journal***, 4: 59-76, April 1996, with G. Geoffrey Booth and Yiuman Tse.

Reprinted (1998) in ***Volatility: New Techniques for Pricing Derivatives and Managing Financial Portfolios,*** Chapter 18, 285-294, edited by Robert Jarrow, Risk Publications, London.

13. "The International Transmission of Information in Eurodollar Futures Markets: A Continuously Trading Market Hypothesis", ***Journal of International Money and Finance***, 15: 447-465, August 1996, with Yiuman Tse and G. Geoffrey Booth.

14. "Stock Adjustment for Multicointegrated Series", ***Empirical Economics***, 21(4): 633-639, 1996.

15. "Transmission of Producers' Prices through Stages of Processing", ***JSM Proceedings for Survey Research Methods (American Statistical Association)***, 110-119, 1996, with Stuart Scott.

16. "Some Pitfalls on Testing for Cointegration", ***JSM Proceedings for Business and Economic Statistics (American Statistical Association)***, 8-17, 1996, with Jesús Gonzalo.

17. "Pitfalls in Testing for Long Run Relationships", ***Journal of Econometrics***, 86(1): 129-154, September 1998, with Jesús Gonzalo. In the TOP 10 Most Requested Articles of the Journal of Econometrics 1997-1998.

18. "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, 283-300, August 1999, Oxford University Press, with Stuart Scott.

19. "The Effect of Aggregation on Nonlinearity", ***Econometric Reviews***, 18(3): 259-269, August 1999, with Clive W.J. Granger.

20. "Excess Holding Yields and Risk Premia in the Term Structure of Interest Rates", ***Journal of Quantitative Economics,*** 15(1): 145-153, 1999.

21. "On the Robustness of Cointegration Tests When Series Are Fractionally Integrated", ***Journal of Applied Statistics***, 27(7): 821-827, 2000, with Jesús Gonzalo. [pdf]

22. "Neural Network Test and Nonparametric Kernel Test for Neglected Nonlinearity in Regression Models", ***Studies in Nonlinear Dynamics and Econometrics***, 4(4): 169-182, 2001. [pdf]

23. "Modeling the Impact of Overnight Surprises on Intra-daily Stock Returns", ***JSM Proceedings for Business and Economic Statistics (American Statistical Association)***, 2001, with Giampiero Gallo and Yongmiao Hong. [pdf]

24. "Nonparametric Bootstrap Tests for Neglected Nonlinearity in Time Series Regression Models", ***Journal of Nonparametric Statistics***, 13: 425-451, 2001, with Aman Ullah. [pdf]

25. "Assessing the Risk Forecasts for Japanese Stock Market", ***Japan and the World Economy***, 14: 63-85, 2002, with Burak Saltoglu. [pdf]

26. "Nonparametric Bootstrap Specification Testing in Econometric Models", in ***Computer Aided Econometrics***, Chapter 15, edited by David Giles, Marcel Dekker, New York, pp. 451-477, 2003, with Aman Ullah. [pdf] [contents of the book]

27. "Inference on Predictability of Foreign Exchange Rates via Generalized Spectrum and Nonlinear Time Series Models", ***Review of Economics and Statistics***, 85(4): 1048-1062, November 2003, with Yongmiao Hong. [pdf] [link]

    Erratum (2004): There was a publisher's error in the title of the paper, which was corrected in "Erratum", ***Review of Economics and Statistics***, August 2004, Vol. 86, No. 3: 840-840. [erratum] [link]

28. "Diagnostic Checking for Adequacy of Nonlinear Time Series Models", ***Econometric Theory***, 19(6): 1065-1121, December 2003, with Yongmiao Hong. [link]

    Award (2006): "The 2003-2005 Tjalling C. Koopmans Econometric Theory Prize" (for the three year period 2003-2005 inclusive). Announced in ***Econometric Theory***, Vol. 22, No. 4, August 2006, pages 763-764. [pdf]

29. "Forecasting Volatility: A Reality Check Based on Option Pricing, Utility Function, Value-at-Risk, and Predictive Likelihood", ***International Journal of Forecasting***, 20(4): 629-645, October-December 2004, with Gloria González-Rivera and Santosh Mishra. [pdf]

30. "Asymmetric Predictive Abilities of Nonlinear Models for Stock Returns: Evidence from Density Forecast Comparison", ***Advances in Econometrics***, Volume 20, Part B, pages 41-62, January 2006, with Yong Bao. [pdf]

31. "Evaluating Predictive Performance of Value-at-Risk Models in Emerging Markets: A Reality Check", ***Journal of Forecasting***, 25(2): 101-128, March 2006, with Yong Bao and Burak Saltoglu. [pdf]

32. "Bagging Binary and Quantile Predictors for Time Series", ***Journal of Econometrics***, 135(1): 465-497, November-December 2006, with Yang Yang. [pdf]

33. "Comparing Density Forecast Models", ***Journal of Forecasting***, 26(3): 203-225, April 2007, with Yong Bao and Burak Saltoglu. [pdf]

    A previous version (2004) of this paper has been circulated with the title, "A Test for Density Forecast Comparison with Applications to Risk Management" [pdf]

34. "Bagging Binary and Quantile Predictors for Time Series: Further Issues", with Yang Yang. ***Forecasting in Presence of Structural Breaks and Model Uncertainty***, edited by Mark E. Wohar and David E. Rapach, North Holland (Elsevier/Emerald) Publishers. Chapter 13, pages 477-534. May 2008. [pdf]

35. "Permanent and Transitory Components of GDP and Stock Prices: Further Analysis", ***Macroeconomics and Finance in Emerging Market Economies***, 1(1): 105-120, March 2008, with Jesús Gonzalo and Weiping Yang. [pdf]

36. "Optimality of the RiskMetrics VaR Model", with Gloria Gonzalez-Rivera and Emre Yoldas, ***Financial Research Letters***, September 2007, 4(3): 137-145. [pdf]

37. "Jumps in Cross-Sectional Rank and Expected Returns: A Mixture Model", with Gloria González-Rivera and Santosh Mishra, ***Journal of Applied Econometrics***, August 2008, 23(5): 585-606. [pdf] [Supplemental Appendix]

38. “Loss Functions in Time Series Forecasting”, 2008, ***International Encyclopedia of the Social Sciences***, Editor: William A. Darity, Jr., 2nd edition. 9 vols. Detroit: Macmillan Thomson Gale Publishers. [pdf]

39. “Nonlinear Time Series in Financial Forecasting”, with Gloria González-Rivera, 2009, a chapter in Finance and Econometrics Section, ***Encyclopedia of Complexity and Systems Science,*** ed. Robert A Meyers, Springer Science. [pdf] [link] [table of contents]

40. “Copula-based Multivariate GARCH Models with Uncorrelated Dependent Errors”, with Xiangdong Long, June 2009, ***Journal of Econometrics***, 150: 207-218. [pdf]

41. “To Combine Forecasts or to Combine Information?” with Huiyu Huang, September 2010, ***Econometric Reviews***, 29(5): 534-570. [pdf] [Supplemental Appendix]

42. “Bagging Constrained Forecasts with Application to Forecasting Equity Premium”, ***JSM Proceedings for Business and Economic Statistics*** (American Statistical Association), 2009, with Eric Hillebrand and Marcelo Medeiros. [pdf]

43. “Combining Forecasts with Many Predictors”, 2011, Chapter 7, pp. 149-172, in ***Advances in Economic Forecasting***, Higgins, M.L. (ed.), Werner Sichel Lecture Series, W.E. Upjohn Institute. [pdf]

B. WORKING PAPERS

44. “Using the Yield Curve in Forecasting Output Growth and Inflation”, with Eric Hillebrand, Huiyu Huang and Canlin Li. [pdf]

45. “Forecasting Using Supervised Factor Models”, with Yundong Tu. [pdf]

46. “Forecasting Value-at-Risk Using High Frequency Information”, with Huiyu Huang. [pdf]

47. “Money-Income Granger-Causality in Quantiles”, with Weiping Yang. [pdf]

48. “Let’s Do It Again: Bagging Equity Premium Predictors”, with Eric Hillebrand and Marcelo Medeiros. [pdf]

49. “Stein-Rule Estimation and Generalized Shrinkage Methods for Forecasting Using Many Predictors”, with Eric Hillebrand. [pdf]

50. “Asymmetric Loss in the Greenbook and the Survey of Professional Forecasters”, with Yiyao Wang. [pdf]

51. “Nonparametric and Semiparametric Regressions Subject to Monotonicity Constraints: Estimation and Forecasting”, with Yundong Tu and Aman Ullah. [pdf]

52. “Forecasting Equity Premium: Global Historical Average versus Local Historical Average and Constraints,” with Yundong Tu and Aman Ullah. [pdf]

53. “Testing for Neglected Nonlinearity Using Artificial Neural Networks with Many Randomized Hidden Unit Activations”, with Ru Zhang and Zhou Xi. [pdf]

54. “Testing for Neglected Nonlinearity Using Regularized Artificial Neural Networks”, with Ru Zhang and Zhou Xi. [pdf]

55. “Model Selection for Panel Data Models via Cross-Validation and Generalized Information Criteria”, with Halbert White.

56. “Granger-Causality in Quantiles between Oil and US Economy”, with Phillip Rothman, Oleg Sokolinskiy, and Dick van Dijk.

57. “Dynamics of Inflation Rate: Comparison of New Keynesian Models via Simulated Density”, with Yingseung Jung and Weiping Yang. [pdf]

58. “Comparison of New Open Economy Macroeconomic Models for Exchange Rate Fluctuations”, with Yongseung Jung and Weiping Yang. [pdf]

59. “Granger-Causality in Quantiles between Financial Markets: Using Copula Approach”, with Weiping Yang. [pdf]

60. “Forecasting Realized Volatility Using Subsample Averaging”, with Huiyu Huang. [pdf]

61. “Pairs Trading Strategy for Combining Forecasts” [pdf]

62. “Which Survey-of-Professional-Forecasters Are Similar to Greenbook Forecast?”, with Yiyao Wang. [pdf]

PROFESSIONAL ACTIVITY

A. 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 (discussant)
- Econometric Society, North American Summer Meeting, Maryland, June 2001Western 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 (EC2) on Econometrics of Financial and Insurance Risks, Istanbul, Turkey, December 2005
- Econometric Society, North American Winter Meetings, ASSA, Boston, January 2006 (discussant)
- 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, Federal Reserve Bank of San Francisco, April 2008 (organized an invited session; presented a paper)
- Stanford Institute for Theoretical Economics (SITE 2008), Palo Alto, 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 11-12, 2009
- KEA/KAEA, Seoul, August 10-11, 2010
- California Econometrics Conference, Stanford University, September 24-25, 2010
- Midwest Econometrics Group MEG2010, Washington Univ., St. Louis, October 2010
- Conference in Honor of Halbert White, UCSD, May 2011
- 30th Anniversary Conference of Advances in Econometrics, LSU, March 2012
- WEAI/KEA/BOK Conference, San Francisco, June 2012

B. CONFERENCE ORGANIZED

- All UC Econometrics Conference, Riverside, September 25-26, 2009.
- Info-Metrics and Nonparametric Inference, November 17, 2012.

C. REFEREEING (alphabetical)

- Advances and Applications in Statistical Sciences
- Advances in Econometrics
- American Economic Review
- Asia Pacific Management Review
- Bernoulli
- Biometrika
- Canadian Journal of Economics
- Computers and Mathematics with Applications
- Computational Statistics and Data Analysis
- Econometric Journal
- Econometric Reviews
- Econometric Theory
- Economic Inquiry
- Economic Modelling
- Economics Letters
- Empirical Economics
- Energy Economics
- Estudios Economicos
- European Journal of Operational Research
- Festschrift in honor of Professor Clive W.J. Granger (a book chapter)
- Forecasting in Presence of Structural Breaks and Model Uncertainty (a book chapter)
- IEEE Transactions on Neural Networks
- Information Sciences
- International Economic Journal
- International Economic Review
- International Journal of Forecasting
- Japan and the World Economy
- Journal of the American Statistical Association
- Journal of Applied Economics
- Journal of Applied Econometrics
- Journal of Business and Economic Statistics
- Journal of Econometrics
- Journal of Economic Development
- Journal of Economic Dynamics and Control
- Journal of Economic Theory and Econometrics
- Journal of Empirical Finance
- Journal of Financial Econometrics
- Journal of Forecasting

- Journal of International Money and Finance
- Journal of International Financial Markets, Institutions and Money
- Journal of Macroeconomics
- Journal of Money, Credit, and Banking
- Journal of Multinational Finance
- Journal of Multivariate Analysis
- Journal of Nonparametric Statistics
- Journal of Policy Analysis and Management
- Journal of Quantitative Economics
- Journal of Risk
- Journal of the American Real Estate and Urban Economics Association
- KDI Journal of Economic Policy
- Korean Economic Review
- Macroeconomics and Finance in Emerging Market Economies
- Macroeconomic Dynamics
- Management Science
- Neural Computation
- Neural Computing and Applications
- Neural Network
- North American Journal of Economics and Finance
- Oxford Economic Papers
- Oxford Bulletin of Economics and Statistics
- Pacific Economic Review
- Physica A
- Quantitative Finance
- Review of Economics and Statistics
- Southern Economic Journal
- Statistics Sinica
- Studies in Nonlinear Dynamics and Econometrics
- National Science Foundation
- Social Sciences and Humanities Research Council of Canada
- Routledge, Taylor & Francis Group (book review)
- McGraw-Hill/Irwin (book review)
- Addison-Wesley (book review)

D. EDITORIAL BOARD

- Associate Editor, Studies in Nonlinear Dynamics and Econometrics (2007-)
- Editorial Board, Open Journal of Statistics (2011-)

E. INVITED LECTURES

- Lectures on Financial Econometrics, Bilgi University, Istanbul, March 22-27, 2004
- Lectures on Time Series Econometrics, Bilgi University, Istanbul, December 19-20, 2005
- Lectures on Time Series Econometrics, Xiamen University, WISE Institute of Studies in Economics, July 15-20, 2006, sponsored by Ministry of Education of China

- The 46th Sichel Lecture on Advances in Economic Forecasting. W.E. Upjohn Institute for Employment Research

F. INVITED SEMINARS (alphabetical)

- Bank of Korea, Institute of Monetary Economic Research
- Bilgi University, Istanbul
- Board of Governors, Federal Reserve Board, Washington, D.C.
- Bureau of Labor Statistics, Washington, D.C.
- City University of Hong Kong
- Dongguk University, Seoul
- Drexel University
- Duke University
- Ewha University, Seoul
- Federal Reserve Bank of St. Louis
- Federal Reserve Bank of San Francisco
- Indiana University, Bloomington
- Kansas State University
- Korea Institute for International Economic Policy, Seoul
- Korea Institute of Finance, Seoul
- Korean Bureau of Statistics, Seoul
- Korean Development Institute, Seoul
- Louisiana State University
- North Carolina State University
- Purdue University
- Rutgers University
- Tulane University
- University of British Columbia
- University of California, Davis
- University of California, Los Angeles
- University of California, Riverside
- University of California, Riverside, Department of Statistics
- University of California, San Diego
- University of California, Santa Barbara
- University of California, Santa Cruz
- University of Cambridge
- University of Florida
- University of Kentucky
- University of Macedonia, Thessaloniki, Greece
- University of Notre Dame
- University of Pittsburgh
- University of Southern California
- University of Victoria, Canada
- Western Michigan University

G. Ph.D. STUDENTS

- Ru Zhang, in progress, Economics, UCR (Co-chair)
- Zhou Xi, in progress, Economics, UCR (Co-chair)
- Yingying Sun, in progress, Economics, UCR (member)
- Yanpin Su, in progress, Economics, UCR (member)
- Yue Liu, in progress, Statistics, UCR (member)
- Yundong Tu, June 2012, Economics, UCR (Co-chair)
- Yun Wang, June 2012, Economics, UCR (member)
- Tatev Ambartsoumian, 2011, Statistics, UCR (member)
- Chuanlei Sun, June 2012, Economics, UCR (member)
- Bushi Wang, April 2011, Statistics, UCR (member)
- Deniz Baglan, 2010, Economics, UCR (member)
- Nan Shao, November 2010, Statistics, UCR (member)
- Meichi Huang, 2009, Economics, UCR (member)
- Zhanpan Zhang, Statistics, UCR (member)
- Jifei Ban, Statistics, UCR (member)
- Emre Yoldas, December 2008, Economics, UCR (member)
- Weiqian Qian, August 2008, Economics, UCR (member)
- Scott Lesch, August 2007, Statistics, UCR (member)
- Huiyu Huang, June 2007, Economics, UCR (Chair)
- Xiangdong Long, June 2005, Economics, UCR (Co-Chair)
- Xiao Huang, June 2005, Economics, UCR (member)
- Wei Sun, June 2005, Economics, UCR (member)
- Heather Tierney, June 2005, Economics, UCR (member)
- Weiping Yang, October 2005, Economics, UCR (Chair)
- Yang Yang, December 2005, Economics, UCR (Chair)
- Yong Bao, June 2004, Economics, UCR (Co-Chair)
- Santosh Mishra, June 2003, Economics, UCR (Co-Chair)
- Li Ping, 2004, Statistics, UCR (member)
- Bernard Gress, 2004, Economics, UCR (member)
- Dustin Chambers, 2004, Economics, UCR (member)
- Daniel Henderson, 2003, Economics, UCR (member)
- Debasri Mukherjee, 2002, Economics, UCR (member)
- Fang Dong, 2001, Economics, UCR (member)
- 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)
- Shahana Samiullah, 1997, Economics, UCR (member)
- Jaeho Choi, 1997, Economics, Dongguk University (member)
- Rong-Chang Wu, 1996, Economics, UCR (member, Taiwan)
- Yiuman Tse, 1995, Finance, LSU (member)
- Omer Ozcicek, 1995, Economics, LSU (member)
- Sok-Tae Kim, 1994, Finance, LSU (member)
- Jie-Haun Lee, 1993, Finance, LSU (member)
- Barun Kanjilal, 1992, Agricultural Economics, LSU (member)

- Parisun Chantanahom, 1991, Economics, LSU (member)
- Salil Sarkar, 1991, Finance, LSU (member)
- Jang Cheon Jin, 1991, Economics, LSU (member)

H. CONSULTING SERVICES

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

I. RESEARCH GRANTS

- Institute of Monetary and Economic Research of the Bank of Korea, Research Grant, 2007
- California Institute of Technology, Research Fund, 2005-2006
- University of California, Riverside, Executive Vice Chancellor Research Funds, 2000-2003
- Academic Senate, University of California, Riverside, Research Funds, 1995-2010
- Regents of University of California, Faculty Fellowship and Faculty Development Awards, 1998-1999
- Korea Sanhak Foundation, Research Grant, 1997-1998
- American Statistical Association/National Science Foundation/Bureau of Labor Statistics, Senior Research Fellowship, 1995-1996
- Research Council, Louisiana State University, Research Funds, 1990-1995

J. INSTRUCTIONAL GRANTS

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

K. TRAVEL GRANTS

- NSF/NBER Time Series Conference, Travel Grant, Davis, September 2009
- The Society of Financial Econometrics (SoFiE), Travel Grant, Geneva, June 2009
- Stanford Institute for Theoretical Economics (SITE), Travel Grant, Palo Alto, July 2008.
- Cambridge Endowment for Research in Finance, Judge Business School, University of Cambridge, UK, Travel Grant, June-July 2007
- Korea Development Institute, Travel Grant, July 2007
- The Third Symposium on Econometric Theory and Applications (SETA2007), Travel Grant, Hong Kong University of Science and Technology, April 2007
- Workshop on Forecasting in Presence of Structural Breaks and Model Uncertainty, Travel Grant, St. Louis, Saint Louis University Simon Center, August 2006
- The Second Symposium on Econometric Theory and Applications (SETA2006), Travel Grant, Xiamen University, April 2006
- European Conferences of the Econometrics Community (EC2) on Econometrics of Financial and Insurance Risks, Istanbul, December 11-22, 2005
- Workshop on Financial Risk and Time Series Analysis (Munich) and NSF/NBER Time Series Conference (Heidelberg), September 18-25, 2005
- Econometric Society, the 9th World Congress (ESWC2005), Travel Grant, London, August 18-25, 2005
- The First Symposium on Econometric Theory and Applications (SETA2005), Travel Grant, Academia Sinica, Taipei, May 2005
- Canadian Econometrics Study Group (CESG2004) Conference, Travel Grant, York University, Toronto, October 2004
- NSF/NBER Time Series Conference, Travel Grant, Dallas, September 2004

- BK21 SKKU, Seoul, Travel Grant, June 2004
- City University of Hong Kong, Travel Grant, March 2001
- NSF/NBER Time Series Conference, Travel Grant, Chicago, September 2000
- Econometric Society, the 8th World Congress, Travel Grant, Seattle, August 2000
- Korean-American Economic Association, Travel Grant, Seoul, June 2000
- NSF/NBER Time Series Conference, Travel Grant, Boston, September 1998
- Korean Econometric Society, Travel Grant, Seoul, November 1997
- Econometric Society, the 7th World Congress, Travel Grant, Tokyo, August 1995

L. UNIVERSITY SERVICES

Department

- Convener, Econometrics Colloquia
- Core/Field Coordinator, Econometrics
- Chair, Ad hoc Committee for Merit Promotions
- Member, Ad hoc Committees for Merit Promotions
- Member, Ad hoc Committees for Promotions
- Chair, Econometrics Comprehensive Exam Committees
- Member, Econometrics Comprehensive Exam Committees
- Job Placement Director for Graduate Students
- Member, Graduate Affairs Committees
- Member, Faculty Recruiting Committee (labor economics)
- Member, Faculty Recruiting Committee (econometrics)
- Chair, Faculty Recruiting Committee (econometrics)
- Chair, Computer and Equipment Committee
- Member, Computer and Equipment Committee
- Member, Computer and Website Committee
- Committee on Distinguished Visitors and Visiting Scholars
- Member, Planning and Advisory Committee

Campus

- Member, University Academic Senate Committee on Academic Computing and Informational Technology
- Member, Advisory Committee, University Statistical Consulting Collaboratory
- Member, University Ad hoc Committees for Tenure Promotions
- Member, University Ad hoc Committees for Merit Promotions
- Chair, University Ad hoc Committees for Tenure Promotions
- Member, University Academic Senate Committee on Education Policy

UC Systemwide

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

M. AWARDS AND HONORS

- Koopmans Prize (for the three year period 2003-2005 inclusive), awarded to the paper by Yongmiao Hong and Tae-Hwy Lee (2003), "Diagnostic Checking for Adequacy of Nonlinear Time Series Models", Econometric Theory, Vol. 19, No. 6, December 2003, pages 1065-1121. The prize was established by ET as a memorial to Tjalling C. Koopmans, the 1975 Nobel Laureate in Economic Science. Announcement published in Econometric Theory, Vol. 22, No. 4, August 2006, pages 763-764. [pdf]

- NSF/ASA/BLS Senior Research Fellowship, Summer 1995, Summer 1996 (Visiting at U.S. Bureau of Labor Statistics, Washington D.C.). The fellowship included a research fund of about $45,000.

- Faculty Fellowship and Faculty Development Awards, 1998-1999, Regents of University of California.

http://faculty.ucr.edu/~taelee/cv.pdf (March 2012)