CURRICULUM VITA
Yoosoon Chang

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Education

1995. Ph.D. in Economics, Yale University
1992. M.Phil. in Economics, Department of Economics, Yale University
1990. B.S. in Mathematics, University of Maryland at College Park
1989. B.A. in Economics, University of Maryland at College Park

Professional Appointments

2009-present: Professor, Department of Economics, Indiana University
2009-present: Adjunct Professor, Department of Statistics, Indiana University
2022-present: Ajunct Reseacher, Department of Economics, BI Norwegian Business School
2022-present: Advisor, Stone Center for Research on Wealth Inequality and Mobility (SCRWIM), University of Chicago
2022-present: Visiting Distinguished Fellow, Samsung Global Research (SGR), Seoul, Korea
2020-2021: Visiting Professor, Department of Economics, University of Chicago
2020-2021: Visiting Scholar, BI Norwegian Business School
2017-2020: Director, Graduate Studies, Department of Economics, Indiana University
2007-2008: Head, Department of Economics, Texas A&M University
2006-2009: Professor, Department of Economics, Texas A&M University
2002-2006: Associate Professor, Department of Economics, Rice University
1995-2002: Assistant Professor, Department of Economics, Rice University

Awards and Honors

2022. Maekyung Economist Award, The Korea-America Economic Association
2021. Fellow, International Association for Applied Econometrics (IAAE)
2021. Keynote Speaker, Women in Macro, Finance and Economic History Workshop, DIW Berlin
2020. Invited Speaker, Marleau Lecture on Economic and Monetary Policy, University of Ottawa
2019. Invited Speaker, Computing in Economics and Finance (CEF), Women's Networking, Ottawa
2018. Keynote Speaker, Taiwanese Econometric Society Meeting, Taipei, Taiwan
2018. Keynote Speaker, Workshop on Energy Economics, Bolzano, Italy
2017. Invited Speaker, Gender Summit 10 Satellite Conference, Okinawa, Japan
2015. Invited Speaker, Chinese Women Economists International Workshop, Beijing, China
2014. Invited Speaker, Econometric Society Australasian Meeting, Hobart, Australia
2014. Invited Speaker, International Panel Data Conference, Tokyo, Japan
2013. Keynote Speaker, African Econometric Society Meeting, Accra, Ghana
2013. Keynote Speaker, Inaugural Hilde Geiringer Lecture Series, Humboldt University, Germany
2012. Fellow, *Journal of Econometrics*
2011. Invited Speaker, Econometric Society Australasian Meeting, Adelaide, Australia
2006-2009. Naomi Lewis Faculty Fellow, College of Liberal Arts, Texas A&M University
2007. Teacher of the Year in Graduate Instruction, Economics Department, Texas A&M University
2004. Young Scholar Award, The Korea-America Economic Association

1990. Summa Cum Laude for BS in Mathematics, University of Maryland
1989. High Honors and Summa Cum Laude for BA in Economics, University of Maryland

Editorial Positions

Board of Editors, *Journal of Economic Literature*, 2022-present
Associate Editor, *Journal of Econometrics*, 2022-present
Associate Editor, *Journal of Applied Econometrics*, 2022-present
Associate Editor, *Studies in Nonlinear Dynamics & Econometrics*: 2012-present
Associate Editor, *Journal of Time Series Econometrics*: 2007-present
Guest Editor, *Advances in Econometrics Volume 45A: Essays in Honor of Joon Y. Park - Econometric Theory*, Emerald Publishing, with Sokbae Lee and J. Isaac Miller, 2022
Guest Editor, *Advances in Econometrics Volume 45B: Essays in Honor of Joon Y. Park - Econometric Methodology in Empirical Applications*, Emerald Publishing, with Sokbae Lee and J. Isaac Miller, 2022
Guest Editor, "New Developments in Econometrics of Energy and Climate," Virtual special issue, *Energy Economics*, with J. Isaac Miller and Hilde C. Bjornland, 2021
Guest Editor, *Advances in Econometrics Volume 33: Essays in Honor of P.C.B. Phillips*, Emerald Publishing, with Tom Fomby and Joon Y. Park, 2013
Member, Editorial Board, *The Korean Economics Review*: 2007-2012

Visiting Positions

2021.6-7: Visiting Professor, Brain Korea 21 Economics, Sungkyunkwan University, Seoul, Korea
2019.12: Guest Professor, Top Global University Project, Keio University, Tokyo, Japan
2013.6: Visiting Professor, School of Economics, Fudan University, Shanghai, China
2012.6: Visiting Professor, School of Economics, Fudan University, Shanghai, China
2004.5-7: Visiting Professor, Brain Korea 21 Economics, Sungkyunkwan University, Seoul, Korea
2000.5-7: Visiting Professor, CIRJE, Faculty of Economics, University of Tokyo, Japan
1999.9-12: Visiting Scholar, Cowles Foundation for Research in Economics, Yale University

Short Term Visiting Positions

2022.9, 2022.11: Federal Reserve Bank of Chicago
2016.3: Toulouse School of Economics, France
2015.3-4: Cambridge-INET Institute, Cambridge University, UK
2015.3: Toulouse School of Economics, France
2013.7: Center for Applied Statistics and Economics, Humboldt University, Berlin, Germany
2012.12: Center for Applied Statistics and Economics, Humboldt University, Berlin, Germany
2010.3: Cowles Foundation for Research in Economics, Yale University
2007.6: ERMES (Research Team on Markets, Employment and Simulation), University of Paris II
2006.3: Department of Economics, Leeds University Business School, Leeds, UK

Professional Appointments/Activities

Coordinator, Midwest Econometrics Group (MEG): 2015-present
Organizer, Symposium of Econometric Theory and Applications (SETA), 2019-present
Co-Organizer, Workshop on Energy Economics (WEE), 2018-present
Senior Fellow, Rimini Centre for Economic Analysis (RCEA), 2020-present
Research Associate, Centre for Applied Macroeconomic Analysis (CAMA), Australian National University, Micro-Heterogeneity and Macroeconomic Performance program and Finance and the Macroeconomy program, 2017-present
External Associate, Centre for Econometric Analysis, Cass Business School, 2007-present

External Fellow, Granger Centre for Time Series Econometrics, Nottingham Univ, UK, 2007-present.
Member, Executive Committee, *Studies in Nonlinear Dynamics & Econometrics*: 2019-present
Member, International Advisory Board, Association for the Advancement of African Women's Economists (AAAWE): 2016-present
Chair, Korean Women Economists Network (KWEN), 2017-present
Member, Executive Committee, Institute for Korean Studies, 2017-present
Member, Program Committee, 2023 IAAE, Oslo, Norway
Member, Program Committee, 2022 Asian Meeting of Econometric Society, Keio/UTokyo, Japan
Member, Scientific Committee, 2022 International Association of Applied Econometrics (IAAE), Kings College, London
Member, Program Committee, 2021 EC^2, CREATES, Denmark
President/President-Elect/Vice-President, Korea America Economic Association (KAEA): 2020, 2023/ 2019, 2022/ 2016
Member, Scientific Committee, The Symposium on Econometric Theory and Applications (SETA): 2007-2010, 2011-2017
Member, Program Committee, SETA Meetings: 2008 (Seoul), 2010 (Singapore), 2011 (Melbourne), 2012 (Shanghai), 2014 (Taipei), 2015 (Tokyo), 2016 (Hamilton, New Zealand), 2018 (Sydney), 2019 (Osaka)
Member, Scientific Board, SCE Conference, Bordeaux, France, 2016
Member, Fellows Award Committee, *Journal of Econometrics*, 2014
Member, Program Committee, CEF 2014, Oslo, Norway
Member, Program Committee, Workshop on Commodity Price Dynamics and Financialization, CAMP, BI Norwegian Business School, Oslo, Norway, 2014
Co-Organizer, Conference for Advances in Econometrics Vol 33 in honor of P.C.B. Phillips, Southern Methodist University, Dallas, Texas, 2013
Organizer, MEG 2013, Indiana University, 2013
Program Co-Chair, SETA 2013, Sungkyunkwan University, Seoul, Korea
Moderator, Session *Econometrics: Present and Future*, 2011 Yale Economics Alumni Conference
Co-Organizer, Conference *Korea's Development: Perspectives on North and South. A 50-year perspective on Korea: Economic and demographic trends that are important in understanding eventual unification*, James A. Baker III Institute for Public Policy, Rice University, 2005

Other Professional Activities/Services

Mentor, Roundtable Mentoring Event, Committee on Mentoring Female and Non-binary Graduate Students, Georgia State University, 2021
Co-organizer, 2019 Workshop on Energy Economics: Econometric Analysis of Energy Demand and Climate Change, Seoul-Jeju, Korea, 2019
Organizer, KAEA-KWEN mentoring sessions at ASSA Meetings, 2018-present
Organizer, MEG mentoring workshop for junior female economists, 2012-present
Member, Best Paper Committee, SNDE Annual Conference, 2016-2017
Organizer, 2016 KAEA Joint Conferences with KIF, KDI, KEA, KIEF, and KIPF
Organizer, Workshop on Nowcasting and Real Time Forecasting Energy Prices, KPEX, 2016
Co-Organizer, Time Series Workshop on Macro and Financial Economics, SKKU, 2016
Mentor, CSWEP Annual Mentoring Breakfasts for Junior Economists, 2016, 2017;
Mentor, CSWEP National Mentoring (CeMENT) Workshop, 2006, 2008, 2015, 2022
Organizer, Mentoring Session for Female Juniors in Economics, Indiana University, 2015
Mentor, Mentoring Session for Female Juniors in Economics, University of Kentucky, 2015
Co-Organizer and Mentor, JWEN (Japanese Women Economist Network) Mentoring Events, 2015 (Hitotsubashi, SETA), 2016 (Kyoto, ESAM), 2017 (Sapporo, IAAE)
Mentor, Mentoring Session for Female Juniors in Economics & Political Science, Emory Univ. 2015

Reviewer, Distinguished Master's Thesis Award, Graduate School, Indiana University, 2015
Mentor, Mentored Workshop, ESAM, University of Tasmania, 2014
Mentor, Finance and Economics Women (FEW) Workshop, University of Tasmania, 2014

Institutional Activities/Services

Member, IUB 2030 Working Groups, Indiana University Bloomingoton, 2022
Director, Graduate Studies, Department of Economics, Indiana University, 2017-2020
Reviewer, Dissertation Fellowship Competition, COAS, Indiana University, 2013-2014
Member, Faculty Search Committee, Dept of Economics, Indiana University, 2011-2012, 2014-15
Member, College Tenure Committee, College of Arts and Sciences, Indiana University, 2011-2013
Member, Research Advisory Board, College of Arts and Sciences, Indiana University, 2009-2013
Mentor, Faculty Mentoring Program, Office for Women's Affairs, Indiana University, 2009-2013
Member, Graduate Instruction Committee, Dept of Economics, Indiana University, 2009-2017
Member, Executive Committee, Department of Economics, Indiana University, 2009-12
Member, Committee to Coordinate Graduate Statistics Classes, Indiana University, 2012
Member, Texas A&M University Women Administrator's Network, 2007-8
Member, Executive Council, College of Liberal Arts, Texas A&M University, 2007-8
Member, Graduate Program Committee, Department of Economics, Texas A&M University, 2006-7
Member, Executive Committee, Department of Economics, Texas A&M University, 2006-7

Research Grants

2022-2025: The Norwegian Research Council, Co-Investigator, "The Corona-Crisis, Structural Change, and Macroeconomic Policy"
2019: Bank of Korea, Co-Investigator, "Analysis of Korean Yield Curve Using Functional Time Series Method"
2017-18: Korea Power Exchange (KPX), Co-Principal Investigator, "Evaluating Electricity Demand Forecast System"
2017-18: Korea Gas Corporation, Co-Principal Investigator, "Forecasting Short- and Long-Term Demand for Natural Gas", "Improving Natural Gas Inventory Management"
2013-14: KEPCO Economy & Management Research Institutive, Co-Principal Investigator, "Estimating Income Elasticity of Long-Term Electricity Demand"
2014: Korea Electric Power Corporation (KEPCO), Co-Principal Investigator, "Forecasting Electricity Demand for Korea Using World Panel Data"
2013-15: Korea Gas Corporation (KOGAS), Co-Principal Investigator, "Evaluating Long-Term Demand Forecast for Natural Gas", "Forecasting Peak and Average Demands for Natural Gas"
2014-15: KOGAS, Co-PI, "Evaluating Long-Term Demand Forecast for Natural Gas"
2013: KOGAS, Co-PI, "Forecasting Peak and Average Demands for Natural Gas"
2011-2012: Doosan Heavy Industries & Construction Company, Co-Principal Investigator, "Panel Analysis of World Electricity Demand"
2011: KEPCO, Co-Principal Investigator, "Improving Accuracy of Long-Term Electricity Demand"
2005-2010: National Science Foundation, Grant No. SES-0453069/SES-0730152/SES-0969146, Principal Investigator, "Taking a New Contour: A Novel Approach to Inference in Nonstationary Panels"
2007-2008: KEPCO, Co-PI, "Estimation of Price Elasticity for Long-Term Electricity Demand",
2007: KEPCO, Co-PI, "Evaluation of Long-Term Electricity Demand Forecast Models"
2002-2003: National Science Foundation, Grant No. SES-0233940, Principal Investigator, "Nonlinear IV Approach to Inference in Nonstationary Panels"
1999-2000: Center for the Study of Institutions and Values, Rice University, Principal Investigator, "Seive Bootstrap for Unit Root Tests in Dependent Panels"

1998-1999: Center for the Study of Institutions and Values, Rice University, Principal Investigator, "Nonstationary Nonlinear Time Series Models"

PUBLICATIONS

"Fully Modified Least Squares in I(2) Regression," with P.C.B. Phillips, *Econometric Theory* 9, 967, 1994.

"Time Series Regression with Mixtures of Integrated Processes," with P.C.B. Phillips, *Econometric Theory* 10, 1033-1094, 1995.

"Vector Autoregressisons with Unknown Mixtures of I(0), I(1) and I(2) Components," *Econometric Theory* 16, 905-926, 2000.

"Nonlinear Econometric Models with Cointegrated and Deterministically Trending Regressors," with J.Y. Park and P.C.B. Phillips, *Econometrics Journal* 4 (1), 1-36, 2001.

"Nonlinear IV Unit Root Tests in Panels with Cross-Sectional Dependency," *Journal of Econometrics* 110, 261-292, October 2002.

Time Series Analysis, with J.Y. Park and S.B. Hahn, Kyung Moon Sa, Seoul Korea, October 2002.

"On the Asymptotics of ADF Tests for Unit Roots," with J.Y. Park, *Econometric Reviews* 21 (4), 431-447, 2002.

"A Sieve Bootstrap for the Test of a Unit Root," with J.Y. Park, *Journal of Time Series Analysis* 24 (4), 379-400, 2003.

"Index Models with Integrated Time Series," with J.Y. Park, *Journal of Econometrics* 114 (1), 73-106, 2003.

"Nonlinear Instrumental Variable Estimation of an Autoregression," with P.C.B. Phillips and J.Y. Park, *Journal of Econometrics* 118, 219-246, 2004.

"Bootstrap Unit Root Tests in Panels with Cross-Sectional Dependency," *Journal of Econometrics* 120: 263-293, 2004.

"Nonlinear IV Panel Unit Root Tests", Chapter 13 in D. Corbae, S. Durlauf and B. Hansen, Eds, *Frontiers of Analysis and Applied Research: Essays in Honor of Peter C.B. Phillips*, Econometric Theory and Practice Series, Cambridge University Press, 2006.

"Bootstrapping Cointegrating Regressions," with J.Y. Park and K. Song, *Journal of Econometrics* 133, 703-739, 2006.

"Extracting Common Stochastic Trend: Theories with Some Applications," with J.I. Miller and Joon Y. Park, *Journal of Econometrics* 150, 231-247, 2009.

"Testing for Unit Roots in Small Panels with Short-run and Long-run Cross-sectional Dependencies," with W. Song, *Review of Economic Studies* 73, 903-935, 2009.

"Endogeneity in Nonlinear Regressions with Integrated Time Series," with J.Y. Park, *Econometric Reviews* 30, 51-87, 2011.

"Residual Based Tests for Cointegration in Dependent Panels," with Chi M. Nguyen, *Journal of Econometrics* 167, 504-520, 2012.

"Taking a New Contour: A Novel Approach to Panel Unit Root Tests," *Journal of Econometrics*, 169, 15-28, 2012.

"Nonstationary Regression with Logistic Transition," with Bibo Jiang and Joon Y. Park, *The Econometrics Journal*, 15, 255-287, 2012.

"Time-Varying Long-run Income and Output Elasticities of Electricity Demand with an Application to Korea," with Changsik Kim, J. Isaac Miller, Joon Y. Park and Sungkeun Park, *Energy Economics*, 46, 334-347, 2014.

Advances in Econometrics, Volume 33, Essays in Honor of Peter C.B. Phillips, with Tomas B. Fomby and Joon Y. Park as Editors, Emerald Group Publishing Limited, 2014.

"Nonstationarity in Time Series of State Densities," with Changsik Kim and Joon Park, *Journal of Econometrics*, 192, 152-167, 2016.

"Evaluating Factor Pricing Models Using High Frequency Panels," with Yongok Choi, Hwagyun Kim and Joon Y. Park, *Quantitative Economics*, 7, 889-933, 2016.

"A New Approach to Modelling the Effects of Temperature Fluctuations on Monthly Electricity Demand," with Changsik Kim, J. Issac Miller, Joon Park and Sungkeun Park, *Energy Economics*, 60, 206-216, 2016.

"Disentangling Temporal Patterns in Elasticities: A Functional Coefficient Panel Analysis of Electricity Demand," with Yongok Choi, Changsik Kim, J. Isaac Miller and Joon Y. Park, *Energy Economics*, 60, 232-243, 2016. Supplemental materials can be obtained from (http://www.sciencedirect.com/science/article/pii/S0140988316302717)

"Bootstrapping Unit Root Tests with Covariates," with R. Sickles and W. Song, *Econometric Reviews*, 36, 136-155, 2017.

"A New Approach to Model Regime Switching," with Yongok Choi and Joon Y. Park, *Journal of Econometrics*, 196, 127-143, 2017.

"Evaluating trends in time series of distributions: A spatial fingerprint of human effects on climate," with Robert K. Kaufmann, Changsik Kim, J. Isaac Miller, Joon Y. Park and Sung-Keun Park, *Journal of Econometrics*, 214, 274-294, 2020.

"Forecasting regional long-run energy demand: A functional coefficient panel approach," with Yongok Choi, Changsik Kim, Zack Miller and Joon Park, *Energy Economics*, 96, 105117, 2021.

"Introduction to *New Developments in Econometrics of Energy and Climate*," with Hilde Bjørnland and Zack Miller, Virtual special issue, *Energy Economics* 100, 2021.

"Origins of Monetary Policy Shifts: A New Approach to Regime Switching in DSGE Models," with Junior Maih and Fei Tan, *Journal of Economic Dynamics and Control*, 133, 104235, 2021.

Advances in Econometrics, Volume 45A: Essays in Honor of Joon Y. Park - Econometric Theory, Emerald Publishing, with Sokbae Lee and J. Isaac Miller, 2022.

Advances in Econometrics, Volume 45B: Essays in Honor of Joon Y. Park - Econometric Methodology in Empirical Applications, Emerald Publishing, with Sokbae Lee and J. Isaac Miller, 2022.

"Oil Price Volatility, Endogenous Regime Switching, and Inflation Anchoring," with Ana María Herrera and Elena Pesavento. Forthcoming, *Journal of Applied Econometrics*

OTHER WRITINGS

"Reflections on the MEG 2013 Mentoring Workshop for Junior Female Economists," *CSWEP News*, Summer 2014.

WORKING PAPERS

"The Effects of Economic Shocks on Heterogeneous Inflation Expectations," with Fabio Gómez-Rodríguez and Gee Hee Hong, IMF Working Paper Series, July, 2022.

"U.S. Monetary and Fiscal Policy Regime Changes and Their Interactions," with Boreum Kwak and Shi Qiu. Under second revision, *Journal of Applied Econometrics.*

"Understanding Regressions with Observations Collected at High Frequency over Long Span," with Ye Lu and Joon Y. Park. Revised and resubmitted, *Quantitative Economics*

"A Factor Model for Functional Time Series," with Mijung Choi and Joon Y. Park. Submitted, *Journal of Econometrics*

"How Does Economic Activity Interact with Climate?: What We Learn from Global Temperature Anomaly Distributions," with Zack Miller and Joon Y. Park

"A Trajectories-Based Approach to Measuring Intergenerational Mobility," with Steve Durlauf, Seunghee Lee and Joon Y. Park

"Oil and the Stock Market Revisited: A Functional VAR Approach," with H.C. Bjornland and Jamie Cross

"How Do the U.S. Government's Decisions Affect Its Borrowing Costs?" with Fabio Gómez-Rodríguez and Christian Matthes.

"Econometric Analysis of Functional Dynamics in the Presence of Persistence," with Bo Hu and Joon Park.

"Time-Varying Expectation Effects of Switching Financial Uncertainty," with Shi Qiu and Hwagyun-Hagen Kim.

"Identifying and Estimating the Longrun Effect of Income Disribution on Aggregate Consumption," with Changsik Kim, Hwagyun-Hagen Kim and Joon Park.

"Stock Market Return Predictability Dormant in Option Panels," with Youngmin Choi, Soohun Kim and Joon Y. Park

"Common Factors and Heterogeneity in Long-Run Energy Demand: A Functional Coefficient Panel Approach," with Yongok Choi, Changsik Kim, Zack Miller and Joon Park.

"Heteroskedasticity, Persistency, Latency and Jumps in Continuous Time Asset Pricing Model," with Hwagyun-Hagen Kim and Joon Y. Park.

"A Structural Investigation of Monetary Policy Shifts," with Fei Tan and Xin Wei.

"Using Kalman Filter to Extract and Test for Common Stochastic Trends," with Bibo Jiang and Joon Y. Park, under revision for *Journal of Econometrics*

WORK IN PROGRESS

"The Corona-crisis, structural change, and macroeconomic policy," with Hilde Bjornland, Paul Labonne, Helene Onshuus and Leif Thorsrud

"From Functional Autoregressions to Vector Autoregressions," with Joon Y. Park and Doyeon Pyun

"Machine Learning in Econometric Models: Using SVM to Estimate and Predict Binary Choice Models," with Joon Y. Park and Guo Yan

"Regime Switching Models with Multiple Dynamic Factors," with Boreum Kwak, Joon Y. Park and Shi Qiu.

"Error Correction Models for Functional Autoregressions with Unit Roots," with Joon Y. Park and Doyeon Pyun

"Testing for Unit Roots in Functional Autoregressive Models," with Fabio Gómez-Rodríguez, Joon Y. Park and Doyeon Pyun

"How Do Macroaggregates and Income Distribution Interact? A Novel Structural VAR with Functional Variables," with Soyoung Kim and Joon Y. Park

"An Empirical Investigation of Intergenerational Mobility in Korea," with Steve Durlauf, Seunghee Lee and Joon Y. Park

"From Emergency to Normalcy: When Does Emergency Fiscal Policy Return to Normal," with Gee Hee Hong and Naoya Nagasaka

"How Do Climate Changes and Business Cycles affect the Mortality in the US and Japan?" with Yongok Choi and Joon Y. Park

"A Study of Distributional Income Dynamics," with Bo Hu and Joon Y. Park

"Shift-Share Meets Functional Approach," with Ryan Kim and Joon Y. Park

"Regime Dependent Effects of Monetary and Fiscal Policy on the Distribution of Inflation Expectations," with Fabio Gómez-Rodríguez

"On the Error Correction Model for Functional Time Series with Unit Roots," with Bo Hu and Joon Y. Park

"Panel Regression with Endogenous Regime Switching," with Alireza Marahel and Joon Y. Park

Teaching

Quantitative Analysis of Macroeconomic Policy: A topics course for advanced undergraduate and masters students, University of Chicago
Time Series Econometrics: An advanced topics course for undergraduate economics majors, Department of Economics, University of Chicago
Macroeconometrics: Graduate topics course, Indiana University
Time Series Econometrics: Graduate advanced topics course, Rice University and Texas A&M University, University of Chicago
Quantitative Methods in Financial Economics: A topics course for advanced undergraduates and masters students, Fudan University
Financial Economics: Undergraduate economics elective course, Indiana University
Advanced Economic Statistics: Introductory probability and statistics course for the first year Ph.D.

students, Rice University, Texas A&M University, and Indiana University
Econometrics: Graduate econometrics, Rice University, Texas A&M University, Indiana University, and Fudan University
Econometrics: Advanced undergraduate elective course, Rice University and Indiana University
Corporate Finance: Department of Economics, Rice University

Invited Lectures and Presentations

Invited Talk, "Envisioning a Better World as a Female Economist," Samsung Global Research, December 16, 2022
KIEP-CEPR Conference on "The Return of Inflation," December 2022. Discussed "Did Monetary Policy Kill the Phillips Curve? Some Simple Arithmetics" Lecture on "Mixed Autoregression," BI Norwegian Business School, 23 September 2022
Women in Econometrics, University of Toronto, October 2022. Presented "How Do Macroaggregates and Income Distribution Interact? A Novel Structural VAR with Functional Variables"
Workshop on "Energy and Climate: Macroeconomic Implications", CAMP, BI Norwegian Business School, Aug 2022. Presented "Oil and the Stock Market Revisited: A Functional VAR Approach"
BK21 Seminar on "From Emergency to Normalcy: When Does Emergency Fiscal Policy Return to Normal," Sungkyunkwan
University, June 2, 2022
2022 ASSA-IAAE Invited Session "Climate and Environmental Policy Evaluation"
BK21 Special Lecture on "Quantitative Analysis of Macroeconomic Policy," Sungkyunkwan University, June-July 2021
Keynote Speech, Women in Macro, Finance and Economic History Workshop, DIW Berlin, May 2021. Presented "Time-Varying Expectation Effects of Switching Financial Uncertainty"
Marleau Lecture on Economic and Monetary Policy, September 2020, University of Ottawa. Presented "Time-Varying Expectation Effects of Switching Financial Uncertainty"
Mini-course on "State Space and Regime Switching Models," Keio University, December 2019
Lecture on "Econometric Analysis of Functional Dynamics", joint with Joon Park, BI Norwegian Business School, 13 September 2017
Presentation on "Identifying and Estimating the Longrun Effect of Income Distribution on Aggregate Consumption," DUFE International Econometrics Conference, Dongbei University of Finance and Economics, Dalian, China, 1-2 July 2017
Presentation on "Identifying and Estimating the Longrun Effect of Income Distribution on Aggregate Consumption," 2017 International Conference on "Challenge and Prospective of Econometrics on Data Analysis", National Tsing Hua University, Taiwan, 17-19 June 2017
Presentation of "Do Shocks to Income Distribution Permanently change Consumption Distribution?: Time Series of Cross-Sectional Distributions with Common Stochastic Trends," Gender Submit 10 Satellite Conference, Okinawa, Japan, 27-28 May 2017
Presentation of "Heteroskedasticity, Persistency, Latency and Jumps in Continuous Time Asset Pricing Model," Financial Econometrics Conference, Toulouse, France, 12-13 May 2017
Presentation of "Endogenous Regime Change in Commodity Prices", Workshop on Forecasting Agricultural Commodity Prices, KERI (Korea Rural Economics Institute), Korea, 27 July 2016
Presentation of "Endogenous Monetary-Fiscal Regime Change in the United States," 2016 Econometrics Workshop, St. Louis Federal Reserve Bank, 15 April, 2016
Lectures on "Regime Switching with Endogenous Latent Factors," University of Cincinnati, 2016
Lectures on "Endogenous Regime Switching," Toulouse School of Economics, 10-11 March 2016
Presentation of "A New Approach to Regime Switching," 2015 International Dauphine-ESSEC-SMU Conference on Systematic Risk, Singapore, 11-12 December 2015
Presentation of "Regime switching model with endogenous autoregressive latent factor," Workshop on Financial Econometrics, Athens University of Economics and Business, Greece, 23 June 2015

Presentation of “Regime switching model with endogenous autoregressive latent factor,” The 12th CWE (Chinese Women Economists) International Workshop, Renmin University of China, Beijing, China, June 14, 2015

Presentation of “Econometric analysis of continuous time asset pricing models,” Financial Econometrics Conference, Toulouse, France, 22-23 May 2015

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor,” Workshop on Developments in Time Series Econometrics, INET (Institute for New Economic Thinking), Trinity College, Cambridge University, UK, 2 April 2015

Lecture on “Regime switching model with endogenous autoregressive latent factor,” National Institute of Development Administration (NIDA), Bangkok, Thailand, 22 December 2014

Presentation of “Time Series of Cross Sectional Distributions with Common Stochastic Trends,” International Panel Data Conference, Hitotsubashi Hall, Tokyo, Japan, 9-10 July 2014

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor,” Econometric Society Australasian Meeting, University of Tasmania, Hobart, Australia, 2014

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor, Workshop on Time Series Econometrics, University of Goethe, Frankfurt, Germany, 2014

Presentation of “Regime switching model with endogenous autoregressive latent factor,” Conference on Econometrics for Macroeconomics and Finance, Hitotsubashi University, Japan, 2014

Invited Seminars

2022: Seoul National University (macro), Sungkyunkwan University, Norges Bank, BI Norwegian Business School, Southern Illinois University, Federal Reserve Bank of Chicago, Monash University (virtual), Emory University

2021: University of Chicago, Universitá degli Studi di Firenze (UNIFI, Italy), Korea Labor Institute, Federal Reserve Bank of Philadelphia, Singapore Management University

2020: Universidad Autonoma de Nuevo Leon (Monterrey, Mexico), Econometrics Institute-Erasmus University Rotterdam (Netherlands)

2019: Federal Reserve Board, Rutgers, Keio University, Bank of Korea, Bank of Mexico, Vanderbilt University, Korea DSGE Study Group, Bank of Japan

2018: MIT-Harvard, University of Connecticut, University of California Santa Barbara, North Carolina State University

2017: Norges Bank, Sogang University, BI Norwegian Business School, Bank of France, Seoul National University

2016: Seoul National University, Columbia University, New York FED, New York University, Bank of Italy

2015: Bank of Korea, Peking University Guangua School of Management, Tsinghua University, Seoul National University Business School, University of Kentucky, Vienna University of Economics and Business, Korea University Food and Resource Economics, Seoul National University Business School, University of Mannheim, Korea University, Carleton University, Bank of Canada, Emory University, Atlanta FED, Yale University, Queen Mary University of London, University of Durham, Banco de Portugal, Center for Monetary and Fiscal Studies (CEMFI), Universitat Pompeu Fabra (UPF), Universidad Carlos III de Madrid, Toulouse School of Economics, Deusche Bundesbank, European Central Bank

2014: Korea University Department of Food and Resource Economics, Hitotsubashi University, Bank of Japan, Keiyo University, Chung-Ang University, Texas A&M University Mays School of Business, Indiana University Kelly School of Business, University of Notre Dame, University of Southern California, Universite Catholique de Louvain CORE, Humboldt University, University of Groningen, Tinbergen Institute (joint with University of Amsterdam), University of Missouri, Northwestern University Kellogg School of Business, Otaru University of Commerce, Victoria University, University of Washington, SAS Institute, Duke University

Refereed Presentations

MEG, Michigan State University, October 2022
SETA, Yonsei University, July 2022
IAAE, King's College London, June 2022
Rimini Centre for Economic Analysis (RCEA), Money Macro & Finance Conference, Virtual, 2021
Computing in Economics and Finance (CEF), Keio University, Virtual, June 2021
IAAE, Erasmus University Rotterdam, Virtual, June 2021
Computational and Financial Econometrics (CFE), Virtual, December 2020
2020 ASSA Meeting, San Diego, January, 2020
MEG, Ohio State University, October 2019
SETA, Oksaka University, June 2019
Computing in Economics and Finance (CEF), University of Ottawa, June 2019
SNDE, Federal Reserve Bank of Dallas, March 2019
Conference on Nonlinear Models in Economics and Finance for an Unstable World, Norges Bank, January 2018
NBER Workshop on DSGE Models, Mid-year Meeting, Philadelphia FED, October 2017
The 4th IAAE Meeting, Sapporo, Japan, 25-29 June 2017
The 13th SETA Meeting, Beijing, Guanghua School of Management, Beijing, China, 2017
SNDE (Studies in Nonlinear Dynamics & Econometrics) Conference, Paris, 30-31 March, 2017
2017 ASSA - AEA Annual Meeting, Chicago, 6-8 January, 2017.
Asian Meeting of the Econometric Society, Doshisha University, Kyoto, Japan, 11-13 August, 2016
The 17th KEA International Conference, Sogang University, Seoul, Korea, 8-9 August 2016
2016 ASSA - Winter Meeting of the Econometric Society, San Francisco, 3-5 January 2017
The 3rd IAAE Meeting, Milan, Italy, 22-25 June 2015
The 25th Midwest Econometrics Group (MEG) Meeting, St. Louis FED, 9-10 October 2015
The 11th World Congress, Montreal, Canada, 17-21 August 2015
International Panel Data Conference, Central European Univ, Budapest, Hungry, 2015
The 2nd IAAE Meeting, Thessaloniki, Greece, 25-27 June 2015
The 11th Symposium on Econometric Theory and Applications (SETA) Meeting, Hitotsubashi University, Kunitachi, Tokyo, Japan, 30-31 May 2015 The 10th Symposium on Econometric Theory and Applications (SETA) Meeting, Institute of Economics, Academia Sinica, Taipei, Taiwan, 2014
Computing in Economics and Finance (CEF) Conference of SCE (Society for Computational Economics), Oslo, Norway, 2014
NBER-NSF Time Series Conference, Federal Reserve Bank of St. Louis, 26-27 September 2014
The First International Association of Applied Econometrics (IAAE) Meeting, Queen Mary, University of London, 2014

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