Atsushi Inoue
Curriculum Vitae

August 2018

PERSONAL INFORMATION

Department of Economics
Vanderbilt University
2301 Vanderbilt Place
Nashville, TN 37235
Phone: 615-300-2438
Email: atsushi.inoue@vanderbilt.edu

EMPLOYMENT

Cornelius Vanderbilt Chair, Department of Economics, Vanderbilt University, TN, 2017–present.

Professor, Department of Economics, Vanderbilt University, Nashville, TN, 2014–present.

Professor, Robert H. and Nancy Dedman Endowed Chair, Department of Economics, Southern Methodist University, Dallas, TX, 2013–2014.

Professor, Department of Agricultural and Resource Economics, North Carolina State University, Raleigh, NC, 2009–2013.

Associate Professor with Tenure, Department of Economics, University of British Columbia, Vancouver, BC, Canada, 2006–2008.

Associate Professor with Tenure, Department of Agricultural and Resource Economics, North Carolina State University, Raleigh, NC, 2003–2009.

Assistant Professor, Department of Agricultural and Resource Economics, North Carolina State University, Raleigh, NC, 1998–2003.

OTHER POSITIONS

HIAS Fellow, Hitotsubashi Institute for Advanced Study, Hitotsubashi University, Tokyo, Japan, May 2016.

Visiting Professor, Faculty of Economics, Tohoku University, Sendai, Japan, Summer 2013.

Visiting Associate Professor, Department of Economics, University of Michigan, Ann Arbor, MI, 2003–2004.

Short-Term Visitor, Center for International Research on the Japanese Economy, Faculty of Economics, University of Tokyo, Tokyo, Japan, Summer 2002, December 2003 and May 2012.

EDUCATION

Ph.D. in Economics, 1998, University of Pennsylvania, Philadelphia, PA.

M.A. in Economics, 1995, University of Pennsylvania, Philadelphia, PA.

M.A. in Economics, 1993, University of Tokyo, Tokyo, Japan.

B.A. in Economics, 1991, Yokohama National University, Yokohama, Japan.

AWARDS AND HONORS

Journal of Econometrics Fellow, 2012-present.

Nakahara Prize, 2011.

Econometric Theory Multa Scripsit Award, 2007.

William Polk Carey Prize in Economics for the Outstanding Ph.D. Thesis Submitted to the Department of Economics, University of Pennsylvania, 1999.

Lawrence Robbins Prize in Economics for the Best First-Year Ph.D. Student, Department of Economics, University of Pennsylvania, 1994 (Co-Winner).

Hongyo Prize for the Best Essay, Faculty of Economics, Yokohama National University, 1990.

PUBLICATIONS

Articles in Peer-Reviewed Journals

Inoue, A., and M. Shintani, "Quasi-Bayesian Model Selection," accepted for publication in *Quantitative Economics*.

Guerron-Quintana, P., A. Inoue and L. Kilian, "Impulse Response Matching Estimators for DSGE Models," *Journal of Econometrics*, 196, 144-155, 2017.

Inoue, A., L. Jin and B. Rossi, "Rolling Window Selection for Out-of-Sample Forecasting with Time-Varying Parameters," *Journal of Econometrics*, 196, 55-67, 2017.

Inoue, A., and L. Kilian, "Joint Confidence Sets for Structural Impulse Responses," *Journal of Econometrics*, 192, 421–432, 2016.

Anderson, E., A. Inoue and B. Rossi, "Heterogeneous Consumers and Fiscal Policy Shocks," *Journal of Money, Credit and Banking*, 48, 1877-1888, 2016.

Hirose, Y., and A. Inoue, "Interest Rate Lower Bound and Parameter Bias in an Estimated DSGE Model," *Journal of Applied Econometrics*, 31, 630-651, 2016.

Han, X., and A. Inoue, "Tests of Parameter Instability in Dynamic Factor Models," *Econometric Theory*, 31, 1117–1152, 2015.

Inoue, A., and L. Kilian, "Inference on Impulse Response Functions in Structural VAR Models," *Journal of Econometrics*, 177, 1–13, 2013.

Guerron-Quintana, P., A. Inoue and L. Kilian, "Frequentist Inference in Weakly Identified DSGE Models," *Quantitative Economics*, 4, 197–229, 2013.

Rossi, B., and A. Inoue, "Out-of-Sample Forecast Tests Robust to the Window Size Choice," *Journal of Business and Economic Statistics*, 30, 432–453, 2012.

Inoue, A., B. Rossi and L. Jin, "Consistent Model Selection Over Rolling Windows," in Xiaohong Chen and Norm R. Swanson eds., *Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis: Essays in Honor of Halbert L. White Jr*, Springer: New York, NY, pp.299–330, 2012.

Hall, A.R., A. Inoue, J.M. Nason and B. Rossi, "Information Criteria for Impulse Response Function Matching Estimation of DSGE Models," *Journal of Econometrics*, 170, 499–518, 2012.

Inoue, A., "Mean-Plus-Noise Factor Models: An Empirical Exploration," *Japanese Economic Review*, 63, 289–309, 2012.

Inoue, A. and B. Rossi, "Testing for Weak Identification in Possibly Nonlinear Models," *Journal of Econometrics*, 161, 246–261, 2011.

Inoue, A. and B. Rossi, "Which Structural Parameters Are "Structural"? Identifying the Sources of Instabilities in Economic Models," *Review of Economics and Statistics*, 93, 1186-1204, 2011.

Inoue, A., and G. Solon, "Two-Sample Instrumental Variables Estimators," *Review of Economics and Statistics*, 92, 557–561, 2010 (An earlier version was circulated as NBER Technical Working Paper 311).

Inoue, A., and L. Kilian, "Do Actions Speak Louder Than Words? Household Expectations of Inflation Based on Micro Consumption Data," *Journal of Money, Credit and Banking*, 41, 1331-1363, 2009.

Inoue, A., and L. Kilian, "How Useful is Bagging for Forecasting Economic Time Series? A Case Study of U.S. CPI Inflation," *Journal of the American Statistical Association*, 103, 511–522, 2008.

Inoue, A., and B. Rossi, "Forecasting and Monitoring Financial Crises," *Journal of Money, Credit and Banking*, 40, 523-534, 2008.

Hall, A.R. A. Inoue and C. Shin, "Entropy Based Moment Selection in the Presence of Weak Instruments," *Econometrics Reviews*, 27, 398–427, 2008.

Inoue, A., "Efficient Estimation and Inference of Linear Pseudo-Panel Data Models," *Journal of Econometrics,* 142, 449–466, 2008.

Hall, A.R., A. Inoue, K. Jana and C. Shin, "Information in Generalized Method of Moments Estimation and Entropy Based Moment Selection," *Journal of Econometrics,* 138, 488–512, 2007.

Inoue, A., "A Bootstrap Approach to Moment Selection," *Econometrics Journal*, 9, 48–75, 2006.

Inoue, A., and L. Kilian, "On the Selection of Forecasting Models," *Journal of Econometrics,* 130, 273–306, 2006.

Inoue, A., and G. Solon, "A Portmanteau Test for Serially Correlated Errors in Fixed Effects Models," *Econometric Theory*, 22, 835–851, 2006. (An earlier version is circulated as NBER Technical Working Paper 310)

Inoue, A., and M. Shintani, "Bootstrapping GMM Estimators for Time Series," *Journal of Econometrics,* 133, 531–555, 2006.

Inoue, A., and T. Vukina, "Testing for the Principal's Monopsony Power in Agency Contracts," *Empirical Economics*, 31, 717–734, 2006.

Inoue, A., and B. Rossi, "Recursive Predictability Tests for Real-Time Data," *Journal of Business and Economic Statistics*, 23, 336–345, 2005.

Inoue, A., and L. Kilian, "In-Sample or Out-of-Sample Tests of Predictability: Which One Should We Use?" *Econometric Reviews*, 23, 371–402, 2004.

Hall, A.R., A. Inoue and F.P.M. Peixe, "Covariance Matrix Estimation and the Power of the Overidentifying Restrictions Test Against Structural Instability," *Econometric Theory*, 19, 962–983, 2003.

Inoue, A., and L. Kilian, "How Essential is the Continuity of the Limit Distribution for the Success of the Bootstrap?" *Econometric Theory*, 19, 944–961, 2003.

Hall, A.R., and A. Inoue, "The Large Sample Behavior of the Generalized Method of Moments Estimator in Misspecified Models," *Journal of Econometrics,* 114, 361–394, 2003.

Hahn, J., and A. Inoue, "A Monte Carlo Comparison of Various Asymptotic Approximations to the Distribution of Instrumental Variables Estimators," *Econometric Reviews*, 21, 309–336, 2002

Inoue, A., "Identifying the Sign of the Slope of a Monotonic Function via OLS," *Economics Letters*, 75, 419–424, 2002.

Inoue, A., and L. Kilian, "Bootstrapping Smooth Functions of Slope Parameters and Innovation Variances in Infinite-Order VAR Models," *International Economic Review*, 43, 309–332, 2002.

Inoue, A., and L. Kilian, "Bootstrapping Autoregressive Processes with Possible Unit Roots," *Econometrica*, 70, 377–391, 2002.

Christoffersen, P., J. Hahn and A. Inoue, "Testing and Comparing Value-at-Risk Measures," *Journal of Empirical Finance*, 8, 325–342, 2001.

Diebold, F.X., and A. Inoue, " Long Memory and Regime Switching," *Journal of Econometrics*, 105, 131–159, 2001.

Inoue, A., "Testing for Distributional Change in Time Series," *Econometric Theory*, 17, 156–187, 2001.

Inoue, A., "Solution 98.5.1. A Useful Result for Lipschitz Functions of Mixingales," *Econometric Theory*, 15, 780–781, 1999.

Inoue, A., "Tests of Cointegrating Rank with a Trend Break," *Journal of Econometrics*, 90, 215–237, 1999.

Yabushita, S., and A. Inoue, "The Stability of the Japanese Banking System: A Historical Perspective," *Journal of the Japanese and International Economies*, 7, 387–407, 1993. Reprinted in M. Smitka (ed.), *The Interwar Economy of Japan: Colonialism, Depression, and Recovery, 1910–1940*, 1998, 189–209, New York: Garland Publishing, Inc.

Other Publications

Inoue, A., "Comment" on "Comparing Predictive Accuracy, Twenty Years Later: A Personal Perspective on the Use and Abuse of Diebold-Mariano Tests" by F.X. Diebold, *Journal of Business and Economic Statistics,* 33, 9–11, 2015.

Diebold, F.X., A. Hickman, A. Inoue and T. Schuermann, "Scale Models," *Risk*, 104 -107, January 1998. Reprinted in M. Broadie and P. Glasserman (eds.), *Hedging with Trees: Advances in Pricing and Risk Managing Derivatives*, 1998, 233–237, London: Risk Publications.

Diebold, F.X., L. Giorgianni and A. Inoue, "Stamp 5.0: Review," *International Journal of Forecasting*, 12, 309–315, 1996.

Nishimura, K.G. and A. Inoue, "Labor's Share in Japanese Manufacturing 1960-1990: 'Dual Structure' and Imperfect Competition," in T. Ishikawa ed. *Distribution of Income and Wealth in Japan*, University of Tokyo Press, 79–106, 1994 (in Japanese, English version available as Discussion Paper 95-F-30, Faculty of Economics, University of Tokyo).

Working Papers

Inoue, A., C.-H. Kuo and B. Rossi, "Identifying the Sources of Misspecification," resubmitted.

Inoue, A., and B. Rossi, "The Effects of Conventional and Unconventional Monetary Policy: A New Approach," submitted.

Inoue, A., and B. Rossi, "The Effects of Conventional and Unconventional Monetary Policy on Exchange Rates," submitted.

Ganics, G., A. Inoue and B. Rossi, "Confidence Intervals for the Strength of Identification in IV and SVAR Models," revision requested and under revision.

Unpublished Manuscripts

Inoue, A., and B. Rossi, "Tests for the Validity of Portfolio or Group Choice in Financial and Panel Regressions."

Nosyk, B., A. Inoue, D.G. Fisher and A.H. Anis, "An Empirical Specification of the Rational Addiction Model for Illicit Drug Use."

Holt, M.T. and A. Inoue, "Climate Anomalies and World Commodity Prices: The Effects of El Nino and His Primos Segundos as Viewed Through a Rolling Window."

Inoue, A., "A Bayesian GMM in Large Samples."

Inoue, A., "A Conditional Goodness-of-Fit Test for Time Series."

PRESENTATIONS

Seminar Presentations

2017 University of Missouri, Columbia.

2016 City University of Hong Kong,
Hitotsubashi University (Tokyo, Japan),
Xiamen University (Xiamen, China).

2015 University of Illinois, Urbana-Champaign.

2014 The New Economic School, Moscow, Russia,
University of Tokyo (Tokyo, Japan),
Yokohama National University (Yokohama, Japan).

2013 University of Michigan,
Texas A&M University,
Vanderbilt University,
Kyoto University (Kyoto, Japan),
International University of Japan (Minami Uonuma, Japan),
University of Tokyo (Tokyo, Japan),
Tohoku University (Sendai, Japan).

2012 Universitat Pompeu Fabra,
University of Illinois, Urbana-Champaign,
Boston University,
Southern Methodist University,
University of Tokyo (Department of Economics, Tokyo, Japan),
University of Tokyo (Research Center for Advanced Science and Technology, Tokyo, Japan).

2011 University of Montreal,
East Carolina University.

2010 Keio University (Tokyo, Japan).

2009 Instituto Tecnológico Autónomo de Mexico (Mexico City, Mexico),
Queen's University (Kingston, Canada),
Vanderbilt University.

2008 University of Washington, Seattle,
UNC-NCSU Econometrics Workshop,
University of Tokyo (Tokyo, Japan).

2007 University of California, Davis.

2006 Hitotsubashi University (Tokyo, Japan),
Kobe University (Kobe, Japan),
Kyoto University (Kyoto, Japan),
Osaka University (Osaka, Japan),
Texas A&M University.

2005 University of British Columbia,
Indiana University, Bloomington,
Ohio State University,
University of Tokyo (Tokyo, Japan),
University of Virginia,
Yokohama National University (Yokohama, Japan).

2004 University of California, Riverside.

2003 Louisiana State University,
University of Maryland,
Michigan State University,
University of Montreal,
University of Tokyo (Tokyo, Japan).

2002 Boston College,
Hitotsubashi University (Tokyo, Japan),
Pennsylvania State University,
University of Pittsburgh,
Queen's University,
Tokyo Metropolitan University (Tokyo, Japan),
University of Tokyo (Tokyo, Japan),
Waseda University (Tokyo, Japan),
University of Wisconsin,
Yokohama National University (Yokohama, Japan).

2001 University of Michigan,
Virginia Polytechnic Institute and State University.

2000 Brown University,
University of Michigan,
Ohio State University.

1999 Kyoto University (Kyoto, Japan),
Waseda University (Tokyo, Japan).

1998 Cornell University,
North Carolina State University,
University of Rochester,
Yale University.

Conference Presentations

2017 International Association for Applied Econometrics Annual Conference, Sapporo, Japan.
NBER/NSF Time Series Conference, Evanston, IL (poster presentation).

2015 Barcelona GSE Summer Forum: Time Series Analysis in Macro and Finance, Barcelona, Spain.
CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics, Montreal, Canada (poster presentation).
The 11th World Congress of the Econometric Society, Montreal, Canada.
Midwest Econometrics Group Conference, St. Louis, MO (October 9 and 10).
Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium (DSGE) Models, Philadelphia, PA (October 16 and 17).

2014 NBER/NSF Time Series Conference, St. Louis, MO.
Texas Camp Econometrics, the Woodland, TX.

Society for Nonlinear Dynamics and Econometrics 22nd Annual Symposium, New York City, NY.
Midwest Macro Meeting, Columbia, MO.
International Association for Applied Econometrics Annual Conference, London, UK.

2013 Kansai Econometrics Study Group Meeting at Hitotsubashi University (Tokyo, Japan).

2012 NBER/NSF Time Series Conference, College Station, TX.
Applied Time Series Econometrics Workshop, Federal Reserve Bank of St. Louis.
Triangle Econometrics Conference, RTP, NC.

2011 Japanese Economic Association Autumn Meeting, Tsukuba, Japan.
Fifth CIREQ Time Series Conference, Montreal, Canada (poster presentation).
NBER Summer Institute, Cambridge, MA.
Triangle Econometrics Conference, RTP, NC.

2010 Info-Metrics Fall Conference: Theory and Applications in the Social Science, Washington D.C.

2009 NBER/NSF Time Series Conference, Davis, CA. Joint Statistical Meeting, Washington D.C.
NBER Summer Institute, Cambridge, MA.
Seminar on Bayesian Inference in Econometrics and Statistics, St. Louis, MO.

2008 Triangle Econometrics Conference, RTP, NC.
ERID Conference on Identification, Durham, NC.
European Meeting of the Econometric Society, Milan, Italy.
Annual Meeting of the Canadian Economic Association, Vancouver, Canada.

2007 CIREQ Conference on GMM, Montreal, Canada.
North American Summer Meeting of the Econometric Society, Durham, NC.
NBER/NSF Time Series Conference, Iowa City, IA (poster presentation).

2006 North American Winter Meeting of the Econometric Society, Boston, MA.
Canadian Econometrics Study Group Conference, Niagara Falls, Canada.
Triangle Econometrics Conference, RTP, NC.
CIREQ Time Series Conference, Montreal, Canada.

2005 The 12th Panel Data Conference, Copenhagen, Denmark.
The 2nd Conference on Information and Entropy Econometrics: Theory, Method and Applications, Washington D.C.

2004 Hitotsubashi Conference on Economic Statistics, Tokyo, Japan.
Conference for Young Researchers on Forecasting in Time Series, Durham, NC.
6th Financial Econometrics Conference, Waterloo, Canada.

2003 14th EC^2 Conference, London, UK.
North American Winter Meeting of the Econometric Society, Washington D.C.
Triangle Econometrics Conference, RTP, NC.

2002 NBER/NSF Time Series Conference, Philadelphia, PA (poster presentation).

2001 Colloque CRDE Conference, Resampling Methods in Econometrics, Montreal, Canada.
NBER Summer Institute, Cambridge, MA.
North American Summer Meeting of the Econometric Society, College Park, MD.

2000 Joint Statistical Meeting, Indianapolis, IN.
Midwest Econometrics Group Meeting, Chicago, IL.
North American Winter Meeting of the Econometric Society, Boston, MA.
Triangle Econometrics Conference, RTP, NC.
World Congress of the Econometric Society, Seattle, WA.

1999 Midwest Econometrics Group Meeting, Ames, IA.
North American Summer Meeting of the Econometric Society, Madison, WI.

1998 North American Summer Meeting of Econometric Society, Montreal, Canada.
NSF Symposium on Nonlinear Time Series Models, Berkeley, CA.
Triangle Econometrics Conference, RTP, NC.

1997 Third International Conference on Computing in Economics and Finance, Stanford, CA.

1996 North American Summer Meeting of Econometric Society, Iowa City, IA.

Discussant

2015 CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics, Montreal, Canada.

2014 Counterfactual Analysis for Policy Evaluation Conference, Los Angeles, CA.

2011 Fifth CIREQ Time Series Conference, Montreal, Canada.

2008 Canadian Econometrics Study Group Conference, Montreal, Canada.
Annual Meeting of the Canadian Economic Association, Vancouver, Canada.

2005 Simulation Based and Finite Sample Inference in Finance (SBFSIF) Conference II, Quebec City, Canada.

2003 NBER/NSF Time Series Conference, Chicago, IL.

2001 North American Winter Meeting of Econometric Society, New Orleans, LA.

1999 Cowles Foundation Econometrics Conference, New Haven, CT.
North American Summer Meeting of Econometric Society, Madison, WI.
North American Winter Meetings of Econometric Society, New York, NY.

1996 North American Summer Meeting of Econometric Society, Montreal, Canada.

Session Chair

2011 Causality, Prediction and Specification Analysis: Conference in Honor of Halbert L. White, Jr., San Diego, CA.
Fifth CIREQ Time Series Conference, Montreal, Canada.

2010 NBER-NSF Time Series Conference, Durham, NC.

2008 European Meeting of the Econometric Society, Milan, Italy.
Annual Meeting of the Canadian Economic Association, Vancouver, Canada.

2007 Joint Statistical Meeting, Salt Lake City, UT.

2000 Joint Statistical Meeting, Indianapolis, IN.

1997 Third International Conference on Computing in Economics and Finance, Stanford, CA.

OTHER PROFESSIONAL ACTIVITIES

Co-Editor, *Journal of Econometric Methods*, 2010–2018.

Associate Editor, *Journal of Business and Economic Statistics*, February 2002–Present.

Associate Editor, *Econometric Reviews,* September 2013–Present.

Associate Editor, *Japanese Journal of Statistics and Data Science,* 2017–Present.

Research Associate, Info-Metrics Institute, 2010–2016

Scientific Committee Member of the 2017 International Association for Applied Econometrics Annual Conference, June 26–29, 2017.

Scientific Committee Member of the 2016 International Association for Applied Econometrics Annual Conference, June 22–25, 2016.

Scientific Committee Member of the 2015 International Association for Applied Econometrics Annual Conference, June 25–27, 2015.

Scientific Committee Member of the 2014 International Association for Applied Econometrics Annual Conference, June 26–28, 2014.

Local Organizing Committee Member of the 2010 NBER-NSF Time Series Conference, October 8–9, 2010.

Scientific Committee Member of the CIREQ GMM Conference in Montreal, QC, November 16–17, 2007.

Session Organizer in the 2009 Joint Statistical Meeting, Washington D.C., 29–August 2, 2009.

Session Organizer in the 2007 Joint Statistical Meeting, Salt Lake City, UT, July 29–August 2, 2007.

Local Organizing Committee Member of the 2001 NBER/NSF Time Series Conference, Raleigh, NC.

Referee for

American Economic Review, American Journal of Agricultural Economics, Annals of Economics and Statistics, Applied Economic Perspective and Policy, Bernoulli, Canadian Journal of Economics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory,

Econometrica, Econometrics, Econometrics Journal, Empirical Economics, European Financial Review, European Journal of Agricultural Economics, International Economic Review, International Journal of Central Banking, International Journal of Forecasting, Japanese Economic Review, Journal of Agricultural and Resource Economics, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Development Economics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of International Economics, Journal of Money, Credit and Banking, Journal of Risk, Journal of the Association of Environmental and Resource Economists, Journal of the Japanese and International Economies, Journal of Time Series Analysis, Manchester School, Oxford Bulletin of Economics and Statistics, Oxford Economic Papers, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Studies in Nonlinear Dynamics and Econometrics, The Manchester School, Cambridge University Press, National Science Foundation, Research Grants Council of Hong Kong, and Social Sciences and Humanities Research Council of Canada.

Professional Affiliation

Econometric Society, Japanese Economic Association.

TEACHING EXPERIENCE

Vanderbilt University, Nashville, TN

Taught Statistical Analysis (Ph.D. Level), Fall 2017.

Taught Econometrics II (Ph.D. Level), Fall 2016.

Taught Seminar in Research in Economic Development (Masters Level), Spring 2015, Spring 2016, Spring 2017, Spring 2018.

Taught Time Series Econometrics (Ph.D. Level), Spring 2015, Spring 2016.

Southern Methodist University, Dallas, TX

Taught Econometrics I (Ph.D. Level), Fall 2013.

Taught Econometrics II (Ph.D. Level), Spring 2014.

North Carolina State University, Raleigh, NC

Taught Time Series Econometrics (Ph.D. Level), Spring 2011, Spring 2012, Spring 2013.

Taught Econometrics (Ph.D. Level), Fall 2004, Fall 2005.

Taught Topics in Econometrics (Ph.D. Level), Spring 1999, Spring 2000, Spring 2001, Spring 2002, Spring 2003.

Taught Intermediate Econometrics (Masters Level), Spring 2009, Spring 2010.

Taught Mathematical Methods for Economics (Masters Level), Spring 1999, Spring 2000, Spring 2001, Spring 2002, Spring 2003, Fall 2004, Fall 2005, Fall 2008, Fall 2009, Fall 2010, Fall 2011, Fall 2012.

University of British Columbia, Vancouver, BC

Taught Applied Econometrics (Ph.D. Level), Term 1, 2006, Term 1, 2007.

Taught Mathematics for Economists (Master Level), Term 1, 2006, Term 1, 2007.

University of Michigan, Ann Arbor, MI

Taught Theoretical Econometrics (Ph.D. Level), Winter 2004

Taught Introduction to Statistics (Undergraduate Level), Fall 2003.

CIdE Summer School of Econometrics, Bertinoro, Italy, June 11, 2012–June 17, 2012 (co-taught with Barbara Rossi).

Graduate Student Advising (In parentheses are their degree, year and initial positions)

Chair (NCSU): Xu Han (Ph.D., 2012, City University of Hong Kong), Lu Jin (Ph.D., 2014, Stata) Chair: Chun-Hung Kuo (Ph.D., 2012, International University of Japan), Bo Ning (Master's, 2013), Qifeng Weng (Master's, 2012).

Co-Chair (NCSU): Wen Ji (Ph.D., 2003, SAS), Agir Kurmanj (Ph.D., 2009, North Carolina A&T), and Oleksandr Movchan (Ph.D., 2009, Siena Heights University).

Committee Member (Vanderbilt): Brantly Callaway (Ph.D., 2016, Temple University), Dong Cheng (Ph.D., Union College), Jake Gao (Ph.D., 2015, J.P. Morgan Chase), Hao Hui (Ph.D., in progress), Nicholas Maeder (Ph.D., in progress).

Committee Member (NCSU): Almukhtar Al-Abri (Ph.D., 2005), Carlos Carpio (Ph.D., 2006, Clemson), Hee Jun Choi (Ph.D., 2011), Young Jin Choi (Ph.D., 2012), Gunce Eryuruk (Ph.D., 2009, ITAM, Mexico), Tia Hilmer (Ph.D., 2001, Virginia Tech), Chienyu Huang (Ph.D., 2012), Mehmet Ivrendi (Ph.D., 2004, Aksaray University, Turkey), Lei Ji (Ph.D., 2010, Old Dominion University), Lu Jin (Master's, 2010), Aycan Koksal, (Ph.D., 2012, Cleveland State University), Kostas Kyriakoulis (Ph.D., 2006, SAS), Jessica Madariaga (Ph.D., 2012), Milton Mai (Master's, 2011), Luyuan Niu (Ph.D., 2013), Pedro Oviedo (Ph.D., 2003, Iowa State University), Feng Qiu (Ph.D., 2012, University of Alberta), Kapil Sen (Ph.D., 2002), Changmock Shin (Ph.D., North Carolina State University, 2005), Eddie Smith (Master's, 2002), Xiaoyang Tang (Ph.D., in progress), Kemal Turkcan (Ph.D., 2003, Turkey), Ligia Vado (Ph.D., 2010), Wei Wei (Ph.D., 2013), Haiqing Zheng (Ph.D., 2012).

Committee Member (UBC): Haifang Huang (Ph.D., 2008, University of Alberta), Bohdan Nosyk (Ph.D., 2010, University of California, Los Angeles)

Committee Member (Universitat Pompeu Fabra): Gergely Gánics (Ph.D., 2017, Bank of Spain).

GRANTS

National Science Foundation, "Collaborative Research: New Methods for Inference in the Presence of Instabilities, Weak Identification and Mis-specification," SES-1022159, $213,441, 2010–2013 (Co-PI: Barbara Rossi, Combined Total: $435,702).

SSHRC Standard Research Grant, "Topics in Macroeconometrics and Microeconometrics," $59000

(CAD), 2007–2010 (Inactivated in 2008).

CALS Overhead Equipment Grant, $2,350, 1998.

UNIVERSITY SERVICES

Vanderbilt University

GPED Admissions Committee Chair, 2017–2018.

Econometrics Recruiting Committee Chair, 2016–2017.

Senior Advisory Review Committee Member, 2015–2016.

GPED Admissions Committee Member, 2015–2016.

Econometrics Recruiting Committee Member, 2014–2015.

Ad Hoc GPED Review Committee Member, 2014–2015.

Southern Methodist University

Endowed Chair Recruiting Committee Member, 2013–2014.

North Carolina State University

Post Tenure Review Committee, 2011, 2012 (chair).

Departmental Computer Advisory Board, 1998–2013.

Economics Graduate Programs Faculty Member, December, 2000–2013.

Associate Member of the Department of Statistics, December, 2002–2013.

Financial Mathematics Faculty Member, July, 2003–2013.

Graduate School Representative (from 2008 on only) Preliminary and Final Oral Exams (Deyao Ren, July 2008 and November 2008).

University of British Columbia

Graduate Studies Admission and Recruitment Committee (2007-2008).

Chair of Final Doctoral Exam (Binyamin Mantin, February, 2008).

University Examiner of Final Doctoral Oral Exam (Kazuko Kano, November, 2006).

University Examiner of Final Doctoral Oral Exam (Francis Vitek, May, 2007).

University Examiner of Final Doctoral Oral Exam (Shahadut Hossain, May, 2007).

Examiner at Department Defense (Francis Vitek, February, 2007).