CURRICULUM VITA
Yoosoon Chang

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Education
1995. Ph.D. in 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

Academic Appointments
2009-present: Professor, Department of Economics, Indiana University
2009-present: Adjunct Professor, Department of Statistics, Indiana University
2007-present: External Associate, Centre for Econometric Analysis, Cass Business School
2007-present: External Fellow, Granger Centre for Time Series Econometrics, Nottingham University
2006-2009: Professor, Department of Economics, Texas A&M University
2007-2008: Head, 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
2014. Invited Speaker, Econometric Society Australasian Meeting, Hobart, Australia.
2014. Invited Speaker, International Panel Data Conference, Tokyo, Japan.
2013. Keynote Speaker, African Econometric Society Annual 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

Visiting Academic Positions
2013.6: Visiting Professor, School of Economics, Fudan University, Shanghai, China.
2012.6: Visiting Professor, School of Economics, Fudan University, Shanghai, China.
2004.5-2004.7: BK21 Visiting Professor of Economics, Sungkyunkwan University, Seoul, Korea.
2000.5-2000.7: Visiting Professor, CIRJE, Faculty of Economics, University of Tokyo, Japan.
1999.9-1999.12: Visiting Scholar, Cowles Foundation for Research in Economics, Yale University.

Short Term Visiting Positions
2016.3: Toulouse School of Economics, France.
2015.3-4: The 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.

Research Grants

2014-15: Korea Gas Corporation, Co-Principal Investigator, "Evaluating Long-Term Demand Forecast for Natural Gas".

2014: Korea Electric Power Corporation, Co-Principal Investigator, "Forecasting Electricity Demand for Korea Using World Panel Data".

2013-14: KEPCO Economy & Management Research Instititute, Co-Principal Investigator, "Estimating Income Elasticity of Long-Term Electricity Demand".

2013: Korea Gas Corporation, Co-Principal Investigator, "Forecasting Peak and Average Demands for Natural Gas".

2011-2012: Doosan Corporation, Co-Principal Investigator, "Panel Analysis of World Electricity Demand".

2011: Korea Electric Power Corporation, 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".

2008: Korea Electric Power Corporation, Co-Principal Investigator, "Estimation of Price Elasticity for Long-Term Electricity Demand".

2007: Korea Electric Power Corporation, Co-Principal Investigator, "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

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

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

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

4. "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.

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

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

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

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

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

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

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

12. “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.

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

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

15. “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.

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

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

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

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

20. “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.

21. *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.

22. “Bootstrapping Unit Root Tests with Covariates,” with R. Sickles and W. Song, *Econometric Reviews*, published online, November 2015 (http://dx.doi.org/10.1080/07474938.2015.1114279).

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

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

25. “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.

26. “A New Approach to Model Regime Switching,” with Yongok Choi and Joon Y. Park, *Journal of Econometrics*, 196, 127-143, 2017. DOI information: 10.1016/j.jeconom.2016.09.005. Earlier versions were circulated under the title “Regime Switching Model with Autoregressive Endogenous Latent Factor”.

27. “Disentangling Temporal Patterns in Elasticities: A Functional Coefficient Panel Anaylsis 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/artic

Other Writings

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

Working Papers

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

2. "Time Series Analysis of Global Temperature Distributions: Identifying and Estimating Persistent Features in Temperature Anomalies," with Robert K. Kaufmann, Changsik Kim, J. Isaac Miller, Joon Y. Park and Sung-Keun Park, submitted to *Journal of Econometrics*.

3. "Understanding Regressions with Observations Collected at High Frequency over Long Span," with Joon Y. Park.

4. "Endogenous Monetary-Fiscal Regime Change in the United States," with Boreum Kwak.

5. "Do Shocks to Income Distribution Permanently Change Consumption Distribution?: Time Series of Cross-Sectional Distributions with Common Stochastic Trends?," with Changsik Kim, Hwagyun Kim and Joon Y. Park.

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

Work in Progress

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

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

"Predicting the Cross-sectional Distribution of Individual Stock Returns in US Stock Market Using an Extensive Panel of Option Prices," with Youngmin Choi, Soohun Kim and Joon Y. Park.

"Non-linearities in the Euro Area Phillips Curve," with Elena Bobeica.

"A Step Towards Endogenous Regime Switching Model with General Autoregressive Latent Factor: A Case Study with ESTAR Process," with Joon Park and Shi Qui.

"Econometric Analysis of Continuous Time Asset Pricing Models," with Hwagyun Kim and Joon Y. Park.

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

"Estimation of Continuous Time Asset Pricing Models Using Time Change," with Hwagyun Kim and Joon Y. Park.

"Using Hodrick-Prescott Filter to Nonparametrically Estimate Conditional Mean Processes," with Joon Y. Park and Hyosung Yeo

"Testing for Return Predictability with Multiple Predictors," with Joon Y. Park and Hyosung Yeo.

"Uncertainty and Nonlinear Volatilities," with Hwagyun Kim and Joon Y. Park.

"Ambiguity and Cross Section of Stock Returns," with Hagen Kim and Joon Y. Park.

Teaching

Time Series Econometrics: Graduate advanced topics course, taught at Rice University, Texas A&M University, and Indiana University.

Quantitative Methods in Financial Economics: A topics course for advanced undergraduates and masters students, taught at Fudan University.

Financial Economics: Undergraduate economics elective course, taught at Indiana University.

Advanced Economic Statistics: Introductory probability and statistics course for the first year Ph.D. students, taught at Rice University and Texas A&M University.

Econometrics: Graduate econometrics, taught at Rice University, Texas A&M University, Indiana University, and Fudan University.

Econometrics: Advanced undergraduate econometrics course, taught at Rice University and Indiana University.

Corporate Finance: Department of Economics, taught at Rice University.

Professional Appointments/Activities

Vice President, Korea America Economic Association (KAEA): 2016.

Member, International Advisory Board, Association for the Advancement of African Women's Economists (AAAWE): 2016-present.

Organizer, Midwest Econometrics Group (MEG): 2015-present.

Associate Editor, *Studies in Nonlinear Dynamics & Econometrics*: 2012-present.

Associate Editor, *Journal of Time Series Econometrics*: 2007-present.

Member, Editorial Board, *The Korean Economics Review*: 2007-present.

Member, Scientific Committee, The Symposium on Econometric Theory and Applications (SETA): 2007-2010, 2011-present.

Member, Program Committee, Symposium on Econometric Theory and Applications (SETA) Meetings: 2008 (Seoul), 2010 (Singapore), 2011 (Melbourne), 2012 (Shanghai), 2014 (Taipei), 2015 (Tokyo), 2016 (Hamilton, NZ).

Member, Scientific Board, SCE Conference, Bordeaux, France, 2016.

Member, Fellows Award Committee, *Journal of Econometrics*, 2014

Member, Program Committee, CEF (Computing in Economics and Finance) Conference of SCE (Society for Computational Economics), Oslo, Norway, June 2014.

Member, Program Committee, CAMP (Centre for Applied Macro and Petroleum Economics) Workshop on Commodity Price Dynamics and Financialization, BI Norwegian Business School, Oslo, Norway, June 2014.

Co-Organizer, Conference for Advances in Econometrics Vol 33 in honor of P.C.B. Phillips, Southern Methodist University, Dallas, Texas, 1-3 November 2013.

Organizer, The 23rd Annual Meeting of the Midwest Econometrics Group (MEG) Meeting, Indiana University, October 2013.

Organizer, Mentoring Workshop for Junior Female Economists, as a pre-conference event for MEG 2013 Meeting, Indiana University, October 2013.

Program Co-Chair, The 9th Symposium on Econometric Theory and Applications (SETA), Sungkyunkwan University, Seoul, Korea, July 2013.

Organizer, Session "New Developments in Econometrics" for KAEA, 2012 ASSA Meetings, Chicago.

Moderator, Session *Econometrics: Present and Future* for 2011 Yale Economics Alumni Conference, New Haven, April 2011.

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, November 2005.

Organizer, Session "Recent Developments in Inferential Methods for Panels" for *The 11th International Conference on Panel Data*, June 2004, Texas A&M University.

Other Professional Activities/Services

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, Korea Power Exchange, 2016.
Co-Organizer, Time Series Workshop on Macro and Financial Economics, SKKU, 2016.
Mentor, CSWEP Annual Mentoring Breakfasts for Junior Economists, 2016.
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 Event, 2015 (Hitotsubashi), 2016 (Kyoto).
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, July 2014.
Mentor, Group Senior Academic Women Mentoring Junior Academic Women, Finance and Economics Women (FEW) 2014 Workshop, University of Tasmania, July 2014.
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-present.
Mentor, Faculty Mentoring Program, Office for Women's Affairs, Indiana University, 2009-present.
Member, Graduate Instruction Committee, Dept of Economics, Indiana University, 2009-present.
Member, Executive Committee, Department of Economics, Indiana University, 2009-12.
Member, Committee to Coordinate Graduate Statistics Classes, Indiana University, 2012.
Member, CSWEP (Committee on the Status of Women in the Economics Profession), 2005-present.
Mentor, CSWEP National Mentoring (CeMENT) Workshop, 2006, 2008, 2015.
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.

Invited Lectures/Presentations

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, 31 March 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, 14 June 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, 1-4 July 2014.

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor,” Workshop on Time Series Econometrics, University of Goethe, Frankfurt, Germany, 20 June 2014.

Presentation of “Regime switching model with endogenous autoregressive latent factor,” Hitotsubashi Conference on Econometrics for Macroeconomics and Finance, Hitotsubashi University, Hitotsubashi, Japan, 15-16 March 2014.

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor,” Princeton-QUT-SMU Conference on Measuring Risk, Bendheim Finance Center, Princeton, 17-18 October 2013.

Keynote Speech on “Nonstationarity in Time Series of State Densities,” The 18th Annual Meeting of African Econometrics Society, University of Ghana, Accra, Ghana, 24-26 July 2013.

Lectures on “Nonstationary Panels,” Hilda Geiringer Lecture Series, Humboldt University, Berlin, Germany, 8-12 July 2013.

Presentation of “Regime Switching Model with Endogenous Autoregressive Latent Factor,” Conference on Stochastic Dominance & Related Themes, Trinity College, Cambridge, UK, 13-14 June 2013.

Presentation on “Nonstationarity in Time Series of State Densities,” Panel Conference in honor of Cheng Hsiao, WISE, Xiamen University, Xiamen, China, June 8-9, 2013.

Lectures on Quantitative Financial Economics, School of Economics, Fudan University, Shanghai, China, 3-21 June 2013.

Presentation of "Nonstationarity in Time Series of State Densities," Econometrics Workshop in Honor of James Davidson, University of Exeter, UK, 21-22 May 2013.

Lectures on "Multivariate Linear Models and Simultaneous Equation Models," School of Economics, Fudan University, Shanghai, China, 5-25 June 2012.

Presentation of "Evaluating Factor Pricing Models Using High Frequency Panels," Financial Econometrics Conference, Toulouse, France, 10-12 May 2012.

Presentation of "Evaluating Factor Pricing Models Using High Frequency Panels," Conference on Measuring Risk, Bendheim Center for Finance, Princeton University, 7-8 October 2011.

Presentation of "Panels at High Frequency", 2011 Econometric Society Australasian Meeting (ESAM), Adelaide, Australia, 5-7 July 2011.

Presentation of "Nonstationarity in Time Series of State Densities," Conference in Honor of Joel Horowitz, University College London, London, UK, June 23-24, 2011.

Presentation of "Testing for Unit Roots in Time Series of Distributions," The 5th CIREQ Time Series Conference, Montreal, Canada.

Presentation of "Taking a New contour: A Novel Approach to Panel Unit Root Test," *Conference on Recent Advances in Panel Data Models and Nonlinear Models* in Honor of Peter C.B. Phillips, Singapore Management University, Singapore, July 14-15, 2008.

Presentation of "Endogeneity in Nonlinear Regressions with Integrated Time Series," *The 2008 International Symposium on Nonlinear Time Series Econometrics: Theory and Applications* (NTSETA2008), Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 10-12, 2008.

Presentation of "Using Kalman Filter to Extract and Test for Common Stochastic Trends," *Special NZESG 18th Meeting in Honour of Professor Peter C.B. Phillips*, University of Auckland Business School, March 7-9, 2008.

Lecture on "Nonlinear IV Panel Unit Root Tests," ERMES (Research Team on Markets, Employment and Simulation), University of Paris II, Paris, France, June 21, 2007.

Presentation of "Extracting a Common Stochastic Trend: Theory with Some Applications," *2006 International Conference on Econometrics*, Shanghai University of Finance and Economics (SUFE), Shanghai, China, July 14, 2006.

Short lectures on "Spatial Analysis of Time Series," joint with Joon Park, Department of Economics, Leeds University Business School, Leeds, UK, March 13-16, 2006.

Presentation of "Endogeneity in Nonlinear Regressions with Integrated Time Series," *CIREQ Conference on Time Series*, University of Montreal, Montreal, CA, December 2-3, 2005.

Presentation of "Taking a New Contour: A Novel Approach to Panel Unit Root Tests," CalTech Mini Conference on *Nonlinear/Nonstationary Time Series Models*, Pasedena, California, October 8, 2004.

Presentation of "Taking a New Contour: A Novel Approach to Panel Unit Root Tests," NBER/NSF Forecasting Seiminar, NBER Summer Institute 2004, Cambridge, Massachusetts, July 2004.

Lecture Series of "Inference in Nonstationary Panels" as a part of *BK21 Invited Lecturer Series*, Department of Economics, Sungkyunkwan University, Seoul, Korea, May 2004.

Presentation of “Taking a New Contour: A Novel Approach to Panel Unit Root Tests,” Conference on *Recent Developments in the Econometrics of Panel Data*, Cass Business School, London, United Kingdom, March 2004.

Lecture Series on “Nonlinear and Nonparametric Models with Nonstationary Time Series: Theory and Applications,” Faculty of Economics, University of Tokyo, Japan, June/July 2000 (joint with J.Y. Park).

Refereed Presentations

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, 29-30 June 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, 29-30 May 2014.

Computing in Economics and Finance (CEF) Conference of SCE (Society for Computational Economics), Oslo, Norway, 22-24 June 2014.

NBER-NSF Time Series Conference, Federal Reserve Bank of St. Louis, 26-27 September 2014.

International Association of Applied Econometrics (IAAE) Meeting, Queen Mary, University of London, 26-28 June 2014.

International Panel Data Conference, Cass Business School, London, UK, 5-6 July 2013.

Tsinghua International Conference in Econometrics, Beijing, China, 17-18 June 2013.

Annual Meeting of the Canadian Econometric Study Group, Conference on “Time series and bootstrap methods” at Queens University, Kingston, Canada, 27-28 October 2012.

Midwest Econometrics Group (MEG), University of Kentucky, Lexington, 28-29 September 2012.

International Panel Data Conference, Banque de France, Paris, France, 5-6 July 2012.

SMU-ESSEC Symposium on Empirical Finance & Financial Econometrics, Singapore Management University, Singapore, 8-9 June 2012.

Symposium on Econometric Theory and Applications (SETA), Jiao Tong University, Shanghai, China, 19-21 May 2012.

2012 ASSA Winter Meeting of the Econometric Society, Chicago, January 6-8, 2012.

International Symposium on Financial Engineering and Risk Management (FERM), Noational Taiwan University, Taipei, Taiwan, June 10-12, 2010.

The 9th International Panel Data Conference, IZA, University of Bonn, Bonn, Germany, July 3-5, 2009.

Conference on “Recent Developments in Macroeconomics,” The Center for European Economic Research (ZEW), University of Mannheim, Mannheim, Germany, July 7-8, 2009.

The Symposium on Econometric Theory and Applications (SETA), Kyoto University, Kyoto, Japan, July 30 - August 3, 2009.

Meetings of the Midwest Econometrics Group (MEG), Purdue University, West Lafayette, Indiana, September 11-12, 2009.

The 2008 Far Eastern and South Asian Meeting of the Econometric Society (FEMES-SAMES 2008), Singapore Management University, Singapore, July 16-18, 2008.

The Symposium on Econometric Theory and Applications (SETA), Seoul National University, Seoul, Korea, May 28-30, 2008.

Far-Eastern Meeting of Econometric Society, Academia Sinica, Taipei, Taiwan, July 11-13, 2007.

IMS (Institute of Mathematical Statistics) Annual Meeting and X Brazilian School of Probability, Rio de Janeiro, Brazil, July 30-Aug 4, 2006.

Far-Eastern Meeting of Econometric Society, Tsinghua University, Beijing, China, July 9-12, 2006.

2006 ASSA Winter Meeting of the Econometric Society, Boston, MA, January 6-8, 2006.

International Conference on Panel Data, Centre for Applied Microeconometrics, University of Copenhagen, Copenhagen, Denmark, June 24-26, 2005.

The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 18-20, 2005.

2005 ASSA Winter Meeting of the Econometric Society, Philladelphia, PA, January 2005.

Far-Eastern Meeting of Econometric Society, Yonsei University, Seoul, Korea, June 28 - July 2, 2004.

The 11th International Conference for Panel Data, Texas A& M University, College Station, TX, USA, June 2004.

2004 ASSA Winter Meeting of the Econometric Society, San Diego, CA, January 2004.

North American Econometric Society Summer Meeting, Northwestern University, Evanston, Illinois, USA, June 2003.

International Conference on Current Advances and Trends in Nonparametric Statistics, Crete, Greece, July 2002.

The 10th International Conference on Panel Data, DIW The Academy of Science, Berlin, Germany, July 2002.

2002 ASSA Winter Meeting of the Econometric Society, Atlanta, GA, January 2002.

Conference on *Resampling Methods in Econometrics*, The C.R.D.E. at University of Montreal, Montreal, Canada, October 2001.

Econometric Society Australasian Meeting, University of Aucklang, Auckland, New Zealand, July 2001.

Econometric Society Far-Eastern Meeting, Kobe University, Kobe, Japan, July 2001.

The 9th International Conference for Panel Data, University of Geneva, Geneva, Switzerland, June 2000.

Long Memory and Nonlinear Time Series Conference, Cardiff, England, July 2000.

The 8th World Congress, University of Washington, Seattle, WA, USA, August 2000.

Cowles Foundation NBER/NSF Conference *New Developments in Time Series Econometrics*, Yale University, October 1999.

North American Econometric Society Summer Meeting in Montreal, Canada, June 1998.

Other Conference Participations

2016 Time Series Workshop on Macro and Financial Economics, SKKU, Seoul, Korea, 20-21 May 2016.

Conference in honor of Rene Garcia's 65th Anniversary, CIRANO, Montreal, Canada, 16 August 2015.

Conference "Frontier of Theoretical Econometrics," Celebrating Don Andrews' 60th Birthday, University of Konstanz, Germany, 1-2 August 2015.

Conference on Present and Future of Econometrics in Korea, Celebrating Joon Park's 60th birthday, SKKU, Seoul, Korea, 5 June 2015.
Workshop for Young Korean Econometricians organized by Joon Park, and sponsored by KAEA and SKKU, Seoul, Korea, 8-9 August 2014.

Korean Econometric Society Meetings: July 2003, May 1998, June 2008 (Sogang University), 2014 (Yonsei University)

Workshop on Commodity Price Dynamics and Financialization, CAMP (Centre for Applied Macro and Petroleum Economics) at BI Norwegian Business School, Oslo, Norway.

Financial Econometrics Conference, Toulouse School of Economics, 16-17 May 2014.

World Statistics Congress of the International Statistical Institute (ISI), Dublin, Ireland, 21-26 August 2011.

Frontiers in Financial Econometrics Workshop, Queensland University of Technology, Brisbane, Australia, 12-13 July 2011.

Nonlinear and Financial Econometrics Conference: A Tribute to A. Ronald Gallant, Toulouse, May 19-21, 2011.

2011 Yale Economics Alumni Conference, New Haven, April 8-10, 2011.

2011 ASSA Winter Meeting of the Econometric Society, Denver, January 7-9, 2011.

Far Eastern and South Asian Meeting of the Econometric Society (FEMES-SAMES 2009), University of Tokyo, Japan, August 3-5, 2009

Cowles Foundation 75th Anniversary Conference on Econometrics "Looking to the Future: A New Generation of Econometricians," Cowles Foundation, Yale University, June 11-12, 2007.

Texas Econometrics Camp, 1996-2007

Conference in Honor of the 25th Anniversary of Beveridge-Nelson Decomposition, Federal Reserve Bank of Atlanta, March 31-April 1, 2006

Korean Econometric Society Study Group, April 1996 (Ewha University), December 2000 (Kyunghee University), May 2004 (Pusan), May 2005 (Cheju)

NBER Summer Institute 2003: Economic Fluctuations and Growth/ Working Group on Forecasting & Empirical Methods in Macroeconomics & Finance, Cambridge, Massachusetts, July 2003.

Invited Seminars
2017: 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

2013: Rice University, Indiana University School of Public and Environmental Affairs, University of Kansas, University of Pennsylvania

2012: Korea Institute of Science and Technology (KAIST), University of Texas at Dallas, Korea Institute of Finance (KIF), Ozyegin University School of Business, Bilkent University, Zhejiang Agriculture & Forestry University

2011: University of Mannheim, Humboldt University WIAS, University of Sydney, Oxford University Nuffield College, University of Liverpool, Exeter University, London School of Economics

2010: Choong-Ang University, University of Rochester, Louisiana State University, Sveriges Riksbank, Seoul National University, Ohio State University, Michigan State University, Purdue University, Yale University

2009: Vanderbilt University, Hitotsubashi University, Goethe University, University of Rochester

2008: University of British Columbia, Indiana University, Academia Sinica,, Hong Kong University of Science and Technology

2007: University of Texas Austin

2005: Choongnam University, Texas A&M University, Indiana University, Washington University, London School of Economics, University of Leeds, Cass Business School

2004: University of Tokyo, Sungkyunkwan University, New York University, University College London, Edinburgh University,

2003: University of California at Berkeley, Rice Statistics Department Colloquium, Vanderbilt University

2002: Academia Sinica, University of Central Florida, University of Bonn IZA, European Central Bank, Chicago Graduate School of Business

2001: Hiroshima University, University of Maryland, University of British Columbia, Ohio State University,

2000: Cornell University, Syracuse University, University of Houston, Osaka University, Otaru University of Commerce, University of Tokyo, Hitotsubashi University, Yokohama National University, Texas A&M University

1999: SUNY at Albany, Yale University

1997: Rice University Statistics Department Colloquium, Oxford Univeristy, London School of Economics,

1995: Rice University, University of Notre Dame, Sanford C. Bernstein & Co., Iowa State University, Queens University, University of Maryland, Columbia University

Referee Services
Journals: Canadian Journal of Economics, Communications in Statistics, Computational Statistics and Data Analysis, Econometrica, Econometric Reviews, Econometric Theory, Economics Bulletin, Economics Letters, Empirical Economics, International Economic Review, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Surveys, Journal of Time Series Econometrics, Journal of Time Series Analysis, Macroeconomic Dynamics, Nonlinear Dynamics & Econometrics, Oxford Bulletin of Economics and Statistics, Review of Economic Studies, Studies in Nonlinear Dynamics and Econometrics, The Econometrics Journal, The Energy Journal

Grant Agency: National Science Foundation, Economic and Social Research Council of UK, Social Sciences and Humanities Research Council of Canada.

Professional Affiliations
American Economic Association
Econometric Society
International Association for Applied Econometrics
Korea-America Economic Association
Korean Econometric Society
Association for the Advancement of African Women Economists