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PROFESSIONAL EXPERIENCE

- Department Head, Economics, North Carolina State University, 2021-
- Full professor, North Carolina State University, 2021-
- Associate professor, North Carolina State University, 2009-2021
- Assistant professor, North Carolina State University, 2004-2009
- Lecturer, North Carolina State University, 2003-2004
- NCSU Financial Mathematics Faculty, 2005-
- NCSU Enterprise Risk Management Faculty Fellow, 2006-

EDUCATION

University of Montreal, Canada, Ph.D. in Economics, 1998-2004
Area of specialization: Econometrics and Financial Economics
Thesis title: "Problems in Time Series and Financial Econometrics: Linear Methods for VARMA Modelling, Multivariate Volatility Analysis, Causality and Value-at-Risk"
Laval University, Canada, M.A. in Economics (with honors), 1997-1998
Laval University, Canada, B.A. in Mathematical Economics, 1994-1996

PUBLICATIONS

- "On Jumps and ARCH Effects in Natural Resource Prices: An Application to Pacific Northwest Stumpage Prices" (with Jean-Daniel Saphores and Lynda Khalaf), *American Journal of Agricultural Economics*, 84(2), 387-400, May 2002.
- "Backtesting Value-at-Risk: A Duration-Based Approach" (with Peter Christoffersen), *Journal of Financial Econometrics*, 2(1), 84-108, Winter 2004.
- "Regime Switching for Dynamic Correlations", *Journal of Econometrics*, 131(1-2), 445-473, March-April 2006.
- "Short Run and Long Run Causality in Time Series: Inference" (with Jean-Marie Dufour and Eric Renault), *Journal of Econometrics*, 132(2), 337-362, June 2006.
- "Simulation Smoothing for State-Space Models: A Computational Efficiency Analysis" (with William McCausland and Shirley Miller), *Computational Statistics and Data Analysis*, 55(1), 199-212, January 2011.
- "Non-Nested Testing in Models Estimated via Generalized Method of Moments" (with Alastair Hall), *Econometric Theory*, 27(2), 443-456, April 2011.

- “Evaluating Value-at-Risk Models with Desk-Level Data” (with Jeremy Berkowitz and Peter Christoffersen), *Management Science*, 57(12), 2213-2227, December 2011.
- “The Geometric-VaR Backtesting Method” (with Wei Wei), *Journal of Financial Econometrics*, 14(4), 725-745, Fall 2016.
- “Inflation and Mutual Fund Flows” (with Srinivasan Krishnamurthy and Richard Warr), *Journal of Financial Markets*, 37, 52-69, January 2018.
- “Supplemental Retirement Savings Plans in the Public Sector: Participation and Contribution Decisions by School Personnel” (with Robert L. Clark and Aditi Pathak), *Journal of Labor Research*, 39(4), 383-404, December 2018.
- “Endogenous Life-Cycle Housing Investment and Portfolio Allocation” (with Cengiz Tunc), *Journal of Money, Credit and Banking*, 51(4), 991-1019, June 2019.
- “Local-linear estimation of time-varying-parameter GARCH models and associated risk measures” (with Atsushi Inoue and Lu Jin), forthcoming in *Journal of Financial Econometrics*, June 2020.
- “Multivariate Stochastic Volatility using the HESSIAN Method” (with William J. McCausland and Shirley Miller), forthcoming in *Econometrics and Statistics*, July 2020.
- “Practical Methods for Modelling Weak VARMA Processes: Identification, Estimation and Specification with a Macroeconomic Application” (with Jean-Marie Dufour), forthcoming in *Journal of Business and Economic Statistics*, July 2020.
- “The Economic effects of volcanic alerts: a case study of high-threat USA volcanoes” (with Justin Peers, Gregg Christiopher, Lindell Michael, Franco Romerio, Andrew Joyner), forthcoming in *Risk Analysis*, October 2020.
- “Impact of Defaults on Participation in State Supplemental Retirement Saving Plans” (with Robert L. Clark), forthcoming in *Journal of Pension Economics and Finance*, November 2020.

WORKING PAPERS

- “Does Automatic Enrollment Increase Contributions to Supplement Retirement Programs by K-12 and University Employees?” (with Robert L. Clark), NBER working paper 26263, September 2019.
- “A Stochastic Price Duration Model for Estimating High-Frequency Volatility” (with Wei Wei), August 2019.
- “Multivariate realized rotated volatility for high frequency data” (with Ji Shen), May 2019.
- “Returns, Durations and Time Endogeneity” (with Qifeng Weng), May 2016.
- “The Realized RSDC model” (with Aymard Kassi), December 2014.
- “A Jump-Diffusion Model with Stochastic Volatility and Durations” (with Wei Wei), August 2015.
- “Joint modeling of high-frequency price and duration data” (with Haiqing Zheng), May 2013.

AWARDS AND FELLOWSHIPS

- NCSU Non-laboratory Scholarship/Research Program (2019-2020): PI, “Purchasing U.S. Equity Data to Help Develop Modern Financial Econometrics and Statistics Methods”, $11,200.
- Pension Research Council/TIAA Partnership grant (2018-2019): Co-PI (PI: Robert L. Clark), “Impact of Automatic Enrollment in Retirement Savings Plan for Public Employees”, $50,000.

- NCSU Poole College of Management Owens Scholar (2018-2019)
- NCSU Poole College of Management Teaching Excellence Award (2016)
- NCSU College of Management Research Innovation Grant (2011)
- NCSU College of Management Teaching Award (2009)
- Enterprise Risk Management Research Funding (NCSU, 2006-2007)
- Faculty Research and Professional Development grant (NCSU, 2006)
- Gill grant (NCSU, 2006)
- Faculty Research and Professional Development grant (NCSU, 2005)
- Gill grant (NCSU, 2004-2005)
- Competitive Awards for Research on Risk Measurement and Disclosure. Given by The International Journal of Accounting and the KPMG & University of Illinois Business Measurement Research Program (2003)
- Social Sciences and Humanities Research Council of Canada Doctoral Fellowship (2000-2002)
- FCAR (Government of Québec) Doctoral Fellowship (1999-2000)
- Research Institute on Contemporary Economics Prize (honorable mention for the best Master's thesis in economics, 2000)
- Prize for best Master's thesis in the Faculty of Social Sciences, Laval University (1998-1999)
- Doctoral Fellowship from CRDE (2000-2001)
- Doctoral Fellowship from CIRANO (2000-2003)

GRADUATE TEACHING

- ECG562 Topics in Applied Econometrics (2003-2010)
- ECG590I Asset Pricing (2004-2006)
- ECG750 Introduction to Econometric Methods (2015-2021)
- ECG751 Econometric Methods (2011-2020)
- ECG752 Time Series Econometrics (2006-2017)
- ECG790I Asset Pricing (2008-2012)

PhD STUDENTS

Chair (initial placement):

- Agir Kurmanj (co-chair, 2009): North Carolina A&T
- Oleksandr Movchan (co-chair, 2009): Siena Heights University
- Yanru Yu (co-chair, 2012): Dell Financial Services

- Cengiz Tunc (chair, 2012): Central Bank of Turkey
- Neveen Ahmed (chair, 2012): American University in Cairo
- Haiqing Zheng (chair, 2012): BB&T
- Wei Wei (chair, 2013): post-doc CREATES, Monash University
- Majid Alsaggaf (chair, 2014): University of Jeddah
- Aymard Kassi (chair, 2015): BB&T
- Qifeng Weng (chair, 2016): Bank of America
- Ji Shen (chair, 2017): SAS
- Wenhao Cui (chair, 2019): Beihang University
- Caiqing Wang (chair, 2020): SAS

Committee member: Changmock Shin (2005), Kalidas Jana (2005), Jean Sepulveda-Umanzor (2005), Sanggohn Han (2005), Koastas Kiriakoulis (2006), Feng Liu (2006), Michael Crotty (2006), Peng Liu (2007), Chen Ruan (2007), Otilia Boldea (2007), Berna Karali (2007), Maryam Arabshahi (2007), Sungsoo Na (2008), Mike Aguilar (2008), Qianyi Zhang (2008), Paramita Saha (2008), Metin Balikcioglu (2008), Anton Bekkerman (2009), Alex Marten (2009), Nasim Lari (2009), Robert Darwin (2010), Aric LaBarr (2010), Hernan Tejeda (2010), Wanying Li (2011), Jieyuan Kit-Woon Zhao (2012), Barbara Chen (2013), Shu Li (2013), Xiaoyan Tang (2013), Lu Jin (2014), Ashley Hungerford (2014), Xiaojie Xu (2015), Andrew Wilcox (2015), Xuan Sherry Chi (2016), Austin Ramsey (2017), Hyeongyul Roh (2018), Wei Zhao (2019), Zhongyuan You (2019).

MASTER STUDENTS

Chair: Lifang Zhou (2004), Dominic Pazzula (2004), Zviad Kharebava (2004).

Committee member: Piyarat Wannaverakul (2003), Fu Yan (2004), Carlos Villamarin (2004), Anne Hawley (2005), Fusheng Li (2007), Jiaxin Wang (2009), Chrystelle Khalaf (2010), Tori Weber (2012), Qifeng Weng (2012), Bo Ning (2013), Daniel Nelson (2014), Qing Chang (2015), Anirudh Mylavarapu (2019).

REFEREE EXPERIENCE

Actualité Économique, American Journal of Agricultural Economics, Annals of Applied Statistics, Annals of Operations Research, Canadian Journal of Economics, Computational Statistics and Data Analysis, Econometric Reviews, Econometrics, Econometrics Journal, Economic Inquiry, Economics Letters, Empirical Economics, European Journal of Finance, Fonds Québécois de recherche sur la société et la culture, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business Economics and Statistics, Journal of Econometrics, Journal of Economic Dynamic and Control, Journal of Empirical Finance, Journal of Environmental Economics and Management, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Econometrics, Journal of Futures Markets, Journal of Pension Economics and Finance, Journal of Risk, Journal of Statistical Theory and Practice, Journal of the American Statistical Association, Management Science, National Science Foundation, Operations Research, Oxford Bulletin of Economics and Statistics, Quantitative Finance, Review of Economics and Statistics, Revue Finance, Risk.net, The Financial Review.

SERVICE

- Department
  - Recruiting committee, chair: 2018-2019.
  - Recruiting committee, member: 2004-2010, 2015-2017.
  - Research committee, chair: 2010-2016.
  - Undergraduate curriculum committee, member: 2003.
  - Econometrics workshop, co-organizer: 2007-present.
  - Financial Mathematics admission committee, member: 2013-present.
  - Strategic Planning Committee, member: 2012-2013.
  - Diversity task force, chair: 2020-present.
- College
  - MBA Analytics certificate task force, member: 2018-2019.
  - Dean's Faculty Advisory Council, member: 2019-present.
  - Teaching Enhanced Education Advisory Committee, member: 2017-2018.
  - Analytics honors task force, member: 2017-2018.
  - College research committee, member: 2011-2016.
  - PCOM doctoral task force, member: 2009-2016.
  - Business Analytics Initiative, member: 2020-present.
- University
  - University Research Committee, member: 2012-2014.
  - Provost's Task Force on Statements of Mutual Expectations, member: 2016-2018.