

March 2021

CURRICULUM VITAE

Youngki Shin

CONTACT INFORMATION:

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McMaster University
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EDUCATION:

Degree	Institution	Department and Location	Year
Ph.D.	University of Rochester	Economics; Rochester, USA	2007
M.A.	University of Rochester	Economics; Rochester, USA	2005
B.A.	Seoul National University	Economics; Seoul, Korea	2001
Diploma	Jisan High School	N/A; Busan, Korea	1996

CURRENT STATUS AT McMASTER

Associate Professor (with Tenure), Department of Economics

PROFESSIONAL ORGANIZATIONS:

American Economic Association, Econometric Society, American Statistical Society, Canadian Economics Association

EMPLOYMENT HISTORY:

Academic

2015—2017 Associate Professor (with tenure), Economics, University of Technology Sydney
2007—2015 Assistant Professor, Economics, University of Western Ontario
Parental Leaves (January 2011—May 2011; October 2014—March 2015)

Consultations

N/A

Other

N/A

SCHOLARLY AND PROFESSIONAL ACTIVITIES

Editorial Boards

N/A

Grant & Personnel Committees

N/A

Executive Positions

N/A

Journal Referee

American Economic Journals: Applied Economics

Annals of the Institute of Mathematical Statistics

Applied Economics

Canadian Journal of Economics

Computational Statistics and Data Analysis

Development Policy Review

Econometric Reviews

Econometrics and Statistics

Econometrics Journal

Economics Bulletin

Economics Letters

Empirical Economics

International Journal of Forecasting

Journal of Business and Economic Statistics

Journal of Econometric Methods

Journal of Econometrics

Review of Economics and Statistics

Scandinavia Journal of Statistics

External Grant Reviews

National Science Foundation, Social Sciences and Humanities Research Council, Australian Research Council

AREAS OF INTEREST:

Econometrics, Applied Microeconomics, Statistics

HONOURS:

2011-2012 University Students' Council Teaching Honour Roll, University of Western Ontario
2003-2007 Graduate Fellowship and Tuition Scholarship, University of Rochester
Summer 2005 Wallis Research Fellowship, University of Rochester
2001 Alumni President Award for Graduation with Honors, Seoul National University
1998-2001 Undergraduate Scholarship, Insan Foundation

COURSES TAUGHT (last five years):

Undergraduate

McMaster University

Economics	3EE3	Econometrics I	Fall 2018-2020
Economics	3E03	Applied Econometrics	Fall 2018-2020
Economics	3U03	Econometrics I	Fall 2017

University of Technology Sydney

Economics	23115	Economics for Business	Autumn 2016
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University of Western Ontario

Economics	3388A-001	Applied Econometrics I	Fall 2011, 2012, 2013
Economics	4400E-001	Senior Research Seminar in Economics	Fall/Winter 2012-2014

Graduate

McMaster University

Economics	762	Econometrics II	Winter 2018-2021
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University of Technology Sydney

Economics	23932	Econometrics III (PhD)	Spring 2015
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University of Western Ontario

Economics	9606B-001	Econometrics and Quantitative Methods II (PhD)	Winter 2014
Economics	9616B-001	Advanced Econometrics II (PhD)	Winter 2013
Economics	9755B/9855B	Applied Economics/Econometrics Workshop (PhD)	Winter 2013
Economics	9754A/9854A	Applied Economics/Econometrics Workshop (PhD)	Fall 2012
Economics	9615A-001	Advanced Econometrics I (PhD)	Fall 2011, 2013

Postgraduate

N/A

Other

N/A

CONTRIBUTIONS TO TEACHING PRACTICE:

Pedagogic Innovation and/or Development of Technology-enhanced Learning

N/A

Leadership in Delivery of Educational Programs

N/A

Course/Curriculum Development

Econometrics I, II, III: PhD econometrics sequence at University of Technology Sydney
Econometrics I (3U03, 3EE3): Undergraduate econometrics course at McMaster University
Applied Econometrics (3E03): Undergraduate applied econometrics course at McMaster University

Development/Evaluation of Educational Materials and Programs

N/A

Other

N/A

SUPERVISORSHIPS:

Doctoral (Main supervisor)

Economics, McMaster University

Zvezdomir Todorov	“Three Essays in Inference and Computational Problems in Econometrics” Completed: 2020 Placement: Crescendo Technology
Julius Owusu	(in progress)

Doctoral (Thesis Committee Member)

Economics, McMaster University

Camille Simardone	(in progress)
Daniel Tingskou	(in progress)
Sergei Filiasov	(in progress)

Economics, University of Western Ontario

Ivan Medovikov “News, Copulas and Independence”
Completed: 2013
Placement: Brock University

Javier Cano Urbina “Essays on Informal Labor Markets”
Completed: 2012
Placement: Florida State University

Pujun Liu “Volatility, Duration, and Value-at-Risk”
Completed: 2012
Placement: Bank of Montreal

Jing Wu “Essays on Financial Return and Volatility Modeling”
Completed: 2012
Placement: National University of Singapore (Post-doc position)

Mike McCausland “A Collection of Portfolio Management Issues”
Completed: 2011
Placement: Bank of Montreal

Thesis External Examiner:

Thomas Vigié, Ph.D. in Economics, Simon Fraser University, 2020

Post-doctoral/fellowship

N/A

Clinical/Professional

N/A

Supervisory Committees

N/A

Other

N/A

LIFETIME RESEARCH FUNDING:

2020-2022 “Welfare Analysis of Lockdown/Reopening Policy under COVID-19”
Role: Principal Investigator
Grant: McMaster COVID-19 Research Fund Stream 2
Grantor: McMaster University
Collaborators: Sokbae Lee, Yuan Liao, Myung Hwan Seo
Amount: CDN\$49,521

- 2018-2021 “Estimation, Prediction, and Inference Problems in Nonlinear Models”
 Role: Principal Investigator
 Grant: Insight Grants
 Grantor: Social Science and Humanities Research Council of Canada
 Collaborators: Sokbae Lee, Yuan Liao, Myung Hwan Seo
 Amount: CDN\$79,745
- 2017 “Inference Problem in Nonlinear Models”
 Role: Chief Investigator
 Partner Investigators: Sokbae Lee, Yuan Liao, Myung Hwan Seo
 Grant: Development Project
 Grantor: McMaster University (ARB grant)
 Amount: CAD\$4,890
- 2017-2019 “High-dimensional Models with a Change Point”
 Role: Chief Investigator
 Partner Investigators: Sokbae Lee, Yuan Liao, Myung Hwan Seo
 Grant: Development Project
 Grantor: Australia Research Council
 Amount: AUD\$200,000
- 2010-2013 “Unified Theory for Testing Threshold Effects”
 Role: Principal Investigator
 Grant: Standard Research Grant
 Grantor: Social Science and Humanities Research Council of Canada
 Amount: CDN\$62,500
- 2008 “The 2008 International Symposium on Econometric Theory and Applications”
 Grant: Internal SSHRC Travel Grant
 Role: Principal Investigator
 Grantor: University of Western Ontario
 Amount: CDN\$1,594

LIFETIME PUBLICATIONS:

Peer Reviewed

(i) books

N/A

(ii) contributions to books

N/A

(iii) journal articles

Shin, Y. and Z. Todorov: “Exact Computation of Maximum Rank Correlation Estimator”, in *Econometrics Journal*, in press

Lee, S. and Y. Shin: “Complete Subset Averaging with Many Instruments”, *Econometrics Journal*, in press

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Factor-Driven Two-Regime Regression”, *Annals of Statistics*, in press

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate”, *Journal of Econometrics*, 220(1), 2021, pp. 158-180

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Desperate times call for desperate measures: government spending multipliers in hard times”, *Economic Inquiry*, 54(8), 2020, pp. 1949-1957

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, *Journal of the American Statistical Association: Theory and Methods*, 113(523), 2018, pp. 1184-1194

Lee, S., H. Park, M. Seo, and Y. Shin: “Testing for a Debt-Threshold on Output Growth”, *Fiscal Studies*, 38(4), pp. 701-717

Lee, S., M. Seo, and Y. Shin: A Correction to “Testing for Threshold Effects in Regression Models”, *Journal of the American Statistical Association: Theory and Methods*, 112(518), 2017, p. 883

Jun, S., Y. Lee, and Y. Shin: “Treatment Effects with Unobserved Heterogeneity: A Set Identification Approach”, *Journal of Business and Economic Statistics*, 34(2), 2016, pp. 302-311

Lee, S., M. Seo, and Y. Shin: “The Lasso for High-dimensional Regression with a Possible Change-point”, *Journal of the Royal Statistical Society: Series B*, 78(1), 2016, pp. 193-210

Abrevaya, J. and Y. Shin: “Rank Estimation of Partially Linear Index Models”, *Econometrics Journal*, 14(3), 2011, pp. 409-437

Lee, S., M. Seo, and Y. Shin: “Testing for Threshold Effects in Regression Models”, *Journal of the American Statistical Association: Theory and Methods*, 106(493), 2011, pp. 220-231

Khan, S., Y. Shin, and E. Tamer: “Heteroscedastic Transformation Models with Covariate Dependent Censoring” (with Shakeeb Khan and Elie Tamer), *Journal of Business and Economic Statistics*, 29(1), 2011, pp. 40-48

Shin, Y.: “Local Rank Estimation of Transformation Models with Functional Coefficients”, *Econometric Theory*, 26(6), 2010, pp. 1807-1819

Shin, Y.: “Length-bias Correction in Transformation Models with Supplementary Data”, *Econometric Reviews*, 28(6), 2009, pp. 658-681

Shin, Y.: “Misspecified Markov Switching Model”, *Economics Bulletin*, 29(2), 2009, pp. 958-964

Shin, Y.: “Semiparametric Estimation of the Box-Cox Transformation Model”, *Econometrics Journal*, 11(3), 2008, pp. 517-537

Shin, Y.: “Rank Estimation of Monotone Hazard Models”, *Economics Letters*, 100(1), 2008, pp. 80-82

(iv) journal abstracts

N/A

(v) other, including Proceedings of Meetings

N/A

Not Peer Reviewed

(i) books

N/A

(ii) contributions to books

N/A

(iii) journal articles

N/A

(iv) journal abstracts

N/A

(v) other, including Proceedings of Meetings

N/A

Accepted for Publication (in final form)

N/A

Submitted for Publication

Fan, R., Lee, J. and Y. Shin: “Predictive Quantile Regression with Mixed Roots and Increasing Dimensions”, under review, *Journal of Econometrics*

Lee, J. and Y. Shin: “Complete Subset Averaging for Quantile Regression”, revise and resubmit in *Econometric Theory*

Unpublished Documents

(i) technical report series

Liu, Q., L. Lochner., Y. Park, and Y. Shin: “Returns to Skill and the Evolution of Skills for Older Men”

Lochner, L., Y. Park, and Y. Shin: “Wage Dynamics and Returns to Unobserved Skill”, NBER Working Paper 24220

Lochner, L. and Y. Shin: “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”, NBER Working Paper 20068

(ii) other

N/A

PRESENTATIONS AT MEETINGS:

Invited conference

4th Conference of the International Society for Nonparametric Society (Salerno, Italy), “Optimal Estimation with Complete Subsets of Instruments”, June 2018

International Conference on Econometrics: Recent Advances in Micro- & Macro-Econometrics (KU, Seoul, Korea) “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”, December 2015

Invited Seminars

“Factor-Driven Two-Regime Regression”

October 2019 Western University

“Oracle Estimation of a Change Point in High Dimensional Quantile Regression”

November 2016 McMaster University
October 2016 Syracuse University
September 2016 University of Melbourne
September 2016 Monash University
May 2016 National University of Singapore

“Structural Change in Sparsity”

January 2015 Lancaster University
January 2015 University of Technology Sydney
November 2014 University of Toronto

“Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”

November 2015 Australian National University
February 2015 Binghamton University

February 2015 Kansas State University
January 2015 Carleton University
February 2014 Stony Brook University
January 2014 University of Texas at Dallas

“The Lasso for High-Dimensional Regression with a Possible Change-Point”

January 2014 Concordia University
November 2013 Michigan State University
January 2013 University of Waterloo
October 2012 University of Western Ontario

“Testing for Distributional Treatment Effects: A Set Identification Approach”

March 2012 Seoul National University
January 2012 University of North Carolina
November 2011 Ryerson University
November 2011 Ohio State University
November 2011 University of Rochester

“Testing for Threshold Effects in Regression Models”

April 2010 University of Guelph
November 2009 McMaster University

“Rank Estimation of Partially Linear Index Models”

January 2009 Simon Fraser University
November 2008 University of Michigan

“Local Rank Estimation of Transformation Models with Functional Coefficients”

March 2007 University of Western Ontario
February 2007 Indiana University Purdue University at Indianapolis
February 2007 University of Washington
January 2007 University of Toronto

Contributed

(i) peer reviewed

Econometric Society Virtual World Congress (Milan, Italy) “Factor-Driven Two-Regime Regression”, August 2020

Canadian Econometrics Study Group (Montreal, Canada) “Factor-Driven Two-Regime Regression”, October 2019

New York Camp Econometrics XIV (Clayton NY, USA) “Factor-Driven Two-Regime Regression”, April 2018

Midwest Econometrics Group (Madison, WI, USA) “Optimal Estimation with Complete Subsets of Instruments”, October 2018

Canadian Econometrics Study Group (Ottawa, Canada) “Optimal Estimation with Complete Subsets of Instruments”, October 2018

Canadian Econometrics Study Group (London, Canada) “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, October 2016

The 16th KAEA-KEA International Conference (Sogang University, Seoul, Korea) “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, August 2016

2nd Sydney Econometrics Research Group Workshop (University of Sydney, Sydney, Australia) “Structural Change in Sparsity”, September 2015

Canadian Econometrics Study Group (Waterloo, Canada) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, October 2013

North America Summer Meeting – Econometrics Society (Los Angeles, CA, USA) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, June 2013

Canadian Economic Association Annual Conference (Montreal, Canada) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, May 2013

Econometric Society North America Winter Meeting (Chicago, IL, USA) “Testing for Distributional Treatment Effects: A Set Identification Approach”, January 2012

Midwest Econometrics Group (Chicago, IL, USA) “Testing for Distributional Treatment Effects: A Set Identification Approach”, October 2011

Canadian Econometrics Study Group (Toronto, Canada) “Testing for Distributional Treatment Effects: A Set Identification Approach”, October 2011

UM-MSU-UWO Labor Day Conference (London, Canada) “Testing for Distributional Treatment Effects: A Set Identification Approach”, May 2011

Midwest Econometrics Group (St. Louis, MO, USA) “Testing for Threshold Effects in Regression Models”, October 2010

Canadian Econometrics Study Group (Vancouver, Canada) “Testing for Threshold Effects in Regression Models”, October 2010

UM-UWO Econometrics Day Conference (London, Canada) “Length-Bias Correction in Transformation Models with Supplementary Data”, April 2009

Midwest Econometrics Group (Lawrence, KS, USA) “Length-Bias Correction in Transformation Models with Supplementary Data”, October 2008

Canadian Econometrics Study Group (Montreal, Canada) “Local Rank Estimation of Transformation Models with Functional Coefficients”, September 2008

International Symposium on Econometric Theory and Applications (Seoul, Korea) “Local Rank Estimation of Transformation Models with Functional Coefficients”, May 2008

Midwest Econometrics Group (St. Louis, MO, USA) “Local Rank Estimation of Transformation Models with Functional Coefficients”, October 2007

(ii) not peer reviewed

N/A

PATENTS, INVENTIONS AND COPYRIGHTS:

N/A

ADMINISTRATIVE RESPONSIBILITIES:

McMaster University

Recruiting Committee	2017-2019
Graduate Committee	2017-present
Sharcnet Site Leader	2018-present

University of Technology Sydney

Co-organizer, Econometrics Society Australasia Meeting	2016
Member/Chair, Recruiting Committee	2015-2016
Member, Research Committee	2015-2016
Member, Head Advisory Committee	2015-2016
Subject Coordinator, Economics for Business 1	2016

University of Western Ontario

Member, Econometrics Ph.D. Comprehensive Committee	2012-2013, 2011-2012, 2010-2011, 2009-2010 2008-2009
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Member, Graduate Affairs Committee	2009-2010, 2008-2009
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Director, Applied/Econometrics Workshop	2012-2013, 2009-2010
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Member, Appointments Committee

2011-2012, 2009-2010,
2008-2009, 2007-2008

Subject Coordinator, Econometrics

2011-2012, 2009-2010,
2008-200

OTHER RESPONSIBILITIES:

N/A