SERENA NG

1. Contact Information

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2. Education

- **Princeton University (1992, 1993)**
  - M.A. (1992), Ph.D. (1993)
  - Thesis: Essays in Time Series and Econometrics
  - Principal Advisors: Angus Deaton and Pierre Perron
- **University of Western Ontario**
  - B.A. (Honors), M.A.

3. Research Interests

Econometrics, Empirical Macro, Time Series, Big Data

4. Professional Positions

- **Edwin W. Rickert Professor of Economics**, Columbia University, 2019–present
- **Professor**, Columbia University, 2007–present
- **Professor**, University of Michigan, 2003–2007
- **Associate Professor**, Johns Hopkins University, 2001–2003
- **Associate Professor**, Boston College, 1996–2001
- **Assistant Professor**, University of Montreal, 1993–1996
- **Research Officer, Special Studies Division,** Bank of Canada

5. Professional Affiliations and Honors

Affiliations

- Member of the American Academy of Arts and Sciences, 2024–
- Data Science Institute, Columbia University, 2013–
- Research Associate, National Bureau of Economic Research, 2016–
- Member, American Economic Association
- Member, Econometric Society

Honors

- **Lenfest Distinguished Faculty Award**, 2019
- **Fellow of Econometric Society**, 2015–
- **Fellow of the Society of Financial Econometrics**, 2016–
- **Fellow, Journal of Econometrics**, 2018–
- **Fellow, International Association of Applied Econometrics**, 2018–
- **Highly Ranked Female Economist** (World Economic Forum)
- **Econometric Theory, Multa Scripsit Award**, 2014
- **Who's Who in Economics**, 4th Edition
- **Bradley Fellowship** (Princeton)
- **Social Science Humanities and Research Council Dissertation Fellowship** (Princeton)
- **Princeton Fellowship** (Princeton)
- **Mackenzie King Traveling Scholarship**
- **Graduate Admission Scholarship** (U.W.O.)
- **Special University Scholarship** (U.W.O)
- **Edward Blake Scholarship in Economics** (U.W.O.)
- **Three-Year Continuing Scholarship** (U.W.O.)
- **Ontario Scholar** (Havergal College)

6. Research Grants

- **NSF SES 2018369**, Factor-Based Imputation of Missing Data (2020–)
- **NSF SES 1558623**, Topics in Analysis of Big Data and Complex Methods (2016–2020)
- **NSF SES 0962431**, Identification, Estimation, and Inference of DSGE Models (2010–2015)
- **NSF SES 0549978**, Econometric Analysis of Large Dimensional Data (2006–2009)
- **NSF SES 0136923**, Topics in Factor Analysis of Large Dimensional Panels (2002–2005)
- **SSHRC (Canada) Grant 410-94-0620**, Cdn 55,000.0 (1994–1997)
- **FCAR (Quebec) Grant NC 1388**, Cdn 50,303.0 (1994–1997)

7. Professional Service

External Service

- Secretary, Econometric Society, North American Regional Sub-Committee, 2025–
- Voting Member, Econometric Society North American Standing Committee, 2019–2022
- Editor, Econometric Society Monograph (Econometric) Series, 2021–2026
- Associate Editor, Annual Review of Economics, 2023–
- Advisory Board, New York Fed Applied Macroeconomics and Econometrics Center, 2020–
- Coordinator, NBER-NSF Time Series Conference, 2012–2026
- Associate Editor, American Economic Review, 2023–2025
- Managing Editor, *Journal of Econometrics*, 2019–2022

- Co-Editor, *Journal of Econometrics*, 2018, 2023
- Associate Editor, *Journal of Econometrics*, 2012–2018
- Co-Editor, *Journal of Business and Economic Statistics*, 2007–2009
- Associate Editor, *Journal of Business and Economic Statistics*, 1998–2006
- Associate Editor, *Econometrica*, 2015–2021
- National Science Foundation MMS Advisory Panel (Statistics), 2019–2021
- Organizer, SITE (Stanford Summer Conference), 2019–2021
- Associate Editor, *Econometrics Journal*, 2012–2017
- Associate Editor, *Journal of Econometric Methods*, 2010–2017
- Associate Editor, *Statistica Sinica*, 2014–2015
- Associate Editor, *Econometric Theory*, 2011–2015
- Associate Editor, *Journal of Economic Literature*, 2010–2014
- Associate Editor, *Journal of Financial Econometrics*, 2001–2013
- Associate Editor, *Macroeconomic Dynamics*, 2003–2007
- External Ad-Hoc Committee: various universities
- External ARC Reviewer: Queens University (2009), UCSD (2012), University of Pennsylvania (2019)
- National Science Foundation SES Advisory Panel (Economics), 2002, 2003
- National Science Foundation MME Advisory Panel (Statistics), 2014
- Executive Board Member (at large), AEA Committee on Status of Women, 2012–2015
- Finalist, inaugural editor of the American Economic Review: Insights, 2018
- President/President-Elect, Chinese Economic Society of North America, 2008–2011

Columbia University Service

- University Senate, 2023–2026
- Chair, Department of Economics, July 2025–September 2025
- Member of the Executive Committee, Data Science Institute, 2019–2025
- Internal ARC Review Committee Member, Department of Statistics, 2024
- Advisory Committee on Conflict of Interest, 2020
- PPC Subcommittee on Recruitment, 2019
- Tenure and Review Advisory Committee (TRAC, University level), 2016–2019
- Promotions and Tenure Committee (Arts and Science), 2012–2016
- Internal ARC Review Committee Member, Political Science Department, 2014
- ISERP Director Search Committee, 2008
- Presidential Teaching Award Committee, 2010, 2011
- Recruitment Committee, Statistics Department, 2010, 2015

Other Professional Activities

- Program Committee Member: World Congress (2015, 2020); Winter Meeting of Econometrics Society (2008, 2016); Summer Meeting of Econometrics Society (2012); Asian Meeting of Econometrics Society (2013); Society of Financial Econometrics (2012, 2014, 2015); IAEE (2013–2017); CFE (2014, 2015, 2016), ASSA (2024)
- Nominating Member, Nobel Prize in Economics, since 2012

- Co-Organizer, NBER-NSF Time series conference, 2016–2026
- Selection Committee Member: Zellner Thesis Award (2000, 2001, 2005, 2007, 2008, 2009); Rae Prize for outstanding Canadian economist (2006)
- American Statistical Association Publication Committee, 2007, 2008, 2009
- Advisory Board, *Pacific Economic Review*, 2003–2015
- Chair of Search Committee for JBES Editor, 2012
- Nominee, Executive Committee of the American Economic Association, 2012

Referee Responsibilities American Economic Review, Applied Economics, BE Press, Canadian Journal of Economics, Canadian Journal of Statistics, CIVR (Italy) Proposals, Communications in Statistics, Computational Statistics and Data Analysis, E.S.R.C. (U.K.), Econometric Reviews, Econometric Theory, Econometrica, Economic Inquiry, European Economic Review, FCAR (Quebec) Proposals, Hong Kong Research Grant Proposals, International Economic Review, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Geography, Journal of Economic Studies, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Forecasting, Journal of International Economics, Journal of Monetary Economics, Journal of Money, Credit and Banking, Journal of the American Statistical Association, National Science Foundation Proposals, Oxford Bulletin of Economics and Statistics, Review of Economic Studies, Review of Economics and Statistics, Review of Financial Studies, Scandinavian Journal of Statistics, Southern Economic Journal, SSHRC (Canada) Proposals, Statistica Sinica, Statistical Papers.

8. Publications

Google Scholar h-index: 58 (over 41K citations)

Journal Articles

- "Imputation of counterfactual outcomes when the errors are predictable" (with S. Goncalves, 2024), *Journal of Business and Economic Statistics*, 42:4, p. 1107-1122.
- "Rejoinder, Imputation of counterfactual outcomes when the errors are predictable" (with S. Goncalves, 2024), *Journal of Business and Economic Statistics*, 42:4, p. 1140-1142.
- "Constructing High Frequency Economic Indicators by Imputation" (with S. Scanlan, 2024), *Econometrics Journal*, 27:1, p. 1-30.
- "Approximate Factor Models with Weaker Loadings" (with J. Bai, 2023), *Journal of Econometrics*, 235:2, p. 1893-1916.
- "Least Squares Estimation using Sketched Data with Heteroskedastic Errors" (with S. Lee, 2022), *Proceedings of the 39th International Conference on Machine Learning*, p. 12498-12520.
- "Time Series Estimation of the Dynamic Effects of Disaster-Type Shocks" (with R. Davis, 2023), *Journal of Econometrics*, 235:1, p. 180-201.
- "Missing Data and Factor-Based Imputation of Covariance Matrices" (with E. Cahan and J. Bai, 2023), *Journal of Econometrics*, 233:1, p. 113-131.

- "Matrix Completion, Counterfactuals, and Factor Analysis of Missing Data" (with Jushan Bai, 2021), *Journal of the American Statistical Association*, 116:536, p. 1746-1763.
- "A Machine Learning Analysis of Seasonal and Cyclical Sales Weekly Scanner Data" (with Rishab Guha, 2022), *Big Data for Twenty-First-Century Economic Statistics*, K.G. Abraham, Ron. S. Jarmin, Brian C. Moyer, and Matthew D. Shapiro (eds.), University of Chicago Press, p. 403-435.
- "Covid-19 and the Costs of Deadly Disasters" (with S. Ludvigson and Sai Ma, 2021), *American Economic Review Papers and Proceedings*, 111, p. 366-370.
- "Estimation and Inference by Stochastic Optimization: Three Examples" (with J. J. Forneron, 2021), *American Economic Review Papers and Proceedings*, 111, p. 626-630.
- "FRED-QD: A Quarterly Database for Macroeconomic Research" (with M. McCracken, 2021), *Federal Reserve of St. Louis Review*, 103:1, p. 1-44.
- "Modeling Time Variations in High Dimensions via L2 Boosting with Applications to Macroeconomic Forecasting" (with Kasif Yousif, 2021), *Journal of Econometrics*, 224, p. 60-87.
- "Latent Dirichlet Allocation of Categorical Survey Responses" (with Evan Munro, 2022), *Journal of Business and Economic Statistics*, 40:1, p. 256-271.
- "Covid19 and the Macroeconomic Effects of Disaster Shocks" (with Sydney Ludvigson and Sai Ma, 2020), *Covid Economics*, 9, p. 1-21.
- "An Econometrics View of Algorithmic Subsampling" (with Simon Lee, 2020), *Annual Review of Economics*, 12:1, p. 45-80.
- "Uncertainty and Business Cycles: Endogenous Impulse or Endogenous Response" (with S. Ludvigson and S. Ma, 2021), *American Economic Journal: Macroeconomics*, 13:4, p. 369-410.
- "Rank Regularized Estimation of Approximate Factor Models" (with Jushan Bai, 2019), *Journal of Econometrics*, 212:1, p. 78-96.
- "The ABC of Simulation Estimation with Auxiliary Statistics" (with Jean-Jacques Forneron, 2018), *Journal of Econometrics*, 205, p. 112-139.
- "Level and Volatility Shocks in Macroeconomic data" (with Yuriy Gorodnichenko, 2017), *Journal of Monetary Economics*, 91, p. 52-68.
- "Simulated Minimum Distance Estimation of Dynamic Models with Errors in Variables" (with N. Gospodinov and I. Komunjer, 2017), *Journal of Econometrics*, 200:2, p. 181-193.
- "A Likelihood-Free Reverse Sampler of the Posterior Distribution" (with Jean-Jacques Forneron, 2016), *Advances in Econometrics*, 36, p. 389-415.
- "FRED-MD: A Monthly Database for Macroeconomic Research" (with Michael McCracken, 2016), *Journal of Business and Economic Statistics*, 36:4, p. 574-589.
- "Minimum Distance of Possibly Non-invertible Moving Average Models" (with N. Gospodinov, 2015), *Journal of Business and Economic Statistics*, 33:3, p. 403-417.
- "Measuring Uncertainty" (with K. Jurado and S. Ludvigson, 2015), *American Economic Review*, 105:3, p. 1177-1216.
- "Facts and Challenges from the Great Recession for Forecasting and Macroeconomic Modeling" (with Jonathan Wright, 2013), *Journal of Economic Literature*, 51:4, p. 1120-1154.

- "Boosting Recessions" (2014), *Canadian Journal of Economics*, 47:1, p. 1-34.
- "Dynamic Hierarchical Factor Models" (with E. Moench and S. Potter, 2013), *Review of Economics and Statistics*, 95:5, p. 1811-1817.
- "Principal Components Estimation and Identification of Static Factors" (with J. Bai, 2013), *Journal of Econometrics*, 176:1, p. 18-29.
- "Constructing Common Factors from Continuous and Categorical Data" (2015), *Econometric Reviews*, 34:6-10, p. 1141-1171.
- "Dynamic Identification of Dynamic Stochastic General Equilibrium Models" (with I. Komunjer, 2011), *Econometrica*, 79:6, p. 1995-2032.
- "Estimation of Panel Data Model when Group Membership is Unknown" (with C.C. Lin, 2012), *Journal of Econometrics Methods*, 1:1, p. 42-55.
- "Estimators for Persistent and Possibly Non-Stationary Data with Classical Properties" (with Y. Gorodnichenko and M. Mikusheva, 2012), *Econometric Theory*, 26, p. 1003-1036.
- "Measurement Errors in Dynamic Models" (with I. Komunjer, 2014), *Econometric Theory*, 30, p. 150-175.
- "Commodity Prices, Convenience Yields, and Inflation" (with N. Gospodinov, 2013), *Review of Economics and Statistics*, 95:1, p. 206-219.
- "A Hierarchical Factor Analysis of US Housing Market Dynamics" (with E. Moench, 2011), *Econometrics Journal*, 14, p. C1-C24.
- "Estimating DSGE Models when the Data are Persistent" (with Y. Gorodnichenko, 2010), *Journal of Monetary Economics*, 57, p. 325-340.
- "Instrumental Variable Estimation in a Data Rich Environment" (with J. Bai, 2010), *Econometric Theory*, 26:6, p. 1607-1637.
- "Panel Unit Root Tests with Cross-Section Dependence: A Further Investigation" (with J. Bai, 2010), *Econometric Theory*, 26:4, p. 1088-1114.
- "Boosting Diffusion Indices" (with J. Bai, 2009), *Journal of Applied Econometrics*, 24:4, p. 607-629.
- "Panel Cointegration with Global Stochastic Trends" (with J. Bai and C. Kao, 2009), *Journal of Econometrics*, 149, p. 82-99.
- "Selecting Instrumental Variables in a Data Rich Environment" (with J. Bai, 2008), *Journal of Time Series Econometrics*, 1:1, p. Article 4.
- "Extremum Estimation when the Predictors are Estimated from Large Panels" (with J. Bai, 2008), *Annals of Economics and Finance*, 9:2, p. 201-222.
- "Forecasting Economic Time Series Using Targeted Predictors" (with J. Bai, 2008), *Journal of Econometrics*, 146, p. 304-317.
- "Macro Factors in Bond Risk Premia" (with S. Ludvigson, 2009), *Review of Financial Studies*, 22:12, p. 5027-5067.
- "Large Dimensional Factor Analysis" (2008), *Foundations and Trends in Econometrics*, 3:2, p. 89-163.
- "A Simple Test for Non-Stationarity in Mixed Panels" (2008), *Journal of Business and Economic Statistics*, 26:1, p. 113-127.

- "Detecting Information Pooling: Evidence from Earnings Forecasts after Brokerage Mergers" (with M. Shum, 2007), *BE Journal of Economic Policy (Advances)*, 7:1, p. Article 60.
- "Determining the Number of Primitive Shocks in Factor Models" (with J. Bai, 2007), *Journal of Business and Economic Statistics*, 25:1, p. 52-60.
- "The Empirical Risk-Return Relation: A Factor Analysis Approach" (with S. Ludvigson, 2007), *Journal of Financial Economics*, 83, p. 171-222.
- "Confidence Intervals for Diffusion Index Forecasts and Inference for Factor Augmented Regressions" (with J. Bai, 2006), *Econometrica*, 74:4, p. 1133-1150.
- "Testing Cross-Section Correlation using Spacings" (2006), *Journal of Business and Economic Statistics*, 24:1, p. 12-23.
- "Evaluating Latent and Observed Factors in Macroeconomics and Finance" (with J. Bai, 2006), *Journal of Econometrics*, 113:1-2, p. 507-537.
- "Are More Data Always Better for Factor Analysis" (with J. Boivin, 2006), *Journal of Econometrics*, 132, p. 169-194.
- "Understanding and Comparing Factor-Based Macroeconomic Forecasts" (with J. Boivin, 2005), *International Journal of Central Banking*, 1:3, p. 117-152.
- "Aggregation, Heterogeneity, and Non-stationary Demand Systems" (with A. Lewbel, 2005), *Review of Economics and Statistics*, 87:4, p. 479-494.
- "Tests for Skewness, Kurtosis, and Normality for Time Series Data" (with J. Bai, 2005), *Journal of Business and Economic Statistics*, 23:1, p. 49-60.
- "A Note on the Selection of Time Series Models" (with P. Perron, 2005), *Oxford Bulletin of Economics and Statistics*, 67:1, p. 115-134.
- "Intergenerational Linkages in Consumption Behavior" (with A. Waldkirch and D. Cox, 2004), *Journal of Human Resources*, 39:2, p. 355-381.
- "A PANIC Attack on Unit Roots and Cointegration" (with J. Bai, 2004), *Econometrica*, 72:4, p. 1127-1177.
- "Intergenerational Time Transfers and Childcare" (with E. Cardia, 2003), *Review of Economic Dynamics*, 6:2, p. 431-454.
- "Can Sticky Prices Account for the Variations and Persistence in Real Exchange Rates?" (2003), *Journal of International Money and Finance*, 22:1, p. 65-85.
- "Analysis of Vector Autoregressions in the Presence of Mean Shifts" (with T. J. Vogelsang, 2002), *Econometric Reviews*, 21:3, p. 353-381.
- "Forecasting Autoregressive Time Series in the Presence of Deterministic Components" (with T. Vogelsang, 2002), *The Econometrics Journal*, 5:1, p. 196-224.
- "PPP May not Hold Afterall: A Further Investigation" (with P. Perron, 2002), *Annals of Economics and Finance*, 3, p. 41-64.
- "Determining the Number of Factors in Approximate Factor Models" (with J. Bai, 2002), *Econometrica*, 70:1, p. 191-221.
- "Lag Length Selection and the Construction of Unit Root Tests with Good Size and Power" (with P. Perron, 2001), *Econometrica*, 69:6, p. 1519-1554.
- "A Test for Conditional Symmetry in Time Series Models" (with J. Bai, 2001), *Journal of Econometrics*, 103:1-2, p. 225-258.

- "A Systematic Framework for Analyzing the Dynamic Effects of Permanent and Transitory Shocks" (with J. Gonzalo, 2001), *Journal of Economic Dynamics and Control*, 25:10, p. 1527-1546.
- "Estimating the Rational Expectations Model of Speculative Storage: A Monte Carlo Comparison of Three Simulation Estimators" (with A. Michaelides, 2000), *Journal of Econometrics*, 96:2, p. 231-266.
- "Testing for ARCH in the Presence of a Possibly Misspecified Mean" (with R. L. Lumsdaine, 1999), *Journal of Econometrics*, 93:2, p. 257-279.
- "Properties of the Autoregressive Spectral Density Estimator at Frequency Zero in ARIMA Processes" (with P. Perron, 1998), *Econometric Theory*, 14, p. 560-603.
- "A Semi-Parametric Factor Model for Interest Rates and Spreads" (with E. Ghysels, 1998), *Review of Economics and Statistics*, 80:4, p. 489-502.
- "Parametric and Non-parametric Approaches to Price and Tax Policy Reform" (with A. Deaton, 1998), *Journal of the American Statistical Association*, 93, p. 900-909.
- "Excess Sensitivity and Asymmetries in Consumption" (with A. Lusardi and R. Garcia, 1997), *Journal of Money, Credit, and Banking*, 29:2, p. 154-176.
- "Estimation and Inference in Nearly Unbalanced Nearly Cointegrated Systems" (with P. Perron, 1997), *Journal of Econometrics*, 79, p. 54-81.
- "Useful Modifications to Unit Root Tests with Dependent Errors and their Local Asymptotic Properties" (with P. Perron, 1996), *Review of Economic Studies*, 63, p. 435-464.
- "The Risky Spread, Investment, and Monetary Policy Transmission: Evidence on the Role of Asymmetric Information" (with Huntley Schaller, 1996), *Review of Economics and Statistics*, 78, p. 375-383.
- "Looking for Evidence of Speculative Stockholding in Commodity Markets" (1996), *Journal of Economic Dynamics and Control*, 20, p. 123-144.
- "The Exact Error of the Spectral Density at the Origin" (with P. Perron, 1996), *Journal of Time Series Analysis*, 17, p. 379-408.
- "Unit Root Tests in ARMA Models with Data Dependent Methods for the Truncation Lag" (with P. Perron, 1995), *Journal of the American Statistical Association*, 429, p. 268-281.
- "Testing for Homogeneity in Demand Systems when the Regressors are Non-Stationary" (1995), *Journal of Applied Econometrics*, 10, p. 147-164.
- "Testing for Unit Roots in Flow Data Sampled at Different Frequencies" (1995), *Economics Letters*, 47, p. 237-242.

Monographs and Special Issues

- "Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data" (2017), *Advances in Economics and Econometrics: Eleventh World Congress of the Econometric Society Monographs*, B. Honoré, A. Pakes, and L. Samuelson (eds.), Cambridge University Press, p. 1-34.
- "Editorial in Annals Issue: PI-Day Honoring Pierre Perron" (with Z. Qu and T. Vogelsang, 2021), *Journal of Econometrics*, p. 1-2.
- "Variable Selection in Predictive Regressions" (2013), *Handbook of Economic Forecasting*, G. Elliott and A. Timmermann (eds.), Volume 2B, p. 753-786.

- "A Factor Model for Bond Risk Premia" (with S. Ludvigson, 2011), *Handbook of Empirical Economics and Finance*, A. Ullah and D. Giles (eds.), p. 313-372.
- "A New Look at Panel Testing of Stationarity and the PPP Hypothesis" (with J. Bai, 2004), *Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg*, D. Andrews and J. Stock (eds.), Cambridge University Press, p. 1-20.
- "Explaining the Persistence of Commodity Prices" (with F. Ruge-Murcia, 2000), *Journal of Computational Economics*, 16:1-2, p. 149-171.
- "Review of Coint 2.0 by P.C.B. Phillips and S. Ouliaris" (1995), *Journal of Applied Econometrics*, 10, p. 205-210.

9. Manuscripts in Preparation

- "Modeling Macroeconomic Variations after COVID-19" (2021), Status: Working Paper, arXiv:2103.02732, NBER W29060.
- "Skewed Fluctuations and Propagation Through Production Networks" (with K. Kamepalli and F. Ruge-Murcia), Resubmitted *Quantitative Economics*, https://www.nber.org/papers/w33701.
- "The Economic Impact of Low and High Frequency Temperature Changes" (with N. Gospodinov and I. Lopez), Conditionally accepted, *European Economic Review*, https://arxiv.org/abs/2505.08950.
- "The Return of Adaptation to Extreme Weather" (with H. Hong and J. Xu). https://www.nber.org/papers/w33824.
- "Empirical Bayes estimation of Heterogeneous Coefficients Model" (with M. Song and S. Lee, 2026), Submitted, https://arxiv.org/abs/2601.07059.
- "Cross-Section Regressions in Time Compressed Data: Estimating the Effect of Warming Temperature on Growth" (with N. Gospodinov), Manuscript under preparation.

10. Invited Lectures and Presentations

Keynote and Invited Talks

- 46 International Symposium on Forecasting, Montreal, July 2026 (Invited Speaker).
- High-Dimensional Time Series Workshop, Vienna, May 2026 (Invited Speaker).
- International Conference on Economics, Econometrics, and Finance, New Jersey, June 2025 (Invited Speaker).
- International Conference on Panel Data, July 2024 (Invited Speaker).
- SETA Conference, June 2024 (Invited Speaker).
- JBES Lecture, 2024 ASSA Meeting (Invited Speaker).
- 2023 Society of Non-linear Dynamics Annual Meeting, UCF (Invited Speaker).
- EC2 2022, Paris (Invited Speaker).
- Women in Econometrics Conference, October 2022 (Invited Speaker).
- EABCN/Bundesbank Conference, May 2022 (Invited Speaker).
- 2022 Italian Workshop of Econometrics and Empirical Economics (Invited Speaker).
- Sargan Lecture, Royal Economic Society, April 2022 (Invited Speaker).
- Statistics Canada meeting, Montreal, 2021 (Invited Speaker).

- Econometric Society Asia meeting, Malaysia, 2021 (Invited Speaker).
- Applied Machine Learning, Economics, and Data Science inaugural lecture, November 2020 (Invited Speaker).
- Big Data and Machine Learning Conference, University of Chicago, September 2019 (Invited Speaker).
- Tinbergen Invited Lectures, Erasmus University, June 2019 (Invited Speaker).
- Big Data Conference, Monash University, December 2018 (Invited Speaker).
- International Association of Applied Econometrics (IAAE), Montreal, June 2018 (Keynote Speaker).
- ECB: Workshop of Forecasting Techniques, Frankfurt, June 2018 (Keynote Speaker).
- Optimization and Machine Learning, UCL, March 2018 (Invited Speaker).
- Big Data Conference, UPenn, 2017 (Invited Speaker).
- SQA Fuzzy Data, May 2017 (Keynote Speaker).
- Data, Dollars, and Algorithms: the Computational Economy, Harvard University, January 2017 (Invited Speaker).
- JME-SNB-SCG Conference, Gerzensee, October 2016 (Invited Speaker).
- Canadian Econometrics Study Group, October 2016 (Keynote Speaker).
- Machine Learning: What's it for Economics, University of Chicago, September 2016 (Invited Speaker).
- Microsoft Digital Economy Conference, September 2016 (Invited Speaker).
- Econometric Society European Meeting, Geneva, August 2016 (Invited Speaker).
- Modern Massive Data Sets (MMDS) Conference, Berkeley, August 2016 (Invited Speaker).
- Econometric Society World Congress, August 2015 (Invited Speaker).
- Society of Financial Econometrics Annual Meeting (SOFIE), June 2015 (Invited Speaker).
- Netherlands Econometric Study Group, Tilburg, 2014 (Keynote Speaker).
- Society for Nonlinear Dynamics and Econometrics, New York, 2014 (Keynote Speaker).
- High Dimensional Time Series in Macroeconomics and Finance, Vienna, 2013 (Invited Speaker).
- State of the Art Lecture, Canadian Economics Association, 2013 (Invited Speaker).
- Econometrics Society Australian Meeting, 2013 (Invited Speaker).
- International Panel Data Conference, July 2010 (Invited Speaker).
- SETA Conference, Singapore, May 2010 (Invited Speaker).
- EC2 Conference, Aarhus, December 2009 (Invited Speaker).
- Econometric Society European Meeting, August 2008 (Invited Speaker).
- SITE (Stanford) Conference, July 2008 (Invited Speaker).
- ECB Workshop on Forecasting Techniques, December 2007 (Invited Speaker).
- New York Fed Monetary Policy Conference, November 2007 (Invited Speaker).
- Society of Computational Economics, 2007 (Plenary Speaker).
- European Meeting of the Econometric Society, 2007 (Invited Lecture).
- Camp Econometrics, 2007 (Invited Speaker).
- 25-th Anniversary of Beveridge-Nelson decomposition, March 2006 (Invited Speaker).

- Empirical Methods in Macroeconomics and Finance, Bocconi, October 2004 (Invited Speaker).
- International Conference on Panel Data, June 2004 (Invited Speaker).
- ISI Bernoulli Society Conference, August 2003 (Invited Speaker).
- Common Features Conference, Rio de Janeiro, July 2002 (Invited Speaker).
- CEPR/Bank of Italy Conference on Business Cycles, September 2001 (Invited Speaker).

Conference Presentations

- Econometric Society Winter Meetings: 1994–98, 2000–03, 2007, 2008, 2010–16.
- AEA Winter Meetings: 1999, 2002, 2008, 2009, 2010, 2013, 2014, 2015.
- NBER Summer Institute: 1994, 1997, 2000, 2009, 2012, 2016, 2018.
- NBER-NSF Time Series Conference: 1995, 1998, 2000, 2002.
- EC2: 2007, 2022, 2024.
- Econometric Society Summer Meetings: 1993, 1996.

Seminars

- 2026: Chamberlain Seminar.
- 2025: USC, Oxford, Cambridge.
- 2024: UC Davis, Stanford, SETA, Panel Data Conference.
- 2023: EC2.
- 2022: UCSD, Toronto.
- 2021: Indiana, UCL, Harvard/MIT, Chicago Booth, Philadelphia Fed.
- 2020: Wisconsin, NYU, NYFED, Montreal.
- 2019: Erasmus.
- 2018: Northwestern, Chicago, USC, UCLA, Amazon, Monash.
- 2017: Harvard, Toronto.
- 2016: Board of Governors, U.C. Davis.
- 2015: Harvard/MIT, Princeton, Wisconsin, UC Riverside.
- 2014: UCSC, Federal Reserve of San Francisco, USC.
- 2013: Georgetown, Rutgers, IMF, Bank of Canada.
- 2012: Montreal, Cambridge.
- 2011: LSE, UCL, Cyprus, Fordham, Rochester.
- 2010: NYU, Princeton, Duke, Columbia, Cemfi/Carlos III.
- 2009: Columbia, Stanford, Harvard/MIT.
- 2008: Penn, Brown, Berkeley.
- 2007: Montréal, UCSD, UCR, Wisconsin, BU, Harvard/MIT, NY Fed, ECB.
- 2006: Indiana, Atlanta Fed, Michigan, Duke, Yale, Columbia, Queen's.
- 2005: UCLA, CIREQ, Atlanta Fed, Chicago.
- 2004: Ohio State, Rutgers, Board of Governors, Michigan (Statistics).
- 2003: MSU, Kansas, Emory.
- 2002: Maryland, UVA, Toronto, Michigan, Board of Governors, NYU, Georgetown, LSE.
- 2001: UC Davis, Johns Hopkins, Princeton.
- 2000: Toronto, Rochester, Vanderbilt, GSB Chicago.

- 1999: Northwestern, Cornell, FRB Kansas City, Maryland, Houston.
- 1998: Ohio State, UConn.
- 1997: M.I.T., Cornell, BU, Brown.
- 1996: Johns Hopkins.
- 1995: Boston College, UBC, Toronto, York.
- 1994: University of Quebec at Montreal.
- 1993: Western Ontario, Queen's, Wilfrid Laurier.

11. Teaching and Advising

Teaching

- **Columbia University**: Econometrics I (6411), Econometrics II (6412), Advanced Econometrics (4412), Time Series Econometrics (6429), Advanced Econometrics (6428), Econometric Methods (6427), Econometrics III (6417), Macroeconometrics (6413), Undergraduate Seminar (4419).
- **University of Michigan**: Econometrics (672), Macroeconometrics (676), Advanced Econometrics (679).
- **Johns Hopkins University**: Macroeconometrics I and II (607, 608).
- **Boston College**: Monetary Theory (861), Time Series Econometrics (821), Macroeconomics (751), Introductory Econometrics (228), Econometrics (760), Advanced Macroeconomics (803), Advanced Econometrics (327).
- **University of Montreal**: Monetary Theory (Graduate), Time Series (Graduate).

Graduate Advising (Ph.D. Students)

- Nicholay Gospodinov, 2000 (Chair), Placement: Concordia University
- Antonio Menezes, 2000, Placement: Bocconi post-doc fellowship
- Maurizio Zandardi, 2001, Placement: University of Glasgow
- Rachida Ouysse, 2002 (Chair), Placement: University of New South Wales
- Tiziana Brancaccio, 2002, Placement: University College, Dublin
- Chiang-Ching Lin, 2006 (Chair), Placement: Academia Sinica
- David Greenstreet, 2006, Placement: Oxford University
- Greg Lewis, 2007, Placement: Harvard/Microsoft
- Yuri Gorodinichenko, 2007, Placement: U.C. Berkeley
- Zhou Yang, 2007, Placement: Virginia Tech
- Nicholay Iskrev, 2008 (Chair), Placement: Bank of Portugal
- Matias Busso, 2008, Placement: Inter American Development Bank
- Dan Cooper, 2009, Placement: Boston Fed
- Li Song, 2010 (Statistics), Placement: Goldman Sachs
- Wilfredo Lim, 2012, Placement: Mathematica
- Sebastian Rondeau, 2012, Placement: Merrill Lynch
- Pengfei Zang, 2012 (Statistics), Placement: Knight Rider
- Ju Hyun Kim, 2014
- Kyle Jurado, 2015, Placement: Duke
- Yu Liu, 2015, Placement: Citadel
- Daniel Villar, 2016, Placement: Board of Governors
- Kerem Tuzcuolgu, 2017 (Chair), Placement: Bank of Canada
- Lina Liu, 2017, Placement: Boston Fed
- Jean-Jacques Forneron, 2018 (Chair), Placement: Boston University
- Yousuf Kashif, 2019 (Statistics), Placement: Google
- Xiao Xu, 2021, Placement: Vanguard
- Joseph Saia, 2021, Placement: Revello Labs
- Eugene Walters Larsen, 2022 (Co-chair), Placement: CFM Capital
- Susannah Scanlan, 2023 (Co-chair), Placement: CFM Capital
- Leon Fernandes, 2024 (Statistics)
- Krishna Kamepalli, 2026, Placement: Google
- Heysoek Kim, 2026 (Co-chair), Placement: Bank of Korea

Undergraduate Advising

- Klye Juardo (2009)
- Gregory Cox (2011)
- Jason So (2013)
- Joo Woo Park (2014)
- Evan Munro (2014) – *Best thesis award*
- Clemente Auture (2023)
- Jamie Flores (2023)
- Vincent Marohl (2024)

12. Personal and Additional Information

- **Languages**: English, French, Cantonese
- **Citizenship**: Canada and the United States

References available upon request.