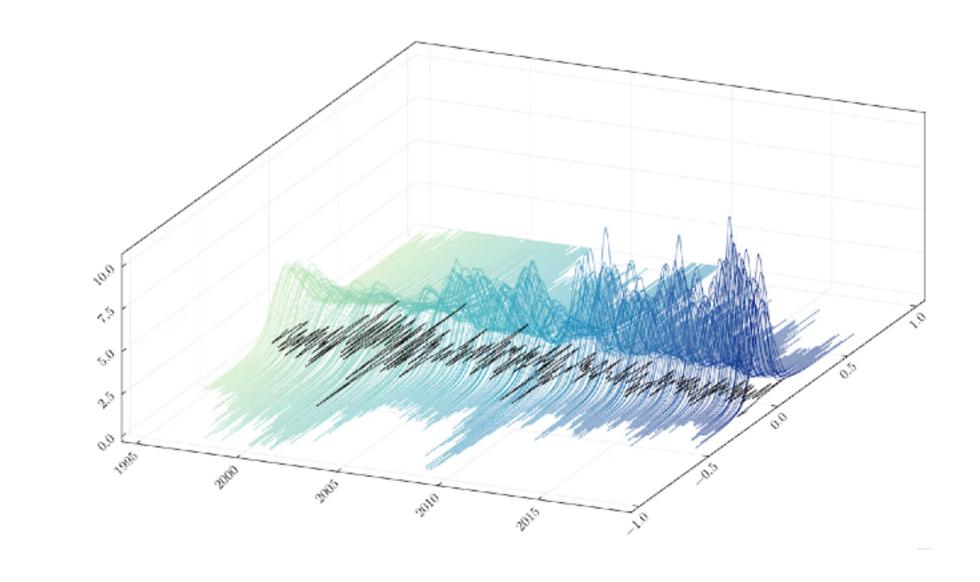


Dynamic persistence & structural change

Stable versus unstable states of economy => heterogeneous shocks

New fundamental method for measurement

Review of Economics and Statistics (Top Econ, Harvard, MIT)



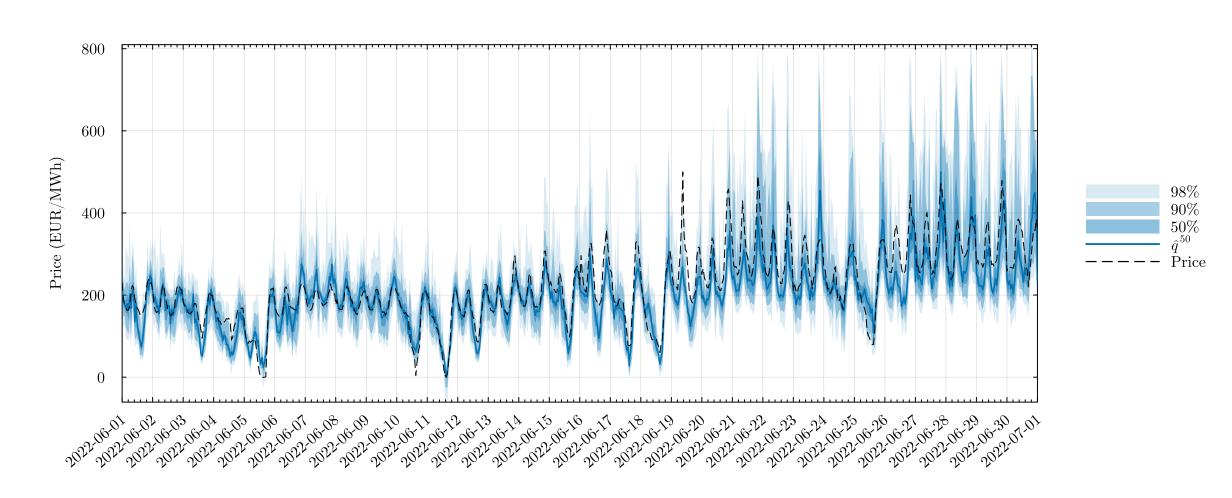
Learning the uncertainty and tail risks

Tail risks in asset pricing

Electricity prices uncertainty

Dynamic probability

New distributional neural networks



top field outlets (Energy Economics, International of Forecasting)

II. Research