

Youngki Shin

CURRICULUM VITAE

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University of Western Ontario
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Employment

Assistant Professor of Economics, University of Western Ontario, July 2007–present

Education

University of Rochester, Ph.D. in Economics, 2007

University of Rochester, M.A. in Economics, 2005

Seoul National University, B.A. in Economics, 2001

Publications

“The Lasso for High-dimensional Regression with a Possible Change-point” (with Sokbae Lee and Myung Hwan Seo), *Journal of the Royal Statistical Society: Series B*, forthcoming.

“Rank Estimation of Partially Linear Index Models” (with Jason Abrevaya), *Econometrics Journal*, 14 (3), 2011, pp. 409–437

“Testing for Threshold Effects in Regression Models” (with Sokbae Lee and Myung Hwan Seo), *Journal of the American Statistical Association: Theory and Methods*, 106 (493), 2011, pp. 220–231

“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

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

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

“Misspecified Markov Switching Model”, *Economics Bulletin* 29(2), 2009, pp. 958–964

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

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

Working Papers

- “Structural Change in Sparsity” (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), November 2014
- “A Contribution to the Reinhart and Rogoff Debate: Not at 90 Percent but around 30 Percent” (with Sokbae Lee, Hyunmin Park, and Myung Hwan Seo), submitted, September 2014
- “Treatment Effects with Unobserved Heterogeneity: A Set Identification Approach” (with Sung Jae Jun and Yoonseok Lee), resubmitted to *Journal of Business and Economic Statistics*, June 2014
- “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks” (with Lance Lochner), under revision, May 2014

Work in Progress

- “Grouped Fixed Effect Models with a Latent Group Variable” (with Sung Jae Jun and Min Seong Kim)
- “Heterogeneous Income Dynamics: Heterogeneous Skill Distributions vs. Different Pricing Functions” (with Lance Lochner and Youngmin Park)
- “Testing Threshold Effects in High-dimensional Regression Models” (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo)
- “ ℓ_1 -penalized Least Squares for High-dimensional Threshold Regression Models” (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo)

Courses Taught

- Graduate: Econometrics and Quantitative Methods I & II, Advanced Econometrics (UWO), Elements of Econometrics (Rochester), Introduction to Mathematical Statistics (Rochester)
- Undergraduate: Senior Seminar in Economic Policy, Intermediate Econometrics II, Applied Econometrics (UWO)

Invited Seminars

- 2014: Concordia University, University of Texas at Dallas, Stony Brook University, University of Toronto
- 2013: University of Waterloo, Michigan State University
- 2012: University of North Carolina, Seoul National University
- 2011: University of Rochester, Ohio State University, Ryerson University
- 2010: University of Guelph
- 2009: Simon Fraser University, McMaster University
- 2008: University of Michigan
- 2007: University of Toronto, University of Washington, Indiana University Purdue University at Indianapolis, University of Western Ontario

Conference Presentations

- 2013: Canadian Econometrics Study Group (Waterloo, Canada), Econometric Society North America Summer Meeting (Los Angeles, CA), Canadian Economics Association Annual Conference (Montreal, Canada)
- 2012: Econometric Society North America Winter Meeting (Chicago, IL., by co-author)
- 2011: UM-MSU-UWO Labor Day Conference (London, Canada), Midwest Econometrics Group (Chicago, IL), Canadian Econometrics Study Group (Toronto, Canada)
- 2010: Midwest Econometrics Group (St. Louis, MO), Canadian Econometrics Study Group (Vancouver, Canada)
- 2009: UM-UWO Econometrics Day Conference (London, Canada)
- 2008: International Symposium on Econometric Theory and Applications (Seoul, Korea), Midwest Econometrics Group (Lawrence, KS), Canadian Econometrics Study Group (Montreal, Canada)
- 2007: Midwest Econometrics Group (St. Louis, MO)

Honors & Awards

- University Students' Council (USC) Teaching Honour Roll, 2011-2012
- SSHRC Standard Research Grants, 2010-2012 (\$62,500)
- SSHRC Internal Travel Grant, April 2008
- Graduate Fellowship and Tuition Scholarship, University of Rochester, 2003-2007
- Wallis Research Fellowship, University of Rochester, Summer 2005
- Alumni President Award for Graduation with Honors, Seoul National University, 2001
- Undergraduate Scholarship, Insan Foundation, 1998-2001

Other Professional Activities

Refereeing: *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Review of Economics and Statistics*, *Econometric Reviews*, *SSHRC*, *Econometrics Journal*, *Journal of Econometric Methods*, *Scandinavia Journal of Statistics*, *Annals of the Institute of Statistical Mathematics*, *Economics Bulletin*

Academic Service: Appointments Committee 2007-2010 & 2011-2012, Econometrics Subject Coordinator 2008-2014, Applied/Econometrics Workshop Organizer 2009-2010 & 2012-2013, Graduate Affairs Committee 2009-2012, Econometrics Ph.D. Comprehensive Committee 2009-2014

Professional Associations: Econometric Society, American Economic Association, Canadian Economics Association, American Statistical Association, Korea-America Economic Association.

References

Professor Shakeeb Khan

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