Curriculum Vitae

Name: Yong Song

Research Fields: Econometrics, Bayesian Nonparametric Modeling, Financial Econometrics

Education:

Ph.D., Economics 2011, University of Toronto, Toronto, Ontario, Canada.

M.A., Economics 2004, Simon Fraser University, Burnaby, British Columbia, Canada.

B.A., Finance 2002, Nankai University, Tianjin, China.

Employment:

Associate Professor, Department of Economics, University of Melbourne, 2023-.

Senior Lecturer, Department of Economics, University of Melbourne, 2021-2023.

Lecturer, Department of Economics, University of Melbourne, 2014-2021.

Fellow, Rimini Centre for Economic Analysis, Rimini, Italy, 2012-2014.

Postdoctoral research fellow, Economics Discipline Group, University of Technology, Sydney, 2012-2014.

Publications, Refereed:

1. (ABDC A*) "Atlantic Trade and Conflict in Europe", *The Economic Journal*, 1–39, 2024 (with Reshad Ahsan and Laura Panza)
2. (ABDC A*) "Identification and forecasting of bull and bear markets using multivariate returns", *Journal of Applied Econometrics*, 39.5 (2024): 723-745 (with Jia Liu and John Maheu).
3. (ABDC A*) "Corrigendum to "Predictability of stock returns and asset allocation under structural breaks" Journal of Econometrics 164 (2011) 60-78". *Journal of Econometrics*, 2022 (with Davide Pettenuzzo and Allan Timmermann).
4. (ABDC A) "Bull and Bear Markets During the COVID-19 Pandemic", *Finance Research Letters,* Volume 42, October 2021 (with John Maheu and Thomas McCurdy).
5. (ABDC A*) "Sparse Change-point VAR models", *Journal of Applied Econometrics*, 2021: 1-25 (with Arnaud Dufays, Zhuo Li and Jeroen Rombouts).
6. "Markov Switching", *Oxford Research Encyclopedia of Economics and Finance*, March 2021 (with Tomasz Wozniak)

7. (ABDC A) "Oil Price Shocks and Economic Growth: The Volatility Link" *International Journal of Forecasting* (with Qiao Yang and John Maheu) 2019.

8. (ABDC A) "The Evolution of Ottoman-European Market Linkages, 1469-1914: Evidence from Dynamic Factor Models", *Explorations in Economic History* (with Laura Panza and Zhuo Li) 71: 112-134, 2019

9. (ABDC A*) "Measuring Inflation Expectations Uncertainty Using High-Frequency Data", *Journal of Money, Credit and Banking* (with Joshua Chan) May 2018.

10. "Heterogeneous Traders, the Leverage Effect and Volatility of the Chinese P2P Market", *Journal of Management Science and Engineering* (with Xing Fang, Bo Wang and Lanbiao Liu) 3(1): 39-56, 2018.

11. (ABDC A*) "An Efficient Bayesian Approach to Multiple Structural Change in Multivariate Time Series", *Journal of Applied Econometrics* (with John Maheu) 33: 251-270, 2018.

12. (ABDC A) "A Fast Estimation Procedure for Discrete Choice Random Coefficients Demand Model", *Applied Economics* (with Dong-Hyuk Kim and Huaxin Xu) 49(58): 5849-5855, 2017.

13. (ABDC A*) "Identifying speculative bubbles with an in finite hidden Markov model", *Journal of Financial Econometrics* (with Shuping Shi) 14(1): 159-184, 2016.

14. (ABDC A*) "Modeling Regime Switching and Structural Breaks with an Infinite Hidden Markov Switching Model", *Journal of Applied Econometrics*, 29:825-842, 2014.

15. (ABDC A) "A New Structural Break Model, with an Application to Canadian Inflation Forecasting" *International Journal of Forecasting* (with John Maheu), 30(1):144-160, 2014.

16. (ABDC A*) "Components of bull and bear markets: bull corrections and bear rallies", *Journal of Business and Economic Statistics* (with John Maheu and Tom McCurdy) 30(3):391-403, 2012.

Teaching Experience:

- 2022- Subject Coordinator, University of Melbourne (Advanced Data Analysis)
- 2022-2024 Subject Coordinator, University of Melbourne (Quantitative Method 1)
- 2021 Lecturer and Subject Coordinator, University of Melbourne (Quantitative Method 1)
- 2021 Lecturer, University of Melbourne (Special Reading Topics in Economics)
- 2020 Lecturer, University of Melbourne (Quantitative Method 1)
- 2019-2021 Subject Coordinator, University of Melbourne (Computational Economics)
- 2019, Subject Coordinator, University of Melbourne (Econometrics 3)
- 2018-2019, Subject Coordinator, University of Melbourne (Special Topics in Bayesian Econometrics)
- 2014-2018, Subject Coordinator, University of Melbourne (Econometric Techniques; Advanced Econometric Techniques: Part 2).
- 2013-2014, Subject Coordinator, University Technology, Sydney (Applied Microeconometrics).

- 2010-2011, Instructor, University of Toronto (Forecasting Methods in Macroeconomics and Finance).

Research Grant

- ARC Linkage (LP240100101 Optimising Predictive Analytics for Water Consumption Across Time and Space) 2025-2027 $150,000
- ARC Discovery (DP230100959, Nowcasting and Interpreting the Australian Economy) 2024-2026 $407,107.
- University of Melbourne FBE Covid Faculty Research Grant 2021 $5,000.
- The General Program of National Natural Science Foundation of China. RMB 480,000.
- University of Melbourne FBE Research Grant Support Scheme 2017 $19,962.
- University of Melbourne Faculty Research Grant 2017 $19,962
- University of Melbourne FBE Research Grant Support Scheme 2016 $19,381.
- University of Melbourne Early Career Research Grant 2016 $13,390.
- University of Melbourne Faculty Research Grant 2015 $9,300.
- University of Melbourne setup grant 2014 $15,000.
- UTS business school research grant 2012 $9,339.

Awards:

- UTM Research Fellowship, University of Toronto,2010
- Doctoral Completion Award, University of Toronto, 2010
- Graduate Fellowship, University of Toronto 2005-2009
- Graduate Fellowship, Simon Fraser University 2003-2005
- Doreen Wilkinson Memorial Graduate Scholarship, Simon Fraser University, 2004
- First Class Student Scholarship, Nankai University, 1998-2002