

YOUNGKI SHIN

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Contact Information

McMaster University
Department of Economics
1280 Main Street West
Hamilton, Ontario, Canada
L8S 4M4

Website: <https://youngkishin.com>
E-mail: yshin12@gmail.com / shiny11@mcmaster.ca
Phone: +1 905.525.9140 x23672

Academic Employment

Professor of Economics, McMaster University On Leave (July 2022–June 2023)	2022–present
Visiting Associate Professor of Economics, University of Toronto	2022–present
Associate Professor of Economics, McMaster University	2017–2022
Associate Professor of Economics, University of Technology Sydney	2015–2017
Assistant Professor of Economics, University of Western Ontario Parental Leaves (January 2011–May 2011; October 2014–March 2015)	2007–2015

Education

University of Rochester	2002–2007
Ph.D. in Economics, Advisor: Shakeeb Khan	2007
M.A. in Economics	2005
Seoul National University, B.A. in Economics	1996–2001

Publications

1. “SGMM: Stochastic Approximation to Generalized Method of Moments”, (with Xiaohong Chen, Sokbae Lee, Yuan Liao, Myung Hwan Seo, and Myunghyung Song), *Journal of Financial Econometrics*, 2023+

2. “csa2sls: A complete subset approach for many instruments using Stata”, (with Seojeong Lee, Siha Lee, and Julius Owusu), *Stata Journal*, forthcoming, 2023+
3. “Predictive Quantile Regression with Mixed Roots and Increasing Dimensions”, (with Rui Fan and Ji Hyung Lee), *Journal of Econometrics*, forthcoming, 2023+
4. “Complete Subset Averaging for Quantile Regressions”, (with Ji Hyung Lee), *Econometric Theory*, 39(1), pp.146–188, 2023
5. “Fast and Robust Online Inference with Stochastic Gradient Descent via Random Scaling”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Proceedings of the 36th AAAI Conference on Artificial Intelligence*, 36, pp. 7381–8389, 2022
6. “Exact Computation of Maximum Rank Correlation Estimator”, (with Zvezdomir Todorov), *Econometrics Journal*, 24(3), 2021, pp. 589–607
7. “Factor-Driven Two-Regime Regression”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Annals of Statistics*, 49(3), 2021, 1656-1678
8. “Complete Subset Averaging with Many Instruments”, (with Seojeong Lee), *Econometrics Journal*, 24(2), 2021, pp. 290-314
9. “Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Journal of Econometrics*, 220(1), 2021, pp. 158-180
10. “Desperate times call for desperate measures: government spending multipliers in hard times”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Economic Inquiry*, 58(4) October 2020, pp.1949-1957
11. “Oracle Estimation of a Change Point in High Dimensional Quantile Regression” (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Journal of the American Statistical Association*, 113(523), 2018, pp. 1184-1194
12. “Testing for a Debt-threshold Effect on Output Growth” (with Sokbae Lee, Hyunmin Park, and Myung Hwan Seo), *Fiscal Studies*, 38(4), 2017, pp. 701-717
13. “Treatment Effects with Unobserved Heterogeneity: A Set Identification Approach” (with Sung Jae Jun and Yoonseok Lee), *Journal of Business and Economic Statistics*, 34(2), 2016, pp. 302-311
14. “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*, 78(1), 2016, pp. 193-210
15. “Rank Estimation of Partially Linear Index Models” (with Jason Abrevaya), *Econometrics Journal*, 14 (3), 2011, pp. 409–437
16. “Testing for Threshold Effects in Regression Models” (with Sokbae Lee and Myung Hwan Seo), *Journal of the American Statistical Association*, 106(493), 2011, pp. 220–231

17. “Heteroscedastic Transformation Models with Covariate Dependent Censoring” (with Sha-keeb Khan and Elie Tamer), *Journal of Business and Economic Statistics* 29(1), 2011, pp. 40–48
18. “Local Rank Estimation of Transformation Models with Functional Coefficients”, *Econometric Theory* 26(6), 2010, pp. 1807–1819
19. “Length-bias Correction in Transformation Models with Supplementary Data”, *Econometric Reviews* 28(6), 2009, pp. 658–681
20. “Misspecified Markov Switching Model”, *Economics Bulletin* 29(2), 2009, pp. 958–964
21. “Semiparametric Estimation of the Box-Cox Transformation Model”, *Econometrics Journal* 11(3), 2008, pp. 517–537
22. “Rank Estimation of Monotone Hazard Models”, *Economics Letters* 100(1), 2008, pp. 80–82

Working Papers

23. “Optimal Delegation in Markets for Matching with Signaling”, (with Seungjin Han and Alex Sam), March 2023
24. “Statistical Treatment Rules under Social Interaction”, (with Seungjin Han and Julius Owusu), November 2022
25. “Fast inference for quantile regression with tens of millions of observations”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), revise and resubmit at *Journal of Econometrics*, February 2023
26. “Designing a Competitive Monotone Signaling Equilibrium”, (with Seungjin Han and Alex Sam), revise and resubmit at *Journal of Economic Theory*, March 2023
27. “Returns to Skill and the Evolution of Skills for Older Men”, (with Qian Liu, Lance Lochner, and Youngmin Park), August 2020
28. “Wage Dynamics and Returns to Unobserved Skill”, (with Lance Lochner and Youngmin Park), November 2017
29. “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”, (with Lance Lochner), April 2014

Courses Taught

Graduate: Econometrics 2 (McMaster); Econometrics 3 (UTS); Econometrics and Quantitative Methods I & II, Advanced Econometrics (UWO); Elements of Econometrics, Introduction to Mathematical Statistics (Rochester)

Undergraduate: Applied Econometrics, Econometrics I (McMaster); Economics for Business 1 (UTS); Senior Seminar in Economic Policy, Intermediate Econometrics II, Applied Econometrics (UWO)

Honors & Awards

SSHRC Insight Grants, Principal Investigator, C\$157,842 “Computation, Inference, and Applications of Nonlinear Models”	2021–2026
McMaster COVID-19 Research Fund (Stream 2), Principal Investigator, C\$49,521 “Welfare Analysis of Lockdown/Reopening Policy under COVID-19”	2020–2022
SSHRC Insight Grants, Principal Investigator, C\$79,745 “Estimation, Prediction, and Inference Problems in Nonlinear Models”	2018–2021
ARC Development Grant, Chief Investigator, A\$200,000 “High-dimensional Models with a Change Point”	2017–2019
University Students’ Council (USC) Teaching Honour Roll	2011–2012
SSHRC Standard Research Grants, Principal Investigator, C\$62,500 “Unified Theory for Testing Threshold Effects”	2010–2012
Graduate Fellowship and Tuition Scholarship, University of Rochester	2003–2007
Wallis Research Fellowship, University of Rochester	2005
Alumni President Award for Graduation with Honors, Seoul National University	2001
Undergraduate Scholarship, Insan Foundation	1998–2001

Other Professional Activities

Editorial appointments:

Editorial Board, The Korean Economic Review,	2022–present
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Refereeing Service:

American Economic Journals: Applied Economics, Annals of the Institute of Statistical Mathematics, Annals of Statistics, Applied Economics, Australian Research Council, Canadian Journal of Economics, Computational Statistics and Data Analysis, Development Policy Review, Econometric Reviews, Econometrics and Statistics, Econometric Theory, Econometrics Journal, Economics Bulletin, Economics Letters, Finance Research Letters, International Journal of Forecasting, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Multivariate Analysis, National Science Foundation, Review of Economics and Statistics, Scandinavia Journal of Statistics, Social Sciences and Humanities Research Council, Stata Journal, Statistical Papers

Academic Service:

McMaster University

SHARCNET Site Leader 2018-present, Recruiting Committee 2017-2019, Graduate Studies Committee 2017-present

University of Technology Sydney

Co-organizer: Econometric Society Australasian Meeting 2016, Recruiting Committee 2015–2016, Subject Coordinator: Economics for Business I, 2016–2017

University of Western Ontario

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, American Statistical Association, Canadian Economics Association, Korea-America Economic Association.