

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	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	2007–2015
Parental Leaves (January 2011–May 2011; October 2014–March 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. “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
2. “Complete Subset Averaging for Quantile Regressions”, (with Ji Hyung Lee), forthcoming in *Econometric Theory*, July 2021

3. “Exact Computation of Maximum Rank Correlation Estimator”, (with Zvezdomir Todorov), *Econometrics Journal*, 24(3), 2021, pp. 589–607
4. “Factor-Driven Two-Regime Regression”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Annals of Statistics*, 49(3), 2021, 1656-1678
5. “Complete Subset Averaging with Many Instruments”, (with Seojeong Lee), *Econometrics Journal*, 24(2), 2021, pp. 290-314
6. “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
7. “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
8. “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
 - “Correction to ‘Testing for Threshold Effects in Regression Models’ ” (with Sokbae Lee and Myung Hwan Seo), *Journal of the American Statistical Association*, 112(518), 2017, p.883
enditemize
9. “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
10. “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
11. “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
12. “Rank Estimation of Partially Linear Index Models” (with Jason Abrevaya), *Econometrics Journal*, 14 (3), 2011, pp. 409–437
13. “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
14. “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
15. “Local Rank Estimation of Transformation Models with Functional Coefficients”, *Econometric Theory* 26(6), 2010, pp. 1807–1819
16. “Length-bias Correction in Transformation Models with Supplementary Data”, *Econometric Reviews* 28(6), 2009, pp. 658–681

17. “Misspecified Markov Switching Model”, *Economics Bulletin* 29(2), 2009, pp. 958–964
18. “Semiparametric Estimation of the Box-Cox Transformation Model”, *Econometrics Journal* 11(3), 2008, pp. 517–537
19. “Rank Estimation of Monotone Hazard Models”, *Economics Letters* 100(1), 2008, pp. 80–82

Working Papers

20. “Fast inference for quantile regression with tens of millions of observations”, (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), under review, October 2022
21. “Statistical Treatment Rules under Social Interaction”, (with Seungjin Han and Julius Owusu), under review, November 2022
22. “csa2sls: A complete subset approach for many instruments using Stata”, (with Seojeong Lee, Siha Lee, and Julius Owusu), under review, July 2022
23. “Designing a Competitive Monotone Signaling Equilibrium”, (with Seungjin Han and Alex Sam), revise and resubmit at *Journal of Economic Theory*, July 2022
24. “Predictive Quantile Regression with Mixed Roots and Increasing Dimensions”, (with Rui Fan and Ji Hyung Lee), revise and resubmit at *Journal of Econometrics*, August 2022
25. “Returns to Skill and the Evolution of Skills for Older Men”, (with Qian Liu, Lance Lochner, and Youngmin Park), August 2020
26. “Wage Dynamics and Returns to Unobserved Skill”, (with Lance Lochner and Youngmin Park), November 2017
27. “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 2020–2022 “Welfare Analysis of Lockdown/Reopening Policy under COVID-19”	
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

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, 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.