

March 2021

## CURRICULUM VITAE

Youngki Shin

### CONTACT INFORMATION:

Office: KTH 440  
McMaster University  
Department of Economics  
1280 Main Street West  
Hamilton, ON Canada  
L8S 4M4

Phone: +1 905 525 9140 x23672

E-mail: [yshin12@gmail.com](mailto:yshin12@gmail.com)

Website: <https://www.youngkishin.com>

### EDUCATION:

Degree	Institution	Department and Location	Year
Ph.D.	University of Rochester	Economics; Rochester, USA	2007
M.A.	University of Rochester	Economics; Rochester, USA	2005
B.A.	Seoul National University	Economics; Seoul, Korea	2001
Diploma	Jisan High School	N/A; Busan, Korea	1996

### CURRENT STATUS AT McMASTER

Associate Professor (with Tenure), Department of Economics

### PROFESSIONAL ORGANIZATIONS:

American Economic Association, Econometric Society, American Statistical Society, Canadian Economics Association

### EMPLOYMENT HISTORY:

#### *Academic*

2015—2017 Associate Professor (with tenure), Economics, University of Technology Sydney  
2007—2015 Assistant Professor, Economics, University of Western Ontario  
Parental Leaves (January 2011—May 2011; October 2014—March 2015)

#### *Consultations*

N/A

***Other***

N/A

**SCHOLARLY AND PROFESSIONAL ACTIVITIES**

***Editorial Boards***

N/A

***Grant & Personnel Committees***

N/A

***Executive Positions***

N/A

***Journal Referee***

*American Economic Journals: Applied Economics*

*Annals of the Institute of Mathematical Statistics*

*Applied Economics*

*Canadian Journal of Economics*

*Computational Statistics and Data Analysis*

*Development Policy Review*

*Econometric Reviews*

*Econometrics and Statistics*

*Econometrics Journal*

*Economics Bulletin*

*Economics Letters*

*Empirical Economics*

*International Journal of Forecasting*

*Journal of Business and Economic Statistics*

*Journal of Econometric Methods*

*Journal of Econometrics*

*Review of Economics and Statistics*

*Scandinavia Journal of Statistics*

***External Grant Reviews***

National Science Foundation, Social Sciences and Humanities Research Council, Australian Research Council

**AREAS OF INTEREST:**

Econometrics, Applied Microeconomics, Statistics

## **HONOURS:**

2011-2012 University Students' Council Teaching Honour Roll, University of Western Ontario  
2003-2007 Graduate Fellowship and Tuition Scholarship, University of Rochester  
Summer 2005 Wallis Research Fellowship, University of Rochester  
2001 Alumni President Award for Graduation with Honors, Seoul National University  
1998-2001 Undergraduate Scholarship, Insan Foundation

## **COURSES TAUGHT (last five years):**

### *Undergraduate*

#### **McMaster University**

Economics	3EE3	Econometrics I	Fall 2018-2020
Economics	3E03	Applied Econometrics	Fall 2018-2020
Economics	3U03	Econometrics I	Fall 2017

#### **University of Technology Sydney**

Economics	23115	Economics for Business	Autumn 2016
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#### **University of Western Ontario**

Economics	3388A-001	Applied Econometrics I	Fall 2011, 2012, 2013
Economics	4400E-001	Senior Research Seminar in Economics	Fall/Winter 2012-2014

### *Graduate*

#### **McMaster University**

Economics	762	Econometrics II	Winter 2018-2021
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#### **University of Technology Sydney**

Economics	23932	Econometrics III (PhD)	Spring 2015
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#### **University of Western Ontario**

Economics	9606B-001	Econometrics and Quantitative Methods II (PhD)	Winter 2014
Economics	9616B-001	Advanced Econometrics II (PhD)	Winter 2013
Economics	9755B/9855B	Applied Economics/Econometrics Workshop (PhD)	Winter 2013
Economics	9754A/9854A	Applied Economics/Econometrics Workshop (PhD)	Fall 2012
Economics	9615A-001	Advanced Econometrics I (PhD)	Fall 2011, 2013

### *Postgraduate*

N/A

***Other***

N/A

**CONTRIBUTIONS TO TEACHING PRACTICE:**

***Pedagogic Innovation and/or Development of Technology-enhanced Learning***

N/A

***Leadership in Delivery of Educational Programs***

N/A

***Course/Curriculum Development***

Econometrics I, II, III: PhD econometrics sequence at University of Technology Sydney

Econometrics I (3U03, 3EE3): Undergraduate econometrics course at McMaster University

Applied Econometrics (3E03): Undergraduate applied econometrics course at McMaster University

***Development/Evaluation of Educational Materials and Programs***

N/A

***Other***

N/A

**SUPERVISORSHIPS:**

***Doctoral (Main supervisor)***

**Economics, McMaster University**

Zvezdomir Todorov                      “Three Essays in Inference and Computational Problems in Econometrics”

Completed: 2020

Placement: Crescendo Technology

Julius Owusu                                (in progress)

***Doctoral (Thesis Committee Member)***

**Economics, McMaster University**

Camille Simardone                      (in progress)

Daniel Tingskou                          (in progress)

Sergei Filiasov                            (in progress)

**Economics, University of Western Ontario**

Ivan Medovikov	“News, Copulas and Independence” Completed: 2013 Placement: Brock University
Javier Cano Urbina	“Essays on Informal Labor Markets” Completed: 2012 Placement: Florida State University
Pujun Liu	“Volatility, Duration, and Value-at-Risk” Completed: 2012 Placement: Bank of Montreal
Jing Wu	“Essays on Financial Return and Volatility Modeling” Completed: 2012 Placement: National University of Singapore (Post-doc position)
Mike McCausland	“A Collection of Portfolio Management Issues” Completed: 2011 Placement: Bank of Montreal

***Thesis External Examiner:***

Thomas Vigié, Ph.D. in Economics, Simon Fraser University, 2020

***Post-doctoral/fellowship***

N/A

***Clinical/Professional***

N/A

***Supervisory Committees***

N/A

***Other***

N/A

**LIFETIME RESEARCH FUNDING:**

2020-2022	“Welfare Analysis of Lockdown/Reopening Policy under COVID-19” Role: Principal Investigator Grant: McMaster COVID-19 Research Fund Stream 2 Grantor: McMaster University Collaborators: Sokbae Lee, Yuan Liao, Myung Hwan Seo Amount: CDN\$49,521
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2018-2021	<p>“Estimation, Prediction, and Inference Problems in Nonlinear Models”</p> <p>Role: Principal Investigator</p> <p>Grant: Insight Grants</p> <p>Grantor: Social Science and Humanities Research Council of Canada</p> <p>Collaborators: Sokbae Lee, Yuan Liao, Myung Hwan Seo</p> <p>Amount: CDN\$79,745</p>
2017	<p>“Inference Problem in Nonlinear Models”</p> <p>Role: Chief Investigator</p> <p>Partner Investigators: Sokbae Lee, Yuan Liao, Myung Hwan Seo</p> <p>Grant: Development Project</p> <p>Grantor: McMaster University (ARB grant)</p> <p>Amount: CAD\$4,890</p>
2017-2019	<p>“High-dimensional Models with a Change Point”</p> <p>Role: Chief Investigator</p> <p>Partner Investigators: Sokbae Lee, Yuan Liao, Myung Hwan Seo</p> <p>Grant: Development Project</p> <p>Grantor: Australia Research Council</p> <p>Amount: AUD\$200,000</p>
2010-2013	<p>“Unified Theory for Testing Threshold Effects”</p> <p>Role: Principal Investigator</p> <p>Grant: Standard Research Grant</p> <p>Grantor: Social Science and Humanities Research Council of Canada</p> <p>Amount: CDN\$62,500</p>
2008	<p>“The 2008 International Symposium on Econometric Theory and Applications”</p> <p>Grant: Internal SSHRC Travel Grant</p> <p>Role: Principal Investigator</p> <p>Grantor: University of Western Ontario</p> <p>Amount: CDN\$1,594</p>

## **LIFETIME PUBLICATIONS:**

### ***Peer Reviewed***

#### **(i) books**

N/A

#### **(ii) contributions to books**

N/A

#### **(iii) journal articles**

Shin, Y. and Z. Todorov: “Exact Computation of Maximum Rank Correlation Estimator”, in *Econometrics Journal*, in press

Lee, S. and Y. Shin: “Complete Subset Averaging with Many Instruments”, *Econometrics Journal*, in press

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Factor-Driven Two-Regime Regression”, *Annals of Statistics*, in press

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate”, *Journal of Econometrics*, 220(1), 2021, pp. 158-180

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Desperate times call for desperate measures: government spending multipliers in hard times”, *Economic Inquiry*, 54(8), 2020, pp. 1949-1957

Lee, S., Y. Liao, M. Seo, and Y. Shin: “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, *Journal of the American Statistical Association: Theory and Methods*, 113(523), 2018, pp. 1184-1194

Lee, S., H. Park, M. Seo, and Y. Shin: “Testing for a Debt-Threshold on Output Growth”, *Fiscal Studies*, 38(4), pp. 701-717

Lee, S., M. Seo, and Y. Shin: A Correction to “Testing for Threshold Effects in Regression Models”, *Journal of the American Statistical Association: Theory and Methods*, 112(518), 2017, p. 883

Jun, S., Y. Lee, and Y. Shin: “Treatment Effects with Unobserved Heterogeneity: A Set Identification Approach”, *Journal of Business and Economic Statistics*, 34(2), 2016, pp. 302-311

Lee, S., M. Seo, and Y. Shin: “The Lasso for High-dimensional Regression with a Possible Change-point”, *Journal of the Royal Statistical Society: Series B*, 78(1), 2016, pp. 193-210

Abrevaya, J. and Y. Shin: “Rank Estimation of Partially Linear Index Models”, *Econometrics Journal*, 14(3), 2011, pp. 409-437

Lee, S., M. Seo, and Y. Shin: “Testing for Threshold Effects in Regression Models”, *Journal of the American Statistical Association: Theory and Methods*, 106(493), 2011, pp. 220-231

Khan, S., Y. Shin, and E. Tamer: “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

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

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

Shin, Y.: “Misspecified Markov Switching Model”, *Economics Bulletin*, 29(2), 2009, pp. 958-964

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

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

**(iv) journal abstracts**

N/A

**(v) other, including Proceedings of Meetings**

N/A

***Not Peer Reviewed***

**(i) books**

N/A

**(ii) contributions to books**

N/A

**(iii) journal articles**

N/A

**(iv) journal abstracts**

N/A

**(v) other, including Proceedings of Meetings**

N/A

***Accepted for Publication (in final form)***

N/A

***Submitted for Publication***

Fan, R., Lee, J. and Y. Shin: “Predictive Quantile Regression with Mixed Roots and Increasing Dimensions”, under review, *Journal of Econometrics*

Lee, J. and Y. Shin: “Complete Subset Averaging for Quantile Regression”, revise and resubmit in *Econometric Theory*

***Unpublished Documents***

**(i) technical report series**

Liu, Q., L. Lochner., Y. Park, and Y. Shin: “Returns to Skill and the Evolution of Skills for Older Men”



Lochner, L., Y. Park, and Y. Shin: “Wage Dynamics and Returns to Unobserved Skill”, NBER Working Paper 24220

Lochner, L. and Y. Shin: “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”, NBER Working Paper 20068

**(ii) other**

N/A

**PRESENTATIONS AT MEETINGS:**

***Invited conference***

4<sup>th</sup> Conference of the International Society for Nonparametric Society (Salerno, Italy), “Optimal Estimation with Complete Subsets of Instruments”, June 2018

International Conference on Econometrics: Recent Advances in Micro- & Macro-Econometrics (KU, Seoul, Korea) “Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”, December 2015

***Invited Seminars***

“Factor-Driven Two-Regime Regression”

October 2019                  Western University

“Oracle Estimation of a Change Point in High Dimensional Quantile Regression”

November 2016	McMaster University
October 2016	Syracuse University
September 2016	University of Melbourne
September 2016	Monash University
May 2016	National University of Singapore

“Structural Change in Sparsity”

January 2015	Lancaster University
January 2015	University of Technology Sydney
November 2014	University of Toronto

“Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks”

November 2015	Australian National University
February 2015	Binghamton University

February 2015	Kansas State University
January 2015	Carleton University
February 2014	Stony Brook University
January 2014	University of Texas at Dallas

“The Lasso for High-Dimensional Regression with a Possible Change-Point”

January 2014	Concordia University
November 2013	Michigan State University
January 2013	University of Waterloo
October 2012	University of Western Ontario

“Testing for Distributional Treatment Effects: A Set Identification Approach”

March 2012	Seoul National University
January 2012	University of North Carolina
November 2011	Ryerson University
November 2011	Ohio State University
November 2011	University of Rochester

“Testing for Threshold Effects in Regression Models”

April 2010	University of Guelph
November 2009	McMaster University

“Rank Estimation of Partially Linear Index Models”

January 2009	Simon Fraser University
November 2008	University of Michigan

“Local Rank Estimation of Transformation Models with Functional Coefficients”

March 2007	University of Western Ontario
February 2007	Indiana University Purdue University at Indianapolis
February 2007	University of Washington
January 2007	University of Toronto

***Contributed***

**(i) peer reviewed**

Econometric Society Virtual World Congress (Milan, Italy) “Factor-Driven Two-Regime Regression”, August 2020

Canadian Econometrics Study Group (Montreal, Canada) “Factor-Driven Two-Regime Regression”, October 2019

New York Camp Econometrics XIV (Clayton NY, USA) “Factor-Driven Two-Regime Regression”, April 2018

Midwest Econometrics Group (Madison, WI, USA) “Optimal Estimation with Complete Subsets of Instruments”, October 2018

Canadian Econometrics Study Group (Ottawa, Canada) “Optimal Estimation with Complete Subsets of Instruments”, October 2018

Canadian Econometrics Study Group (London, Canada) “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, October 2016

The 16th KAEA-KEA International Conference (Sogang University, Seoul, Korea) “Oracle Estimation of a Change Point in High Dimensional Quantile Regression”, August 2016

2<sup>nd</sup> Sydney Econometrics Research Group Workshop (University of Sydney, Sydney, Australia) “Structural Change in Sparsity”, September 2015

Canadian Econometrics Study Group (Waterloo, Canada) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, October 2013

North America Summer Meeting – Econometrics Society (Los Angeles, CA, USA) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, June 2013

Canadian Economic Association Annual Conference (Montreal, Canada) “The Lasso for High-Dimensional Regression with a Possible Change-Point”, May 2013

Econometric Society North America Winter Meeting (Chicago, IL, USA) “Testing for Distributional Treatment Effects: A Set Identification Approach”, January 2012

Midwest Econometrics Group (Chicago, IL, USA) “Testing for Distributional Treatment Effects: A Set Identification Approach”, October 2011

Canadian Econometrics Study Group (Toronto, Canada) “Testing for Distributional Treatment Effects: A Set Identification Approach”, October 2011

UM-MSU-UWO Labor Day Conference (London, Canada) “Testing for Distributional Treatment Effects: A Set Identification Approach”, May 2011

Midwest Econometrics Group (St. Louis, MO, USA) “Testing for Threshold Effects in Regression Models”, October 2010

Canadian Econometrics Study Group (Vancouver, Canada) “Testing for Threshold Effects in Regression Models”, October 2010

UM-UWO Econometrics Day Conference (London, Canada) “Length-Bias Correction in Transformation Models with Supplementary Data”, April 2009

Midwest Econometrics Group (Lawrence, KS, USA) “Length-Bias Correction in Transformation Models with Supplementary Data”, October 2008

Canadian Econometrics Study Group (Montreal, Canada) “Local Rank Estimation of Transformation Models with Functional Coefficients”, September 2008

International Symposium on Econometric Theory and Applications (Seoul, Korea) “Local Rank Estimation of Transformation Models with Functional Coefficients”, May 2008

Midwest Econometrics Group (St. Louis, MO, USA) “Local Rank Estimation of Transformation Models with Functional Coefficients”, October 2007

**(ii) not peer reviewed**

N/A

#### **PATENTS, INVENTIONS AND COPYRIGHTS:**

N/A

#### **ADMINISTRATIVE RESPONSIBILITIES:**

##### **McMaster University**

Recruiting Committee

2017-2019

Graduate Committee

2017-present

Sharcnet Site Leader

2018-present

##### **University of Technology Sydney**

Co-organizer, Econometrics Society Australasia Meeting

2016

Member/Chair, Recruiting Committee

2015-2016

Member, Research Committee

2015-2016

Member, Head Advisory Committee

2015-2016

Subject Coordinator, Economics for Business 1

2016

##### **University of Western Ontario**

Member, Econometrics Ph.D. Comprehensive Committee

2012-2013, 2011-2012,  
2010-2011, 2009-2010  
2008-2009

Member, Graduate Affairs Committee

2009-2010, 2008-2009

Director, Applied/Econometrics Workshop

2012-2013, 2009-2010

Member, Appointments Committee

2011-2012, 2009-2010,  
2008-2009, 2007-2008

Subject Coordinator, Econometrics

2011-2012, 2009-2010,  
2008-200

**OTHER RESPONSIBILITIES:**

N/A