BARBARA ROSSI

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EDUCATIONAL BACKGROUND:

Princeton University, Ph.D. Economics, 2001.
Dissertation title: "Essays in Long Horizon Testing and Predictive Ability in the Presence of High Persistence with Applications to International Macroeconomics"
Committee: Mark Watson (Chair), Kenneth Rogoff, Bo Honore' and Elie Tamer
Bologna University, Bologna (Italy), Ph.D. Economics, 1999.
Bocconi University, Milan (Italy), M.A. with distinction, Economics, 1996.
Bologna University, Bologna (Italy), B.A. with distinction, Economics, 1995.

ACADEMIC POSITIONS:

Associate Professor (with Tenure), Dept. of Economics, Duke University, July 2008 -
Assistant Professor, Dept. of Economics, Duke University, Sept. 2001- June 2008

VISITING POSITIONS:

Visiting Researcher, University of New South Wales (Sydney)	July 2012
Visiting Researcher, St. Louis Fed	Spring 2012
Visiting Researcher, Philadelphia Fed	Dec. 2010
Visiting Researcher, University of California, Berkeley	Spring 2009
Visiting Researcher, ENSAE-CREST, France	Nov. 2007
Visiting Researcher, University of Montreal, Canada	Oct. 10-15, 2005
Visiting Researcher, Atlanta Fed	Feb. 6-13, 2005
Visiting Researcher, Department of Economics, UCSD	Fall 2004
Visiting Researcher, Dept. of Economics, Concordia University	May 2004

OTHER PROFESSIONAL AFFILIATIONS:

Associate Editor, Journal of Business and Economic Statistics,	2008-
Associate Editor, Journal of Economic Dynamics and Control,	2008-2014
Associate Editor, Journal of Applied Econometrics,	2009-2011
CEPR Fellow,	2008-2012

FIELDS OF INTEREST:

Time Series Econometrics, Applied International Finance and Macroeconomics

FELLOWSHIPS AND GRANTS:

- NSF Grant, 2010-2012: "New Methods for Inference in the Presence of Instabilities, Weak Identification and Mis-specification", with A. Inoue
- JAE Conference Grant, 2009.

- SAS Grant, 2008: “New Methods for Forecasting and Model Evaluation”
- NSF Grant, 2007-2009: “Model Selection and Forecasting in Unstable Environments”, with R. Giacomini
- Arts & Sciences Committee on Faculty Research, Duke University, Spring 2006
- Trent Foundation, Conference Organization Grant, Duke University, Fall 2005
- The Office of International Affairs and the Center for European Studies, Conference Organization Grant, Duke University, Fall 2005
- Princeton University Fellowship, 1996-2000
- IFS Summer Fellowship, 1999-2000
- Mellon Foundation Fellowship, summer 1998
- Mediocredito Centrale Scholarship, 1996 (not used)
- Invernizzi Scholarship, Universita' Bocconi, Milan, September 1995.

PUBLICATIONS

1. “Testing Long-Horizon Predictive Ability with High Persistence, and the Meese-Rogoff Puzzle”, *International Economic Review* 46(1), February 2005, 61-92.

2. “Optimal Tests for Nested Model Selection with Underlying Parameter Instability”, *Econometric Theory* 21(5), October 2005, 962-990.

3. “Confidence Intervals for Half-Life Deviations from Purchasing Power Parity”, *Journal of Business and Economic Statistics* 23(4), October 2005, 432-442. The paper is also available in the *Proceedings of the 2002 North American Summer Meetings of the Econometric Society: Economic Theory*, edited by David K. Levine, William Zame, Lawrence Ausubel, Pierre-Andre Chiappori, Bryan Ellickson, Ariel Rubinstein and Larry Samuelson: http://www.dklevine.com/proceedings/economic-theory.html

4. “Small Sample Confidence Bands for Multivariate Impulse Response Functions”, with E. Pesavento, *Journal of Applied Econometrics* 21(8), December 2006, 1135-1155.

5. “Do Technology Shocks Drive Hours Up or Down? A Little Evidence From an Agnostic Procedure”, with E. Pesavento, *Macroeconomic Dynamics* 9(4), September 2005, 478-488.

6. “Recursive Predictability Tests for Real Time Data”, with A. Inoue, *Journal of Business and Economic Statistics* 23(3), July 2005, 336-345.

7. “Are Exchange Rates Really Random Walks? Some Evidence Robust to Parameter Instability”, *Macroeconomic Dynamics* 10(1), February 2006, 20-38.

8. “How stable is the forecasting performance of the yield curve for output growth?” with R. Giacomini, *Oxford Bulletin of Economics and Statistics* 68(s1), December 2006, 783-795.

9. "Impulse Response Confidence Intervals for Persistent Data: What Have We Learned?", with E. Pesavento, *Journal of Economic Dynamics and Control* 31, 2007, 2398-2412.

10. "Expectations Hypotheses Tests and Predictive Regressions at Long Horizons", *The Econometrics Journal* 10(3), October 2007, 1-26.

11. "Monitoring and Forecasting Financial Crises", with A. Inoue, *Journal of Money Credit and Banking* 40(2-3), March-April 2008, 523-534.

12. "Model Selection for Nested and Overlapping Non-Linear and Possibly Misspecified Models", with M. Marcellino, *Oxford Bulletin of Economics and Statistics* 70(0), December 2008, 867-893.

13. "Detecting and Predicting Forecast Breakdown", with R. Giacomini, *The Review of Economic Studies* 76(2), April 2009, 669-705.

14. "Forecast Comparisons in Unstable Environments", with R. Giacomini. *Journal of Applied Econometrics* 25(4), June/July 2010, 595-620.

15. "Has Models' Forecasting Performance Changed Over Time, and When?", with T. Sekhposyan, *International Journal of Forecasting* 26(4), 2010.

16. "Can Exchange Rates Forecast Commodity Prices?", with Y. Chen and K. Rogoff. *Quarterly Journal of Economics* 125(3), August 2010, 1145-1194.

17. "Identifying the Sources of Instabilities in Macroeconomic Fluctuations", with A. Inoue. *The Review of Economics and Statistics* 93(4), November 2011, 1186-1204.

18. "Understanding Models' Forecasting Performance", with T. Sekhposyan. *Journal of Econometrics* 164(1), September 2011, 158-172.

19. "Information Criteria for Impulse Response Function Matching Estimation of DSGE Models", with A. Inoue, A. Hall and J. Nason. *Journal of Econometrics,* forthcoming.

20. "What is the Importance of Monetary and Fiscal Shocks in Explaining US Macroeconomic Fluctuations?", with S. Zubairy. *Journal of Money, Credit and Banking*, 43(6) September 2011, 1247-1270.

21. "Testing for Weak Identification in Possibly Non-linear Models", with A. Inoue. *Journal of Econometrics* 161(2), April 2011, 246-261.

OTHER PUBLICATIONS:

1. Comments on: "Exchange Rate Models Are Not As Bad As You Think", by Charles Engel, Nelson Mark, and Kenneth D. West, in: Acemoglu, D., M. Woodford, and K. Rogoff (eds.), *NBER Macroeconomics Annual* 2007.

2. "Where Are Commodity Prices Headed Next? Look at Exchange Rates", with Y.C. Chen and K. Rogoff, *Vox*

3. "Predicting Agri-Commodity Prices: An Asset Pricing Approach", with Y.C. Chen and K. Rogoff, *World Uncertainty and the Volatility on Commodity Markets*, ed. B. Munier. IOS, forthcoming.

4. Comment on: "Forecast Rationality Tests Based on Multi-Horizon Bounds", *Journal of Business and Economic Statistics*, forthcoming.

WORKING PAPERS (SUBMITTED):

"Model Comparisons in Unstable Environments", with R. Giacomini.

"Out-of-Sample Forecast Tests Robust to the Choice of the Window Size", with A. Inoue. *ERID Working Paper* No. 94, Duke University and *FRB of Philadelphia Working Paper* No. 11-31

"Can Oil Prices Forecast Exchange Rates?", with D. Ferraro and K. Rogoff. *FRB of Philadelphia Working Paper* No. 11-34 and *CEPR Working Paper* No. 8635.

"Advances in Forecasting in Unstable Environments", in preparation for the *Handbook of Economic Forecasting* Vol. 2, G. Elliott and A. Timmermann eds., Elsevier.

WORK IN PROGRESS:

"Exchange Rate Predictability", in preparation for the *Journal of Economic Literature*.

"Heterogeneous Consumers and Policy Shocks", with A. Inoue and E. Lynch.

"Forecasting in Macroeconomics", with R. Giacomini, in preparation for the *Handbook of Research Methods and Applications on Empirical Macroeconomics*.

"Forecast Optimality Tests in the Presence of Instabilities", with T. Sekhposyan.

"Consistent Model Selection Over Rolling Windows", with A. Inoue and J. Lu.

TEACHING EXPERIENCE:

Teacher, *Economics 327*, Duke University, 2005-2007, 2010 (Empirical Methods in Macroeconomics and Forecasting in Time Series – 2nd year PhD level course)

Teacher, *Economics 220*, Duke University, Fall 2005-2010, (Time Series Econometrics – Master level and Advanced Undergraduate course)

Teacher, *Economics 141*, Duke University, 2004 (Applied International Macroeconomics and Finance – Advanced Undergraduate course)

Teacher, *Econometrics 341*, Duke University, 2001- 2003, 2005-2008 (1st year Ph.D. Course)

Teacher, *Economics 51D*, Duke University, 2001- 2002 (Introductory Macroeconomics Course for Undergraduates)

Teaching Assistant for Prof. Giovanni Maggi and Prof. Silvia Weyerbrock, *International Trade* and *International Economics*, Woodrow Wilson School, Princeton University, 000 (Master courses)

Teaching Assistant for Prof. Helene Rey and Prof. Paul Krugman, *International Macroeconomics* and *Advanced Macroeconomics: Domestic Policy*, Woodrow Wilson School, Princeton University, Fall 2000 (Master courses)

Teaching Assistant for Prof. Elizabeth Bogan, *The National Economy*, Fall 1999, and Prof. Elie Tamer, *Econometrics*, Spring 2000, Princeton University (Undergraduate courses)

Teaching Assistant for Prof. Mark Watson and Prof. Yacine-Ait-Sahalia, *Advanced Econometrics: Time Series Models*, Fall 1998, and Prof. Han Hong, *Advanced Econometrics: Non-linear Methods*, Spring 2000, Princeton University (2nd year Graduate courses). Grader for Prof. Kevin Hallock, labour economics.

Research Assistant for Prof. Kenneth Rogoff, Princeton University, June-July 1998

Research Assistant for Prof. Orazio Attanasio, University of Bologna, 1995.

SEMINARS AND CONFERENCE PRESENTATIONS: (* means conference presentation by a co-author)

2001 Vanderbilt University, University of California San Diego, University of California Los Angeles, University of Wisconsin-Madison, Iowa State University, Duke University, Rutgers University, University of Toronto, Universita' Bocconi, University of Virginia, Triangle Econometrics Conference (Durham).

2002 UNC Chapel Hill, Conference on "Forecasting in Macroeconomics and Finance" (CIRANO and CIREQ, Montreal, Canada), North American Summer Meetings of the Econometric Society (Los Angeles), NBER Summer Meetings, ("Forecasting and Empirical Methods in Macroeconomics and Finance", Boston), Midwest Economic Group Meetings (Ohio State University), Triangle Econometrics Conference (Durham).

2003 University of Virginia, Emory University, Université Libre de Bruxelles (Bruxelles, Belgium), Econometric Society Summer Meetings (Evanston), NBER/NSF Time Series Conference (Chicago, poster session), University of Houston and Rice University, University of Maryland, Virginia Tech, Midwest Econometrics Group Meetings (University of Missouri-Columbia), Euro Area Business Cycle Network Conference (Frankfurt am Main, Germany), EC2 Conference on "Endogeneity, Instruments and Identification in Econometrics" (CEMMAP UCL and IFS, London, U.K., poster session).

2004 Econometric Society Winter Meetings (San Diego), Society for Non-linear Dynamics and Econometrics* (Atlanta), First Forecasting Conference (Duke University), Concordia University (Montreal), Econometric Society Summer Meetings* (Brown University), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance" (Boston), Federal Reserve Bank of St. Louis, University of Michigan, U.C. Davis, University of California Los Angeles, Ohio State University, CSWEP session on Co-integration and Empirical Applications (New Orleans), Southern Economic Association (New Orleans), U.C. Riverside, Stanford University.

2005 Econometric Society Winter Meetings (Philadelphia), Fifth Missouri Economics Conference (Columbia, Missouri), Conference on "Forecasting in Macroeconomics and Finance" (CIRANO, CIREQ, and University of Montreal), JAE Annual Conference on: "Changing Structures in International and Financial Markets" (Venice, Italy), "Frontiers in Time Series Econometrics" Conference (Olbia, Italy), Econometric Society World Congress* (London, U.K.), NBER-NSF Time Series Conference and Workshop on Unit Roots, Heidelberg* and Kaiserslautern (Germany), Conference on "Unit Root and Cointegration Testing" (Faro, Portugal, poster session), Universite' de Montreal (Montreal, Canada), Owen School of Business (Vanderbilt University), Southern Economic Association (Washington), Triangle Econometrics Conference (Durham).

2006 Econometric Society Winter Meetings* (Boston), SAMSI Workshop (National Institute of Statistical Sciences), NC State University (Raleigh), Board of Governors of the Federal Reserve (Washington), University of Pittsburgh, University of Bologna (Statistics Department), Ente Einaudi (Bank of Italy, Rome), Econometric Society Summer Meetings (Minneapolis), Society for Economic Dynamics (Vancouver), "Econometrics in Rio" (Rio de Janeiro, Brazil), UNC-Chapel Hill, NBER-NSF Time Series Conference (Montreal, poster session), University of Austin, Cleveland Fed Workshop on "Methods and Applications for Dynamic Stochastic General Equilibrium Models", Conference on "Breaks and Persistence in Econometrics"* (Cass Business School, London), EC^2 Conference on "The Econometrics of Monetary Policy and Financial Decision Making" (Rotterdam), CIREQ Conference on Time Series (University of Montreal).

2007 Michigan State, NBER Macroeconomics Annual Conference (Boston), Conference on "The Macroeconomics of Technology Shocks" (Laurier Center for Economic Policy, Waterloo, Canada), University of Cincinnati, Brown University, Society for Economic Dynamics (Prague, Czech Republic), Econometrics Society Summer Meetings*, (Duke University), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance"* (Boston), Joint Statistical Meetings (Salt Lake City), Conference on "Time Series Econometrics with Applications to Macroeconomics and Finance" (Federal Reserve Bank of St. of Louis), Federal Reserve Bank of Philadelphia (October), Federal Reserve Bank of St. Louis (October), University of Virginia (October), Federal Reserve Bank of San Francisco (October), University of California, Irvine (October), University of British Columbia (Canada, October), University of Washington (October), Princeton University (November), Bank of France and CREST Workshop on "Model Validation, Predictive Ability, and Model Risk" (November), University of Warwick (November), University of Cambridge (November), London School of Economics

(December), Fifth ECB Workshop on Forecasting Techniques: "Forecast Uncertainty in Macroeconomics and Finance" (European Central Bank, Frankfurt, Germany), Bocconi University (Milan, Italy).

2008 University Carlos III (Madrid, Spain), University of Montreal (Canada), NBER-IFM Conference(*) (March), 28th Annual Symposium on Forecasting (July, Nice, France), Forecasting in Rio (Rio de Janeiro, Brazil), EEA-ESEM(*) (August, Milan, Italy), NBER-NSF Time Series Conference (September, Aarhus, Denmark), University of Pennsylvania (September), Federal Reserve Bank of New York, Central Bank of Chile, Applied Econometrics Workshop at St. Louis Fed, EABCN Workshop on Business Cycle Developments, Financial Fragility, Housing and Commodity Prices (Barcelona), London Business School, 9-th IWH-CIREQ workshop (Halle), Workshop on "Nowcasting with Model Combination" at the Central Bank of New Zealand (Wellington), Research workshop on Monetary Policy in Open Economies at the Central Bank of Australia (Sydney).

2009 AEA Meetings (S. Francisco), UC Berkeley, UC Davis, Conference on "Business Cycles: Theoretical and Empirical Advances" at UC Riverside, Third CIREQ Time Series Conference (Montreal), SED Meetings (Istanbul), Econometric Society Summer Meetings (Boston), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance" (Boston), Joint Statistical Meetings(*) (Washington), NBER-NSF Time Series Conference (UC Davis), Boston University (October).

2010 Ohio State, St. Louis Fed Workshop, Bocconi University, Triangle Econometrics Conference

2011 AEA Meetings (Denver), Pompeu Fabra, Columbia University, University of Pennsylvania, U. of Arizona, Michigan State U., Collegio Carlo Alberto, Society for Nonlinear Dynamics and Econometrics Conference (Washington), Conference in honor of Hal White (UCSD, May), Bank of Canada-ECB conference on "Exchange Rates and Macroeconomic Adjustment" (Ottawa), NBER Summer Institute (*), Joint Statistical Meetings (Miami), NBER-NSF Time Series Conference, University of Chicago, UNC Chapel-Hill

2012 AEA Meetings (Chicago), U. of Cambridge, ECB, Toulouse U., Econometric Society Australasian Meetings (Melbourne)

DISCUSSIONS AT CONFERENCES AND PROFESSIONAL MEETINGS:

North American Meetings of the Econometric Society, 2002 (discussant of: "A Test for Superior Predictive Ability", by P.R. Hansen).

Financial Econometrics Conference, CIRANO and CIREQ, Montreal 2003 (discussant of: "Asymptotic Confidence Intervals for Impulse Responses for Near Integrated Processes", by N. Gospodinov).

CIRANO, CIREQ and MITACS, Montreal 2004 (discussant of "Cross Sectional Forecasts of the Equity Premium", by Polk, Thompson, and Vuoltenaaho).

Southern Economic Association 2004 (New Orleans, November, discussant of: "Understanding the Evolution of World Business Cycles", by Kose, Otrok and Whiteman), CSWEP session (New Orleans 2004, discussant of: "Inflation Dynamics in Japan: Evidence of Price Rigidity and Structural Breaks", by D. Sanchez).

Econometric Society Winter Meetings 2005 (Philadelphia, discussant of "Large Shocks vs. Small Shocks", by J. Gonzalo and Martinez).

Southern Economic Association 2005 (Washington, discussant of: "Monetary Policy and the House Price Boom Across U.S. States", by M. Del Negro and C. Otrok).

Econometric Society Winter Meetings 2006 (Boston, discussant of "Testable Implications of Forecast Optimality", by A. Patton and A. Timmermann, and of "An Efficient IRF Matching Estimator for Rational Expectations Models" by Jorda' and Kozicki).

Conference on Real Time Data Analysis and Methods in Economics (Federal Reserve Bank of Philadelphia 2007, discussant of: "Testing Equal Predictive Ability with Real-time Data" by Michael McCracken and Todd Clark).

Cleveland Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models, 2007 (discussant of: D. Giannone and L. Reichlin, "Bayesian VARs with large panels").

Econometric Society Winter Meetings 2011 (discussant of "Optimal Forecasts", by A. Patton and A. Timmermann).

OTHER CONFERENCE PARTICIPATION:

2002 North American Meetings of the Econometric Society, Atlanta, NBER Summer Meetings: Forecasting, IFM and Economic Fluctuations (Boston), EC^2 Conference on Model Selection (Bologna, Italy).

2003 "Financial Econometrics Conference", CIRANO and CIREQ (Montreal, Canada); NBER Summer Meetings on "Forecasting and Empirical Methods in Macroeconomics and Finance" and "Economic Fluctuations" (Boston).

2004 Conference in honor of C. Granger, "Predictive Methodology and Application in Economics and Finance" (San Diego), Financial Econometrics Conference, CIRANO, CIREQ and MITACS, Montreal; NBER/NSF Conference (Dallas); Joint Caltech-UCLA-USC Workshop on "Non-linear/Non-stationary Time Series Models".

2005 NBER Summer Institute on Forecasting and Empirical Methods in Macroeconomics and Finance (Boston), SAMSI Financial Mathematics, Statistics and Econometrics Workshop (National Institute of Statistical Science), Southern Economic Association (Washington).

2006 Econometric Society Winter Meetings, CeMent Workshop (American Economic Association, Boston), NBER Conference (Federal Reserve Bank of San Francisco), SAMSI Workshop on "Model Uncertainty" (National Institute of Statistical Sciences).

2007 NBER Summer Institute on "Economic Fluctuations and Growth" and "Methods and Applications for DSGE Models" (Boston). NBER-EFG Conference, Federal Reserve Bank of Chicago (Chicago).

2008 NBER MacroAnnual (Boston, April), NBER Summer Institute on "Economic Fluctuations and Growth", "Methods and Applications for DSGE Models", and "EFG" (Boston), Joint Statistical Meetings (Denver).

DUKE UNIVERSITY INTERNAL PRESENTATIONS:

- Financial Econometrics Lunch seminar: December 2001, August 2002, April 2003, October 2003, June 2004.
- Macroeconomics seminar, September 2003.
- Empirical Macro Study Group: September 2005, March 2006, November 2006, February 2007, March 2010.

MEMBERSHIP OF PROFESSIONAL ORGANIZATIONS:

American Economic Association, Econometric Society, European Area Business Cycle Network fellow, American Statistical Association.

REFEREE:

American Economic Review, Applied Economics, Canadian Journal of Economics, Computational Statistics and Data Analysis, Econometrica, Econometrics Journal, Econometrics Reviews, Econometric Theory, Economica, Economic Bulletin, Economics e-journal, Economics Letters, International Economic Review, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Applied Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Empirical Finance, Journal of the European Economic Association, Journal of Finance, Journal of Financial Econometrics, Journal of Forecasting, Journal of International Economics, Journal of International Money and Finance, Journal of Monetary Economics, Journal of Money Credit and Banking, Journal of Policy Analysis and Management, Journal of Risk and Insurance, Journal of Time Series Analysis, Journal of Time Series Econometrics, Macroeconomic Dynamics, Quarterly Review of Economics and Finance, North American Journal of Economics and Finance, Oxford Bulletin of Economics and Statistics, Research in Labor Economics, Review of Economics and Statistics, Review of Economic Studies, Review of Financial Econometrics, Rivista Internazionale di Scienze Economiche e Commerciali, Studies in Nonlinear Dynamics and Econometrics, Studies in Economics and Finance, Southern Economic Journal. Book review for Oxford University Press. NSF Grant review. ESRC Grant review. ECB Working Papers Review. Hong Kong Research Grants Council review. IMF Staff Papers Review.

DEPARTMENT SERVICE:

Director of Graduate Studies, Duke University, 2009-2011.
Empirical Macro Study Group (with Craig Burnside).

Exam committee member: International Macro Field Exam Committee, Macroeconomic Qualifiers Committee, Econometrics Field Exam Committee.

Member of the Committee for Reforming the Core Undergraduate Education (Macroeconomics).

Ph.D. Students Admissions Committee member (2001, 2002, 2003, 2005, 2006, 2007).

Ph.D. Theses Committee member: Varouj Khatchatrian (private consulting), Maxym Dedov (private consulting), Alessandro Palandri (University of Copenhagen), Anna Kozlovskaya (Southern Methodist University), AnaMaria Piesachon (Stanford University), Roberto Pancrazi (U. of Toulouse), Sarah Zubairy (Bank of Canada), Tatevik Sekhposyan (student at UNC Chapel Hill, now at Bank of Canada, was awarded the Linda Dykstra Distinguished Dissertation Award), Jeremy Chiu, Hernan Seoane (Carlos III, Madrid), Michiru Sakane (Sophia U.), Angelo Marsiglia Fasolo (Central Bank of Brazil), Alexandra Tabova (Federal Reserve Board), Chun-Hung Kuo (student at NCState), Marcelo Ochoa, Xu Han (student at NC State).

Master Thesis Committee member: Marco Rossi (now at Penn State), Michael O'Grady.

M.A. students (Ph.D. admissions in parentheses): Rubi Sugana, Dan Taylor (Stanford GSB), Nujin Prasertsom (Duke U.), Tae-Bong Kim (Duke U.), Sarah Wei Jia (Wharton, U. of Pennsylvania), Chen Ying Yang (U. Wisconsin-Madison), Kultida Khunwisetphong, CY Lee (Duke U.), Lei Shao (U. of Texas-Austin), Zhongjin Lu (Columbia U.), Sanghyo Kim, Ioannis Spyridopoulos (Oxford), Zixia Ma (Iowa State), Richard Brady (UCSD), Yang Yu (Duke).

OTHER PROFESSIONAL SERVICE:

Local Program Committee Chair, *NBER-NSF Time Series Conference*, 2010.

Program Chair, Business and Economics Section, *American Statistical Association*, 2009.

Program committee member, *EC2*, 2009.

Program Chair-Elect, Business and Economics Section, *American Statistical Association*, 2008.

Program committee member, *Annual Conference of the Italian Society of Economists*, Naples, Italy, Fall 2005.

Conference organization: *Forecasting Conference*, Duke University, May 2004; *Second Forecasting Conference*, Duke University, March 2007; *ERID Conference: Identification issues in Economics,* Duke University, October 2008; *Special Applied Macro-Time Series Workshop*, Duke University, October 2010.

Workshop organization: *Special Applied Macro Workshop*, Duke University: November 2005, April 2006, and October 2006, March 2008, October 2010. *Econometrics Seminar,* Duke University (co-organizer): Fall 2006-2007. *Econometrics Jamboree*, Duke University, November 2008 and September 2010.