BIN CHEN
Curriculum Vitae

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ADDRESS: 228 Harkness Hall, Dept of Economics, University of Rochester, Rochester, NY, 14620

CITIZENSHIP: P.R. China (US permanent resident)

EMPLOYMENT:
Assistant Professor, Department of Economics, University of Rochester, August 2008-
Assistant Professor, Department of Economics, University of Pittsburgh, August 2007-August 2008

FIELDS OF INTEREST: Econometrics, Financial Econometrics

EDUCATION:
1. Ph.D. Economics, Department of Economics, Cornell University, 2007
2. M.A. Economics, Department of Finance, Xiamen University, China, 2001
3. B.A. Economics, Department of Finance, Xiamen University, China, 1998

PUBLICATIONS:
1. Characteristic Function-Based Testing for Multifactor Continuous-Time Markov Models via Nonparametric Regression (joint with Yongmiao Hong), *Econometric Theory*, 2010, volume 26, issue 04, 1115-1179.
2. Generalized Spectral Testing for Multivariate Continuous-Time Models (joint with Yongmiao Hong), *Journal of Econometrics*, 2011, 164, 268-293.
3. Testing for the Markov Property in Time Series (joint with Yongmiao Hong), *Econometric Theory*, 2012, volume 28, issue 01, 130-178.
4. Testing for Smooth Structural Changes in Time Series Models via Nonparametric Regression (joint with Yongmiao Hong), *Econometrica*, 2012, volume 80, 3, 1157-1183.
5. Testing Whether the Underlying Continuous-Time Model is Diffusion: an Infinitesimal Operator Based Approach (joint with Zhaogang Song), *Journal of Econometrics*, 2013, 173, 83-107.
6. A Unified Approach to Validating Univariate and Multivariate Conditional Distribution Models in Time Series (joint with Yongmiao Hong), forthcoming in *Journal of Econometrics*.

WORKING PAPERS:
1. Testing for Fundamental Vector Moving Average Representations (joint with Jinho Choi and Juan Carlos Escanciano), submitted.
2. Detecting for Smooth Structural Changes in GARCH Models (joint with Yongmiao Hong), revised and resubmitted.
3. Modeling and Testing Smooth Structural Changes with Endogenous Regressors, submitted.
4. Nonparametric Testing for Smooth Structural Changes in Panel Data Models (joint with Liquan Huang), submitted.

WORKS IN PROGRESS:
1. A Unified Approach to Testing Stability of Unconditional and Conditional Distributions.
2. Testing for Structural Changes via Isotonic Regression (joint with Robert DeJong).
3. Nonparametric Estimation and Test for Time-inhomogeneous Diffusion Models (joint with Zhaogang Song).

4. Nonparametric Testing for Missing at Random in Sample Selection Models.
5. Conditional Skewness, Past Returns and Trading Volume.

TEACHING INTERESTS

Advanced and Introductory Econometrics, Applied Econometrics, Business Statistics, Chinese Economy, Empirical Asset Pricing, Financial Econometrics, Mathematical Economics, Nonlinear Time Series, Nonparametric Econometrics, Time Series Econometrics

COURSES TAUGHT:

Advanced Topics in Macroeconometrics (Graduate), Applied Econometrics (Undergraduate), Econometrics (undergraduate and graduate), Probability and Statistics (undergraduate and graduate), Time Series Econometrics (graduate)

AWARDS AND HONORS:

1. PEPR Grant, University of Rochester, 2011, 2012, 2013
2. Travel Grant, Econometric Society World Congress, 2010
3. China Studies Research Travel Grant, Asian Studies Center, University of Pittsburgh, 2008
4. Chinese Government Award for Outstanding Students Abroad, 2005
5. Outstanding Teaching Assistant Award from the Louis Walinsky Fund in Economics, Cornell University, 2005
6. Liu Memorial Award for Academic Excellence, Cornell University, 2005
7. Conference Grant, Cornell University, 2005, 2006
8. Travel Grant, Econometric Society World Congress, 2005
9. Honorary Howard and Abby Milstein Graduate Teaching Assistantship for Teaching Excellence, Cornell University, 2004

CONFERENCES AND WORKSHOP PRESENTATIONS:

1. Econometric Seminar, Department of Economics, University of Maryland, October 2013
2. Symposium on Econometric Theory and Application, Seoul, Korea, July 2013
3. The 2013 International Forum on Modern Statistics and Econometrics, Xiamen, China, July, 2013
4. Econometric Society China Meeting, Beijing, China, June 2013
5. The 2013 International Symposium on Analysis of Panel Data, Xiamen, China, June 2013
6. Econometric Seminar, Department of Economics, Boston University, May 2013
7. New York Econometrics Camp VIII, Bolton Landing, NY, April, 2013
8. Econometric Seminar, Department of Economics, North Carolina State University, November, 2012
9. The 2012 International Forum on Modern Statistics and Econometrics, Xiamen, China, July, 2012
10. Mathematical Finance Seminar, Department of Mathematics, Georgia Institute of Technology, Atlanta, October 2011
11. Econometric Society Asian Meeting, Seoul, Korea, August 2011
12. The fifth CIREQ Time Series conference, Montreal, May 2011
13. Conference in Honor of Halbert L. White, Jr. Causality, Prediction and Specification Analysis: Recent Advances and Future Directions, May 2011
14. Econometric Seminar, Department of Economics, Indiana University, Bloomington, November 2010
15. Econometric Seminar, Department of Economics, Rutgers University, New Brunswick, October, 2010
16. Econometric Seminar, Department of Economics, East Carolina University, Greenville, October 2010
17. Econometric Society World Congress, Shanghai, August 2010
18. International Symposium on Econometrics of Specification Tests in 30 Years, Xiamen, June 2010
19. International Symposium on Financial Engineering and Risk Management, Taipei, June 2010
20. Econometric Seminar, Department of Economics, Ohio State University, May 2010
21. Allied Social Science Association Meeting, Atlanta, January 2010
22. Econometric Society Far East and South Asian Meeting, Tokyo, Japan, August 2009
23. International Symposium on Risk Management and Derivatives, Xiamen, China, July 2009
24. Allied Social Science Association Meeting, San Francisco, January 2009
25. Econometric Seminar, Department of Economics, University of Pennsylvania, November 2008
26. Midwest Econometric Group Meeting, Lawrence, October 2008

27. Econometric Seminar, Department of Economics, Texas A&M University, September 2008
28. Econometric Society Far East and South Asian Meeting, Singapore, July 2008
29. Symposium on Econometric Theory and Application, Seoul, Korea, May 2008
30. International Symposium on Recent Developments of Time Series Econometrics, Xiamen, China, May 2008
31. Econometric Seminar, Department of Economics, Shanghai Jiaotong University, Shanghai, China, May 2008
32. Econometric Seminar, Department of Economics, Shanghai University of Finance and Economics, Shanghai, China, May 2008
33. Econometric Seminar, Department of Economics, University of Rochester, March 2008
34. Finance Seminar, Finance Department, Singapore Management University, February 2007
35. Econometric Seminar, Department of Economics, National University of Singapore, February 2007
36. Econometric Seminar, Department of Economics, University of Pittsburgh, January 2007
37. Econometrics and Finance Lunch Seminar, Department of Economics, Duke University, November 2006
38. Econometrics Workshop, Department of Economics, Cornell University, October 2006
39. Econometric Society Far Eastern Meeting, Beijing, China, July 2006
40. International Symposium on Financial Engineering and Risk Management, Xiamen, China, July 2006
41. Econometric Society North American Summer Meeting, Minneapolis, June 2006
42. Symposium on Econometric Theory and Application, Xiamen, China, April 2006
43. International Symposium on Financial Engineering and Risk Management, Beijing, China, December 2005
44. Econometric Society World Congress, London, U.K., August 2005.

REFEREE:

1. Journal of Econometrics
2. Econometric Theory
3. Quantitative Economics
4. Bernoulli
5. Econometric Review
6. Journal of Applied Econometrics
7. Journal of Time Series Analysis
8. Journal of Business and Economic Statistics
9. Journal of Financial Econometrics
10. Journal of Time Series Econometrics
11. Canadian Journal of Statistics
12. Journal of Empirical Finance
13. Journal of Nonparametric Statistics
14. Computational Statistics & Data Analysis
15. International journal of forecasting
16. Studies in Nonlinear Dynamics & Econometrics

GRADUATE STUDENTS:

1. Tak Wai Chau, Committee member, Department of Economics, University of Rochester
2. Zhen Chen, Committee member, Department of Biostatistics, University of Rochester
3. Liquan Huang, Advisor, Department of Economics, University of Rochester

PROFESSIONAL ACTIVITIES:

1. Associated Researcher, IRTG 1792 "High Dimensional Nonstationary Time Series", Humboldt-University, Zu Berlin
2. Organizing Committee, International Symposium on Econometrics of Specification Tests in 30 Years, Xiamen, China, June, 2010
3. Econometric Society, member
4. Seminar Committee & Admission Committee, August 2007- April 2008, Department of Economics, University of Pittsburgh
5. Recruiting Committee, 2009, 2013, Department of Economics, University of Rochester
6. Admission Committee, 2008 - 2013, Department of Economics, University of Rochester

COMPUTATIONAL SKILL:

1. Software: MATLAB, GAUSS, STATA
2. Database: CRSP, DataStream, NYSE TAQ

REFERENCES

Available upon requests