Yu-chin Chen

CURRENT POSITIONS:

2012 -	Associate Professor, Department of Economics, University of Washington
2013 -	Research Associate, Centre for Applied Macroeconomic Analysis, Australian National University
2018 -	Fellow, Policy Research Center, China Academy of Public Finance and Policy
2019 -	Fellow, Asian Bureau of Finance and Economic Research

EDUCATION:

2002	Ph.D. and M.A. in Economics, Harvard University
1996	M.P.P., John F. Kennedy School of Government, Harvard University
1993	A.B. in Physics, Harvard/Radcliffe Colleges

PREVIOUS APPOINTMENTS:

2014 -2020	Graduate Program Director, Department of Economics, University of Washington
2013-2014	Visiting Associate Professor, Melbourne Business School
2003-2012	Assistant Professor, Department of Economics, University of Washington
2002-2003	Post-Doctoral Fellow, Center for International Development, Harvard University
2000-2003	Advisor of Undergraduate Studies, Economics Department, Harvard University
1999-2000	Staff Economist, Council of Economic Advisers, The White House, Washington, DC

EDITORIAL POSITIONS

2014 -	Editorial Board, *Contemporary Economic Policy*
2013 -	Editorial Board, *Journal of International Money and Finance*
2012 -	Editorial Board, *Pacific Economic Review*

SHORT-TERM VISITING POSITIONS

2023	Visitor, Vancouver School of Economics, Canada
2017-23	Visiting Associate Professor, Keio University, Tokyo, Japan
2009, 2011	Visiting Researcher, Academia Sinica, Taipei, Taiwan
2009, 2010	Visiting Research Fellow, Hong Kong Institute for Monetary Research
2007	Visiting Assistant Professor, Department of Economics, Harvard University
2006	Visiting Researcher, San Francisco Federal Reserve Bank
2006, 2013	Visiting Researcher, Reserve Bank of New Zealand
2005	Visiting Assistant Professor, Swiss Federal Institute of Technology (ETH), Zurich
2005	Visitor, Program in Economics Research, Columbia University
2002	Graduate Summer Intern, Board of Governors of the Federal Reserve System

PUBLICATIONS:

- "Duration of sudden stop spells: A hazard model approach" (2019) with Mahama Samir Bandaogo, *Review of International Economics.*
- "Market Power, Inflation Targeting, and Commodity Currencies" (2018) with Dongwon Lee, *Journal of International Money and Finance*, Vol. 88, pp.122-139.
- "Forecasting Inflation using Commodity Price Aggregates" (2014) with Stephen J. Turnovsky and Eric Zivot, *Journal of Econometrics*, Vol. 183, Issue 1, pp.117-134.
- Book Review: "Understanding Exchange Rate Behaviour" (2014), International Finance, Vol. 17, Issue 2, pp.257–271.

- "What Does the Yield Curve Tell Us About Exchange Rate Predictability?" (2013) with Kwok Ping Tsang, *Review of Economics and Statistics,* Vol. 95, No. 1.
- "Are Commodity Currencies an Exception to the Rule?" (2012) with Kenneth Rogoff, *Global Journal of Economics*, Vol. 1, No. 1.
- "Predicting Agri-Commodity Prices: an Asset Pricing Approach" (2011) with Kenneth Rogoff and Barbara Rossi, in *Global Uncertainty and the Volatility of Agricultural Commodities Prices,* ed. B. Munier. IOS.
- "Can Exchange Rates Forecast Commodity Prices?" (2010) with Kenneth Rogoff and Barbara Rossi, *Quarterly Journal of Economics*, Vol. 125, No. 3,pp.1145–1194
- "Growth and Inequality in a Small Open Economy" (2010) with Stephen Turnovsky, *Journal of Macroeconomics,* Vol.32, No.2, pp.497-514 [lead article]
- "Adaptive Learning and Monetary Policy: Lessons from Japan" (2008) with Pisut Kulthanavit, *Pacific Economic Review,* Vol.13, No.4, pp.405-430
- "Commodity Currencies" (2003) with Kenneth Rogoff, *Journal of International Economics,* Vol.60, No.1, pp.133-160
- "Accounting for Differences in Economic Growth" (1996) Bosworth, Barry, Susan Collins, and Yu-chin Chen, in *Structural Adjustment and Economic Reform: East Asia, Latin America, and Central and Eastern Europe,* ed. A. Kohsaka and K. Ohno. Tokyo: Institute of Developing Economies

WORKING PAPERS:

- "Empirical Analysis of Exchange Rates"
- "Exchange Rate and Fundamentals: What Does General Equilibrium Estimation Tell us?" with Ippei Fujiwara and Yasuo Hirose
- "Why is the Exchange Rate so Hard to Predict? Lessons from Machine Learning" with Zihao Chen and Pushpak Sarkar
- "Monitoring Structural Stability in Dynamic Factor Models" with Ryan Cummings and Wen-Jen Tsay
- "Understanding Exchange Rate Dynamics: What Does the Term Structure of FX Options Tell Us?" with Ranganai Gwati and Jingyi Ren
- "Generalized ADL for Mixed Frequency Estimation: Monitoring and Forecasting" with Wen-Jen Tsay
- "Global Financial Crisis and the Exchange Rate-Yield Curve Connection" with Byunghoon Nam and Kwok Ping Tsang
- "Currency Returns, Credit Risk and its Proximity: Evidence from Sovereign Credit Default Swap" with Byunghoon Nam
- "Monetary Policy Design under Imperfect Knowledge: An Open Economy Analysis" with Pisut Kulthanavit
- "Can Exchange Rates Forecast Commodity Prices? An Update" with Kenneth Rogoff and Barbara Rossi
- "Local Labor Markets and Increasing Returns to Scale: How Strong is the Evidence?" with Noah Weisberger

SELECTED RECOGNITIONS AND GRANTS:

- Gary Waterman Distinguished Scholar, Department of Economics, University of Washington, 2012-2015
- Henry Buechel Award for Distinguished Undergraduate Teaching, University of Washington, 2015 & 2005
- Best Paper Award, 2005 Global Finance Conference, Trinity College, Dublin
- Royalty Research Fund Grant, University of Washington, 2005

TEACHING EXPERIENCES:

- **Ph.D.**: Macroeconomic Analysis; International Financial and Monetary Economics; Advanced Macroeconomic Theory; **M.B.A.**: Global Business Economics; International Finance; **Undergraduate**: Intermediate and Advanced Macroeconomics; Capital Markets and Investments; Computational Finance; International Macroeconomics; International Trade and Investment; Analytical Framework for Policy and Decisions; Senior Honors Seminar