April 2022

CURRICULUM VITAE

Eric Ghysels

PRESENT POSITION:	Edward M. Bernstein Distinguished Professor Department of Economics Professor of Finance Kenan-Flagler Business School (joint appointment) University of North Carolina, Chapel Hill Faculty Research Director, Rethinc.Labs, Kenan Institute for Private Enterprise, UNC Chapel Hill Adjunct Professor Department of Electrical and Computer Engineering North Carolina State University
CONTACT INFO:	Phone: 919 966 5325 (office) 919 619 2539 (cell) Email: eghysels@unc.edu Link to homepage Link to Google Citations Link to SSRN page LinkedIn page

EDUCATION

1979	B.A. Economics, Supra Cum Laude, University of Brussels
1982	M.A. Economics, Northwestern University
1984	Ph.D. Managerial Economics and Decision Science, Kellogg Graduate School of Management, Northwestern University Thesis Committee: V.V. Chari, T. Doan, R. Hodrick, P.E. Rossi
2019	Doctorate in Business Administration (Doctor Honoris Causa), HEC Liège

PUBLICATIONS

162. "Nowcasting Net Asset Values: The Case of Private Equity" with Gregory W. Brown and Oleg Gredil, *Review of Financial Studies* (forthcoming)
161. "In-sample Asymptotics and Across-sample Efficiency Gains for High Frequency Data Statistics" with Per Mykland and Eric Renault, *Econometric Theory* (forthcoming)
160. "Machine learning time series regressions with an application to nowcasting", (with A. Babii and J. Striaukas), Journal of Business and Economic Statistics, (2021) https://doi.org/10.1080/07350015.2021.1899933
159. "Predicting the VIX and the Volatility Risk Premium: The Role of Credit Risk", (with E. Andreou), Journal of Econometrics, 220, 366-398 (2021) https://doi.org/10.1016/j.jeconom.2020.04.006
158. "Price Discovery in High Resolution and the Analysis of Mixed Frequency Data - Comment on Price Discovery in High Resolution by Joel Hasbrouck", Journal of Financial Econometrics, 19, 459-464 (2021) https://doi.org/10.1093/jjfinec/nbz007
157. "Artificial Intelligence Alter Egos: Who Might Benefit from Robo-investing?" (with Catherine D'Hondt, Rudy De Winne and Steve Raymond), Journal of Empirical Finance, 59, 278-299 (2020) https://doi.org/10.1016/j.jempfin.2020.10.002
156. "Mixed Frequency Macro-Finance Factor Models: Theory and Applications" (with E. Andreou, P. Gagliardini and M. Rubin), Journal of Financial Econometrics, 18, 585–628 (2020) https://doi.org/10.1093/jjfinec/nbaa015
155. "ET Interview – Jean-Pierre Florens" (with A. Babii), Econometric Theory, 36, 369-385 (2020) https://doi.org/10.1017/S0266466619000100
154. "Testing a Large Set of Zero Restrictions in Regression Models with an Application to Mixed Frequency Granger Causality"(with J. Hill and K. Motegi), Journal of Econometrics, 218, 633-654 (2020) https://doi.org/10.1016/j.jeconom.2020.04.032
153. "Monthly Art Market Returns" (with F. Bocart and C. Hafner), Journal of Risk and Financial Management, 13, 100 (2020) https://doi.org/10.3390/jrfm13050100
152. "Liquidity and Volatility in the U.S. Treasury Market" (with G. Nguyen, R. Engle and M. Fleming), Journal of Econometrics, 217, 207-229 (2020) https://doi.org/10.1016/j.jeconom.2019.12.002
151. "Direct versus Iterated Multi-Period Volatility Forecasts," (with A. Plazzi, R. Valkanov, A. Rubia, and A. Dossani), Annual Review of Financial Economics, 11, 173–195 (2019) https://doi.org/10.1146/annurev-financial-110217-022808
150. "Long- and Short-term Cryptocurrency Volatility Components: A GARCH-MIDAS Analysis" (with C. Conrad and A. Custovic), Reprinted in Christian Haffner (ed) Alternative assets and cryptocurrencies, MDPI Books (2020) https://doi.org/10.3390/jrfm13010007
149. "MIDAS regression models" in Financial, Macro and Micro Econometrics Using R, Handbook of Statistics Volume 42, Hrishikesh Vinod and C.R. Rao (ed) (with V. Kvedaras and V. Zemlys), Chapter 4 (2020) https://doi.org/10.1016/bs.host.2019.01.005
148. "Tilting the Evidence: The Role of Firm-level Earnings Attributes in the Relation Between Aggregated Earnings and Gross Domestic Product" (with R. Ball and L. Gallo), Review of Accounting Studies 24, 570-592 (2019) https://doi.org/10.1007/s11142-019-09493-0

147. "Commercial and Residential Mortgage Defaults: Spatial Dependence with Frailty" (with A. Babii and X. Chen), Journal of Econometrics 212, 47-77 (2019) https://doi.org/10.1016/j.jeconom.2019.04.020
146. "Price Discovery of a Speculative Asset: Evidence from a Bitcoin Exchange" (with G. Nguyen), Journal of Risk and Financial Management, 12, 164 (2019) https://doi.org/10.3390/jrfm12040164
145. "Inference in Group Factor Models with an Application to Mixed Frequency Data", (with E. Andreou, P. Gagliardini and M. Rubin), Econometrica, 87, 1267–1305 (2019) https://doi.org/10.3982/ECTA14690
144. "Estimating MIDAS Regressions via OLS with Polynomial Parameter Profiling" (with Hang Qian), Econometrics and Statistics, 9, 1-16 (2019) https://doi.org/10.1016/j.ecosta.2018.02.001
143. "Long- and Short-term Cryptocurrency Volatility Components: A GARCH-MIDAS Analysis" (with C. Conrad and A. Custovic), Journal of Risk and Financial Management, 11, 23-34 (2018) https://doi.org/10.3390/jrfm11020023
142. "Automated Earnings Forecasts: Beat Analysts or Combine and Conquer?" (with Ryan Ball), Management Science, 64, 4471-4965 (2018) https://doi.org/10.1287/mnsc.2017.2864
141. "Mixed Frequency Models" in Oxford Research Encyclopedia of Economics and Finance (2018).
140. "Forecasting through the Rear-View Mirror: Data Revisions and Bond Return Predictability", (with C. Horan and E. Moench), Review of Financial Studies, 31, 678–714 (2018) https://doi.org/10.1093/rfs/hhx098
139. "Indirect Inference Estimation of Mixed Frequency Stochastic Volatility State Space Models using MIDAS Regressions and ARCH Models", (with P. Gagliardini and M. Rubin), Journal of Financial Econometrics, 15, 509-560 (2017) https://doi.org/10.1093/jjfinec/nbw013
138. "Comment on "Should we sample a time series more frequently? decision support via multirate spectrum estimation", Guy P. Nason, Ben Powell, Duncan Elliott and Paul A. Smith", (with R. Solgi and A. Mira), Journal of the Royal Statistical Society - Series A, 180, 394 (2017) https://doi.org/10.1111/rssa.12210
137. "A high frequency assessment of the ECB Securities Markets Programme", (with Julien Idier, Simone Manganelli and Olivier Vergote), Journal of the European Economic Association, 15, 218-243 (2017) https://doi.org/10.1093/jeea/jvw003
136. "Frailty Models for Commercial Mortgages", (with Xi Chen and Roland Telfeyan), Journal of Fixed Income, 26, 16-31 (2016) https://doi.org/10.3905/jfi.2016.26.2.016
135. "Why Invest in Emerging Markets? The Role of Conditional Return Asymmetry", (with A.J. Plazzi and R. Valkanov), Journal of Finance, 71, 2145–2192. (2016) https://doi.org/10.1111/jofi.12420
134. "Mixed Frequency Data Sampling Regression Models: the R Package midasr (with Virmantas Kvedaras and Vaidotas Zemlys), Journal of Statistical Software, 72, Issue 4. (2016) https://doi.org/10.18637/jss.v072.i04
133. "Macroeconomics and the Reality of Mixed Frequency Data", Journal of Econometrics, 193, 294-314. (2016) https://doi.org/10.1016/j.jeconom.2016.04.008
132. "Skewness in Expected Macro Fundamentals and the Predictability of Equity Returns: Evidence and Theory", (with R. Colacito, J. Meng, and W. Siwasarit), Review of Financial Studies, 29, 2069-2109. (2016) https://doi.org/10.1093/rfs/hhw009

131. “Testing for Granger Causality with Mixed Frequency Data”, (with J. Hill and K. Motegi), Journal of Econometrics, 192, 207-230. (2016) https://doi.org/10.1016/j.jeconom.2015.07.007

130. “Testing for Cointegration with Temporally Aggregated and Mixed-frequency Time Series”, (with J. Isaac Miller), Journal of Time Series Analysis, 36, 797-816. (2015) https://doi.org/10.1111/jtsa.12129

129. “Real-Time Predictions of the U.S. Federal Government Budget: Expenditures, Revenues and Deficits”, (with Nazire Ozkan), International Journal of Forecasting, 31, 1009-1020. (2015) https://doi.org/10.1016/j.ijforecast.2014.12.008

128. “Discount window stigma during the 2007-2008 financial crisis”, (with Olivier Armantier, Asani Sarkar and Jeffrey Schrader), Journal of Financial Economics, 118, 317-355. (Pearson Award for the Best Paper on Financial Institutions and Markets, WFA Meetings 2011, Santa Fe) (2015) https://doi.org/10.1016/j.jfineco.2015.08.006

127. “On the size distortion from linearly interpolating low-frequency series for cointegration tests” (with J. Isaac Miller), Essays in Honor of Peter C. B. Phillips Advances in Econometrics, Vol. 33, Chapter 4, Thomas B. Fomby, Joon Y. Park and Yoosoon Chang (eds.), 93-122. (2015) https://doi.org/10.1108/S0731-905320140000033004

126. “HYBRID-GARCH: A Generic Class of Models for Volatility Predictions using high frequency data." (with Xilong Chen and Fangfang Wang) Statistica Sinica, 25, 759-786. (2015) http://dx.doi.org/10.5705/ss.2012.283

125. "Econometric Analysis of Volatility Component Models", (with F. Wang), Econometric Theory, 31, 362-39 (2015) .https://doi.org/10.1017/S0266466614000334

124. “Regime Switches in the Risk-Return Trade-off”, (with Pierre Guérin and Massimiliano Marcellino), Journal of Empirical Finance, 28, 118-138. (2014) https://doi.org/10.1016/j.jempfin.2014.06.007

123. “Central Bank Macroeconomic Forecasting during the Global Financial Crisis: The European Central Bank and Federal Reserve Bank of New York Experiences”, (with L. Alessi, L. Onorante, R. Peach, and S. Potter.), Journal of Business and Economic Statistics, 32, 483-500. (2014) https://doi.org/10.1080/07350015.2014.959124

122. “Conditional Skewness with Quantile Regression Models: SoFiE Presidential Address and a Tribute to Hal White”, Journal of Financial Econometrics, 12 620-644. (2014) https://doi.org/10.1093/jjfinec/nbu021

121. "Moment-Implied Densities: Properties and Applications", (with F. Wang), Journal of Business and Economic Statistics, 32, 88-111. (2014) https://doi.org/10.1080/07350015.2013.847842

120. “The Financial Content of Inflation Risks in the Euro Area”, (with P. Andrade, V. Fourel and J. Idier), International Journal of Forecasting, 30, 648-659. (2014) https://doi.org/10.1016/j.ijforecast.2013.02.004

119. Comment on Hu, Yu-Pin, and Ruey S. Tsay. "Principal Volatility Component Analysis.", (with E. Andreou), Journal of Business and Economic Statistics, 32, 168-171. (2014) https://doi.org/10.1080/07350015.2013.818006

118. “Mixed Frequency Vector Autoregressive Models” (with C. Foroni and M. Marcellino), VAR Models in Macroeconomics - New Developments and Applications: Essays in Honor of Christopher A. Sims Advances in Econometrics

Vol. 32, T. B. Fomby, L. Kilian and A. Murphy (eds.), 247-272. (2013) https://doi.org/10.1108/S0731-9053(2013)0000031007
117. "Forecasting Real Estate Prices" (with A. Plazzi, W. Torous and R. Valkanov), Chapter 9 in Handbook of Economic Forecasting: Vol II, G. Elliott and A. Timmermann (eds.), Elsevier, 509-580. (2013) https://doi.org/10.1016/B978-0-444-53683-9.00009-8
116. "Stock Market Volatility and Macroeconomic Fundamentals" (with R. Engle and B. Sohn), Review of Economics and Statistics 93, 776-797. (2013) https://doi.org/10.1162/REST_a_00300
115. "Should macroeconomic forecasters use daily financial data and how?" (with E. Andreou and A. Kourtellos), Journal of Business and Economic Statistics 31, 240-251. (2013) https://doi.org/10.1080/07350015.2013.767199
114. "State Space Models and MIDAS Regressions" (with J. Bai and J. Wright), Econometric Reviews, 32, 779–813. (2013) https://doi.org/10.1080/07474938.2012.690675
113. "Discussion of "An Approach for Identifying and Predicting Economic Recessions in Real-Time Using Time-Frequency Functional Models" by Holan, Yang, Matteson, and Wikle (with M. Owyang), Applied Stochastic Models in Business and Industry, 28, 500-501. (2013) https://doi.org/10.1002/asmb.1957
112. "Ex Ante Skewness and Expected Stock Returns" (with J. Conrad and R. Dittmar), Journal of Finance 68, 85-124. (2013) https://doi.org/10.1111/j.1540-6261.2012.01795.x
111. "ET Conversation with Eric Ghysels" by Peter C.B. Phillips and Jun Yu, Econometric Theory 28, 207-217. (2012) http://doi.org/10.1017/S026646661100017X
110. "Volatility Prediction with MIDAS" (with R. Valkanov), Wiley Handbook Volatility Models and Their Applications, L. Bauwens, C. Hafner and S. Laurent (ed), Chapter 16, 383-401. (2012)
109. "A Component Model of Dynamic Correlations" (with R. Colacito and R. Engle), Journal of Econometrics 164, 45-59. (2011) https://doi.org/10.1016/j.jeconom.2011.02.013
108. "Derivatives Do Affect Mutual Fund Returns: Evidence from the Financial Crisis of 1998" (with C. Cao and F. Hatheway), Journal of Futures Markets 31, 629-658. (2011) https://doi.org/10.1002/fut.20489
107. "News - Good or Bad - and its impact on volatility predictions over multiple horizons" (with X. Chen), Review of Financial Studies 24, 46-81 (2011) https://doi.org/10.1093/rfs/hhq071
106. "Forecasting with Mixed-Frequency Data" (with E. Andreou and A. Kourtellos), Oxford Handbook of Economic Forecasting, Michael P. Clements and David F. Hendry (ed.) Chapter 8. (2011) https://doi.org/10.1093/oxfordhb/9780195398649.013.0009
105. "HYBRID GARCH Models and Intra-Daily Return Periodicity" (with X. Chen and F. Wang), Journal of Time Series Econometrics, 3, 1, Article 11. (2011) https://doi.org/10.2202/1941-1928.1095
104. "Volatility Forecasting and Microstructure Noise" (with A. Sinko), Journal of Econometrics, 160, 257-271. (2011) https://doi.org/10.1016/j.jeconom.2010.03.035
103. "Regression Models with Mixed Sampling Frequencies" (with E. Andreou and A. Kourtellos), Journal of Econometrics, 158, 246-261. (2010) https://doi.org/10.1016/j.jeconom.2010.01.004

102. "Mixed Data Sampling" Encyclopedia of Quantitative Finance, Ole Barndorff-Nielsen and Eric Renault (eds) Vol. 3, 1204-1207. (2010)
101. "The Econometrics of Option Pricing" (with R. Garcia and E. Renault), Handbook of Financial Econometrics, Y. Aït-Sahalia and L.P. Hansen (eds.) North Holland, 479-552. (2010) https://doi.org/10.1016/B978-0-444-50897-3.50012-2
100. "Which Power Variation Predicts Volatility Well?" (with B. Sohn), Journal of Empirical Finance, 16, 686-700. (2009) https://doi.org/10.1016/j.jempfin.2009.03.002
99. "Forecasting Professional Forecasters" (with Jonathan Wright), Journal of Business and Economic Statistics, 27, 504-516. (2009) https://doi.org/10.1198/jbes.2009.06044
98. "The Impact of Risk and Uncertainty on Expected Returns" (with E. Anderson and J. Juergens), Journal of Financial Economics, 94, 233-263. (2009) https://doi.org/10.1016/j.jfineco.2008.11.001
97. "Structural Breaks in Financial Time Series" (with E. Andreou), in Handbook of Financial Time Series, Torben G. Andersen, Richard A. Davis, Jens-Peter Kreiss, Thomas Mikosch (eds), 839-870. (2009) https://doi.org/10.1007/978-3-540-71297-8_37
96. "The Normal Inverse Gaussian Distribution and the Pricing of Derivatives" (with A. Eriksson and F. Wang), Journal of Derivatives, Spring 2009, 16, 23-37. (2009) https://doi.org/10.3905/JOD.2009.16.3.023
95. "Liquidity and Conditional Portfolio Choice: A Nonparametric Investigation" (with J. P. Pereira), Journal of Empirical Finance, 15, 679-699. (2008) https://doi.org/10.1016/j.jempfin.2007.12.002
94. "Quality Control for Structural Credit Risk" (with E. Andreou), Journal of Econometrics, 146, 364-375. (2008) https://doi.org/10.1016/j.jeconom.2008.08.013
93. "Valuation in the US Commercial Real Estate" (with A. Plazzi and R. Valkanov), European Financial Management, 13, 472-497. (2007) https://doi.org/10.1111/j.1468-036X.2007.00369.x
92. "Efficient Estimation of Jump Diffusions and General Dynamic Models with a Continuum of Moment Conditions" (with M. Carrasco, M. Chernov, and J-P Florens), Journal of Econometrics, 140, 529-573. (2007) http://dx.doi.org/10.2139/ssrn.338961
91. "Why do absolute returns predict volatility so well?" (with L. Forsberg), Journal of Financial Econometrics, 5, 31-67. (2007) https://doi.org/10.1093/jjfinec/nbl010
90. "MIDAS Regressions: Further Results and New Directions" (with A. Sinko and R. Valkanov), Econometric Reviews, 26, 53-90. (2006) https://doi.org/10.1080/07474930600972467
89. "Forecasting and Seasonality", (with D. Osborn and P. Rodriguez) in Handbook of Economic Forecasting, G. Elliot, C.W.J. Granger, and A. Timmermann (eds.), Elsevier, 660-711. (2006)
88. "Monitoring Distortions in Financial Markets" (with E. Andreou), Journal of Econometrics, 135, 77-124. (2006) https://doi.org/10.1016/j.jeconom.2005.07.023
87. "Sampling Frequency and Window Length Trade-offs in Data-Driven Volatility Estimation: Appraising the Accuracy of Asymptotic Approximations" (with E. Andreou), in Thomas B. Fomby and Dek Terrell (eds.) Advances in Econometrics: Econometric Analysis of Economic and Financial Time Series, Part A – Volume 20, 155-182. (2006) https://doi.org/10.1016/S0731-9053(05)20006-3

86. "Predicting Volatility: How to Get Most Out of Returns Data Sampled at Different Frequencies" (with P. Santa-Clara and R. Valkanov), Journal of Econometrics, 131, 59-95. (2006) https://doi.org/10.1016/j.jeconom.2005.01.004
85. "Comments on Hansen and Lunde" Journal of Business and Economic Statistics, 24, 192-194. (2006)
84. "Do Heterogeneous Beliefs Matter for Asset Pricing?" (with E. Anderson and J. Juergens), Review of Financial Studies, 18, 875-924. (2005) https://doi.org/10.1093/rfs/hhi026
83. "There is a Risk-return Trade-off After All", (with P. Santa-Clara and R. Valkanov), Journal of Financial Economics, 76, 509-548 (2005) https://doi.org/10.1016/j.jfineco.2004.03.008
82. "The Asian Financial Crisis: The Role of Derivative Securities Trading and Foreign Investors", (with J. Seon), Journal of International Money and Finance, V 24, 607-630 (2005) https://doi.org/10.1016/j.jimonfin.2005.03.002
81. "A Study Towards a Unified Approach to the Joint Estimation of Objective and Risk Neutral Measures for the Purpose of Options Valuation" (with M. Chernov), Journal of Financial Economics, Reprinted in Stochastic Volatility: Selected Readings, N. Shephard (ed.), Oxford University Press, 398-448. (2005) https://doi.org/10.1016/S0304-405X(00)00046-5
80. "Modeling Market Dynamics by Time Series Econometrics" (with Koen Pauwels, Imran Currim, Marnik Dekimpe, Dominique M. Hanssens, Natalie Mizik, and Prasad Naik), Marketing Letters, 15:4, 167-183. (2004) https://doi.org/10.1007/s11002-005-0455-0
79. "Testing for Structural Change in the Presence of Auxiliary Models" (with A. Guay), Econometric Theory 20, 1168-1202 (2004) https://doi.org/10.1017/S0266466604206053
78. "The Impact of Sampling Frequency and Volatility Estimators on Change-Point Tests" (with E. Andreou), Journal of Financial Econometrics, 2, 290-318. (2004) https://doi.org/10.1093/jjfinec/nbh011
77. "Stochastic Volatility Durations" (with C. Gouriéroux and J. Jasiak), Journal of Econometrics, 119, 413-435 (2004) https://doi.org/10.1016/S0304-4076(03)00202-1
76. "Tests for breaks in the conditional co-movements of asset returns" (with E. Andreou), Statistica Sinica, 13, 1045-1074 (2003) https://www.jstor.org/stable/24307160
75. "Alternative Models of Stock Price Dynamics" (with M. Chernov, A.R. Gallant and G. Tauchen), Journal of Econometrics, 116, 225-257. (2003) https://doi.org/10.1016/S0304-4076(03)00108-8
74. "Simulation Based Inference in Moving Average Models" (with Linda Khalaf and Cosme Vodounou), Annales d'Economie et de Statistique, 69, 85-99. (2003) https://doi.org/10.2307/20076364
73. "Structural Change Tests for Simulated Method of Moments" (with Alain Guay) Journal of Econometrics 115, 91-123 (2003) https://doi.org/10.1016/S0304-4076(03)00094-0
72. "Emerging Markets and Trading Costs: Lessons from Casablanca" (with M. Cherkaoui), Journal of Empirical Finance 10, 169-198. (2003) https://doi.org/10.1016/S0927-5398(02)00026-9
71. "Seasonal Time Series and Autocorrelation Function Estimation", (with H.S. Lee and W.R. Bell), Manchester School, 70, 651-664. (2002) https://doi.org/10.1111/1467-9957.00318

70. “Detecting multiple breaks in financial market volatility dynamics” (with E. Andreou), Journal of Applied Econometrics 17, 579-600 (2002) https://doi.org/10.1002/jae.684
69. “Monetary Policy Rules with Model and Data Uncertainty” (with Norman R. Swanson and Myles Callan), Southern Economic Journal, 69, 239-265. (2002) https://doi.org/10.2307/1061671
68. “Let’s Get ‘Real’ about using Economic Data” (with Peter Christoffersen and Norman Swanson), Journal of Empirical Finance 9, 343-360. (2002) https://doi.org/10.1016/S0927-5398(01)00059-7
67. “Rolling-Sample Volatility Estimators: Some New Theoretical, Simulation and Empirical Results” (with Elena Andreou), Journal of Business and Economic Statistics 20, 363-376. (2002) https://doi.org/10.1198/073500102288618504
66. “Is Seasonal Adjustment a Linear or Nonlinear Data-Filtering Transformation?” (with C.W.J. Granger and P. Siklos). Invited JBES paper, Journal of Business and Economic Statistics 14, 374-386. Reprinted in “Essays in Econometrics: Collected Papers of Clive W.J. Granger: Volume I”, Cambridge University Press. (2001) https://doi.org/10.1080/07350015.1996.10524663
65. “A Time Series Model with Periodic Stochastic Regime Switching, Part II: Applications to 16th and 17th Century Grain Prices” (with C. Bac and J.M. Chevet), Macroeconomic Dynamics 5, 32-55. (2001) https://doi.org/10.1017/S136510050001703X
64. “Seasonal Nonstationarity and Near-Stationarity” (with D. Osborn and P. Rodrigues) in B. Baltagi (ed.), Companion in Theoretical Econometrics, Basil Blackwell, 655-677. (2000)
63. “Estimation of Stochastic Volatility Models for the Purpose of Option Pricing” (with M. Chernov) in Y.S. Abu-Mostafa, B. LeBaron, A.W. Lo and A.S. Weigend (eds.), Computational Finance – Proceedings of the Sixth International Conference, Leonard N. Stern School of Business, MIT Press, 567-582. (2000)
62. “Causality between Returns and Traded Volumes” (with C. Gouriéroux and J. Jasiak), Annales d’Économie et de Statistique 60, 189-206. (2000) https://doi.org/10.2307/20076260
61. “A Time Series Model with Periodic Stochastic Regime Switching, Part I: Theory” Macroeconomic Dynamics 4, 467-486. (2000) https://doi.org/10.1017/S136510050001703X
60. “A Study Towards a Unified Approach to the Joint Estimation of Objective and Risk Neutral Measures for the Purpose of Options Valuation” (with M. Chernov), Journal of Financial Economics 56, 407-458. (All-Star JFE paper selection based on average yearly citations). (2000) https://doi.org/10.1016/S0304-405X(00)00046-5
59. “Price Discovery without Trading: The Case of the Nasdaq Pre-opening” (with C. Cao and F. Hatheway, Journal of Finance 55, 1339-1366.). (NYSE Best Paper Award – WFA Meetings 1999, Santa Monica). (2000) https://doi.org/10.1111/0022-1082.00249
58. “Nonparametric Estimation of American Option Exercise Boundaries and Call Prices” (with M. Broadie, J. Detemple and O. Torrès), Journal of Economic Dynamics and Control 24, 1829-1857. (2000) https://doi.org/10.1016/S0165-1889(99)00094-9
57. “Some Econometric Recipes for High Frequency Data Cooking”, Journal of Business and Economic Statistics 18, 154-163 (2000) https://doi.org/10.1080/07350015.2000.10524858

56. “American Options with Stochastic Dividends and Volatility: A Nonparametric Investigation” (with M. Broadie, J. Detemple and O. Torrès), Journal of Econometrics 94, 53-92. (2000) https://doi.org/10.1016/S0304-4076(99)00017-2
55. “A Multivariate Time Series Analysis of the Data Revision Process for Industrial Production and Composite Leading Indicator” (with N. Swanson and M. Callan) in R. Engle and H. White (eds.), Clive W.J. Granger Festschrift, Oxford University Press, 45-75. (1999)
54. “A Semi-Parametric Factor Model of Interest Rates and Tests of the Affine Term Structure” (with S. Ng), Review of Economics and Statistics 80, 535-548. (1998) https://doi.org/10.1162/003465398557816
53. “GARCH for Irregularly Spaced Financial Data: The ACD-GARCH Model” (with J. Jasiak), Studies in Nonlinear Dynamics and Econometrics 2, 133-149. (1998) https://doi.org/10.2202/1558-3708.1035
52. “Bayesian Inference for a General Class of Periodic Markov Switching Regime Models” (with R. McCulloch and R. Tsay), Journal of Applied Econometrics 13, 129-144 (1998) https://doi.org/10.1002/(SICI)1099-1255(199803/04)13:2%3C129::AID-JAE466%3E3.0.CO;2-2
51. “Kernel Autocorrelogram for Time Deformed Processes” (with C. Gouriéroux and J. Jasiak), Journal of Statistical Inference and Planning 68, 167-192. (1998) https://doi.org/10.1016/S0378-3758(97)00140-7
50. “Structural Change and Asset Pricing in Emerging Markets” (with R. Garcia), Journal of International Money and Finance 17, 455-473. (1998) https://doi.org/10.1016/S0261-5606(98)00010-2
49. “On Stable Factor Structures in the Pricing of Risk: Do Time-Varying Betas Help or Hurt?” Journal of Finance 53, 549-573. (Nominated for the Smith Breeden Prize). (1998) https://doi.org/10.1111/0022-1082.224803
48. “An Introduction to Econometric Theory” by R. Gallant, Princeton University Press, 1997, Journal of the American Statistical Association 94, 1522-1523. (1997)
47. “Market Time and Asset Price Movements: Theory and Estimation” (with C. Gouriéroux and J. Jasiak), in Statistics in Finance, D. Hand and S. Jacka (eds.), Edward Arnold, London, Chapter 15, 307-332. (1997)
46. “Nonparametric Methods and Option Pricing” (with V. Patilea, E. Renault and O. Torrès), in Statistics in Finance, D. Hand and S. Jacka (eds.), Edward Arnold, London, Chapter 13, 261-282. (1997)
45. “High Frequency Financial Time Series Data: Some Stylized Facts and Models of Stochastic Volatility” (with C. Gouriéroux and J. Jasiak), in Nonlinear Modelling of High Frequency Financial Time Series C. Dunis and B. Zhou (eds.), John Wiley, New York, 127-159. (1997)
44. “Predictive Tests for Structural Change with Unknown Breakpoint” (with A. Guay and A. Hall), Journal of Econometrics 82, 209-233. [Corrigendum, Journal of Econometrics 30, 337-343.]. (1997) https://doi.org/10.1016/S0304-4076(97)00057-2
43. “L’Intégration des Marchés Emergents et la modélisation d’Actifs Risqués: Une Etude Appliquée à la Bourse des Valeurs de Casablanca” (with M. Boyer and M. Cherkaoui), L’actualité économique, 73, 311-330. (1997) https://doi.org/10.7202/602230aradresse copiéeune erreur s'est produ
42. “An Empirical Analysis of the Canadian Budget Process” (with B. Campbell), Canadian Journal of Economics 30, 553-576. (Nominated for the Harry Johnson Best Paper Award – five papers nominated.) (1997) https://doi.org/10.2307/136233

41. “Seasonal Adjustment and Other Data Transformations”, Journal of Business and Economic Statistics 15, 410-418. (1997) https://doi.org/10.2307/136233
40. “On Seasonality and Business Cycle Durations: A Nonparametric Investigation”, Journal of Econometrics 79, 269-290. (1997) https://doi.org/10.1016/S0304-4076(97)00023-7
39. “Comments on ‘New Capabilities and Methods of X-12-ARIMA Seasonal Adjustment Program’” by David F. Findley, Brian Monsell, William R. Bell, Mark Otto and Bor-Chung Chen” Journal of Business and Economic Statistics 16, 165-167. (1996) https://doi.org/10.1080/07350015.1998.10524743
38. “Comments and Reply to W.R. Bell, D. Findley, S. Hylleberg and M. Watson” (Journal of Business and Economic Statistics 1995 Invited Paper) 14, 387-397. (1995)
37. “On the Periodic Structures and Testing for Seasonal Unit Roots” (with A. Hall and H.S. Lee), Journal of the American Statistical Association 91, 1551-1559. (1995) https://doi.org/10.1080/01621459.1996.10476722
36. “Stochastic Volatility” (with A. Harvey and E. Renault), in Handbook of Statistics 14, Statistical Methods in Finance, G.S. Maddala and C.R. Rao (eds.), North Holland, Amsterdam, Ch. 5, 119-191. (1995) https://doi.org/10.1016/S0169-7161(96)14007-4
35. Dynamic Regression of Filtered Data Series: A Laplace Approximation of the Effects of Filtering in Small Samples” (with O. Lieberman), Econometric Theory 12, 432-457. (1995) https://doi.org/10.1017/S0266466600006800
34. “Is Seasonal Adjustment a Linear or Nonlinear Data-Filtering Transformation?” (with C.W.J. Granger and P. Siklos). Invited JBES paper, Journal of Business and Economic Statistics 14, 139-152. Reprinted in Newbold, P. and S.J. Leybourne (2003) “Recent Developments in Time Series”, Edward Elgar. (1995) https://doi.org/10.1080/07350015.1996.10524663
33. “The Effect of Linear Filters on Dynamic Time Series with Structural Change” (with P. Perron), Journal of Econometrics 70, 69-98. (1995) https://doi.org/10.1016/0304-4076(94)01684-4
32. “Is the Federal Budget Process Outcome Unbiased and Efficient: A Nonparametric Assessment” (with B. Campbell), Review of Economics and Statistics 77, 17-31 (1995) https://doi.org/10.2307/2109989
31. “Comments on ‘Bayesian Analysis of Stochastic Volatility Models’ by E. Jacquier, N. Polson and P. Rossi” (with J. Jasiak), Journal of Business and Economic Statistics 12, October 1994, 399-402. (1994) https://doi.org/10.2307/1392203
30. “Changes in Seasonal Patterns: Are They Cyclical?” (with F. Canova), Journal of Economic Dynamics and Control 18, 1143-1171. (1994) https://doi.org/10.1016/0165-1889(94)90051-5
29. “On the Periodic Structure of the Business Cycle”, Journal of Business and Economic Statistics 12, 289-298. (1994) https://doi.org/10.1080/07350015.1994.10524544
28. “L’analyse économétrique et la saisonnalité”, L’actualité économique 20, 43-62 (1994)
27. “Testing for Unit Roots in Seasonal Time-Series – Some Theoretical Extensions and a Monte-Carlo Investigation” (with H.S. Lee and J. Noh), Journal of Econometrics 62, 415-442. (1994) https://doi.org/10.1016/0304-4076(94)90030-2
26. “Generalized Predictive Tests and Structural Change Analysis in Econometrics” (with J.M. Dufour and A. Hall), International Economic Review 35, 199-229. (1994) https://doi.org/10.2307/2527098
25. “On Seasonal (Mis)Specification: An Empirical Investigation with U.S. Data” (with H.S. Lee and P. Siklos), in New Developments in Time Series Econometrics, J.-M.

Dufour and B. Raj (eds.), Springer-Verlag, Berlin, 191-204. (1994) https://doi.org/10.1007/BF01205419

24. "On the Economics and Econometrics of Seasonality." Invited paper, 1990 World Congress of the Econometric Society, August 1990, in Advances in Econometrics I, C.A. Sims (ed.), Cambridge University Press, 257-316. (1994)
23. "On Seasonality and Regime-Switching Models", 1993 Proceedings of the American Statistical Association, Business and Economic Statistics Section, 308-312. (1994)
22. "On Seasonal (Mis)Specification: An Empirical Investigation with U.S. Data" (with H.S. Lee and P. Siklos), Empirical Economics 18, 747-760. (1993) https://doi.org/10.1007/BF01205419
21. "The ET Interview: Professor Marc Nerlove", Econometric Theory 9, 117-144. (1993)
20. "On Scoring Asymmetric Periodic Probability Models of Turning-Point Forecasts", Journal of Forecasting 12, 227-238. (1993) https://doi.org/10.1002/for.3980120305
19. "The Effect of Seasonal Adjustment Filters on Tests for a Unit Root" (with P. Perron), Journal of Econometrics 55, 57-98. (1993) https://doi.org/10.1016/0304-4076(93)90004-O
18. "An Extension of Quadrature-Based Methods for Solving Euler Conditions" (with A. Hall), in New Direction in Time Series Analysis, D. Brillinger et al. (eds.), Springer-Verlag, New York, 147-153. (1993) https://doi.org/10.1007/978-1-4613-9296-5_8
17. "A Study Towards a Dynamic Theory of Seasonality for Economic Time Series", Journal of the American Statistical Association. Reprinted in Modelling Seasonality, S. Hylleberg (ed.), Oxford University Press, 181-192. (1992) https://doi.org/10.1080/01621459.1988.10478583
16. "On Estimating Dynamic Models with Seasonality", in Telecommunications Demand Modeling, A. de Fontenay et al. (eds.) Contributions to Economic Analysis-North Holland, Amsterdam. (1990)
15. "A Test for Structural Stability of Euler Conditions Parameters Estimated Via the Generalized Method of Moments Estimator" (with A. Hall), International Economic Review 31, 355-364 (1990) https://doi.org/10.2307/2526844
14. "Unit Root Tests and Statistical Pitfalls of Seasonal Adjustment: The Case of U.S. Post-War Real GNP", Journal of Business and Economic Statistics 8, 145-152. (1990) https://doi.org/10.1080/07350015.1990.10509785
13. "Are Consumption-Based Intertemporal Capital Asset Pricing Models Structural?" (with A. Hall), Journal of Econometrics 45, 121-139. (1990) https://doi.org/10.1016/0304-4076(90)90096-C
12. "Testing Non-Nested Euler Conditions with Quadrature-Based Methods of Approximation" (with A. Hall), Journal of Econometrics 46, 273-308. (1990) https://doi.org/10.1016/0304-4076(90)90011-H
11. "Y a-t-il des biais systématiques dans les annonces budgétaires et pourquoi?" (with J.F. David), Canadian Public Policy/Analyse de Politique, XV(3), 313-321 (1989) https://doi.org/10.2307/3550827
10. "A Study Towards a Dynamic Theory of Seasonality for Economic Time Series", Journal of the American Statistical Association, 168-172. (1988)https://doi.org/10.1080/01621459.1988.10478583
9. "Evidence from the Belgian Business Tests on Seasonal Instability of Relationships among Responses" (with M. Nerlove), in Contributions of Business Cycle Surveys to Empirical Economics, Karl-Heinrich Oppenendel and Günter Poser (eds.), Aubury Gower Publ. Co., England, 379-399. (1988)

8. "Seasonality in Surveys: A Comparison of Belgian, French and German Business Tests" (with M. Nerlove), European Economic Review 32, 81-99. (1988) https://doi.org/10.1016/0014-2921(88)90036-0
7. "On Non-Stationarity and Induced Seasonality in Inventories", 1987 Proceedings of the American Statistical Association, Business and Economic Statistics Section, 477-481. (1987)
6. "Seasonal Extraction in the Presence of Feedback", Journal of Business and Economic Statistics 5, 191-194. (1987) https://doi.org/10.1080/07350015.1987.10509577
5. "Seasonal Adjustment without Too Much a Priori Economic Theory", 1986 Proceedings of the American Statistical Association, Business and Economic Statistics Section, 150-153. (1987)
4. "Time Series Analysis and Errors in GNP – A Theoretical Correction of Ghysels and Vuchelen", Cahiers Économiques de Bruxelles 96, 489-495. (1982)
3. "Philosophy of Sciences in Economics", Tijdschrift voor Ekonomie en Management 27, 455-473 (in Dutch). (1982)
2. "The Use of DULBEA GNP Figures in Business Cycle Analysis" (with J. Vuchelen), Cahiers Économiques de Bruxelles 89, 53-73 (in Dutch). (1981)
1. "The Information Content of Preliminary and Final Belgian GNP Data" (with J. Vuchelen), Cahiers Économiques de Bruxelles 87, 407-432 (in Dutch). (1980)

PAPERS SUBMITTED OR UNDER REVISION

1. "Nowcasting Net Asset Values: The Case of Private Equity", with Gregory Brown and Oleg Gredil.
2. "Binary Choice with Asymmetric Loss in a Data-Rich Environment: Theory and an Application to Racial Justice", with Andrii Babii, Xi Chen and Rohit Kumar
3. "Bloggers and Bitcoin Prices: A Textual Machine Learning Analysis" with Giang Nguyen, Donghwa Shin and Zhe Wang
4. "Real-time Forecasts of State and Local Government Budgets with an Application to COVID-19" with Fotis Grigoris and Nazire Özkan
5. "Bitcoin and News Around the World in Twenty-Six Languages" with Lucia Alessi, Marco Petracco and Zhe Wang
6. "Machine Learning Panel Data Regressions with an Application to Nowcasting Price Earnings Ratios" with Andrii Babii, Ryan T. Ball and Jonas Striaukas
7. "Factors Common to Individual Stocks and Sorted Portfolios" with Elena Andreou, Patrick Gagliardini and Mirco Rubin
8. "Ambiguity with Machine Learning: An Application to Portfolio Choice" with Steve Raymond and Yan Qian
9. "Institutional Investors and Granularity in Equity Markets" with Hanwei Liu and Steve Raymond
10. "Liquidity Guided Machine Learning: The Case of the Volatility Risk Premium" with Ruslan Goyenko and Chengyu Zhang
11. "Downside Risk and International Diversification: The Role of Country and Industry Effects" with Matteo Garzoli, Alberto Plazzi and Rossen Valkanov
12. "The Risk-Return Relationship and Financial Crises" with Alberto Plazzi, Rossen Valkanov and Zhe Wang

13. High-Dimensional Granger Causality Tests with an Application to VIX and News, with Andrii Babii and Jonas Striaukas
14. "Amplitude Estimation on Noisy Quantum: A Comparison of Methods", with P. Dreher and H. Mohammadbagherpoor
15. "Quantum Computational Algorithms for Derivative Pricing in a Regime Switching Economy", with N. Stamatopoulos and S. Woerner

BOOKS

1. "The Econometric Analysis of Seasonal Time Series" (with D. Osborn), Cambridge University Press (2001).

2. "Essays in Econometrics: Collected Papers of Clive W.J. Granger: Volumes I and II" (with N. Swanson and M. Watson), Cambridge University Press (2001).

3. "Applied Economic Forecasting using Time Series Methods" (with M. Marcellino) Oxford University Press (2018). Chinese translation – with Zhixin Kang and Shi Zhan, Tsinghua University Press – forthcoming.

4. "The Econometric Analysis of Mixed Frequency Data" (with M. Marcellino, K. Motegi and R. Valkanov), In preparation.

EDITORIAL SERVICES

Associate Editor, *Journal of Business and Economic Statistics*, January 1990-2000.
Associate Editor, *Econometric Theory*, 1991-1992.
Associate Editor, *Review of Economics and Statistics*, 1996-2002.
Editor, Annals Issue of the *Journal of Econometrics* on "Seasonality and Econometric Models", 1993, Vol. 55, 1-2.
Member of the Editorial Board, *Canadian Journal of Economics/Revue Canadienne d'Économique*, 1989-1993.
Editor, Annals Issue of the *Journal of Econometrics*, "Recent Developments in the Econometrics of Structural Change" (with J.-M. Dufour), 1996, Vol. 70, 1.
Editor, Annals Issue of the *Journal of Econometrics* on "Econometric Methods for Derivative Securities and Risk Management" (with R. Garcia and E. Renault), 2000, Vol. 94, 1-2.
Associate Editor, *Journal of the American Statistical Association*, 1997-2000.
Associate Editor, *Journal of Empirical Finance*, 1999-2006.
Editor, Annals Issue of the *Journal of Econometrics* on "Frontiers of Financial Econometrics and Financial Engineering" (with G. Tauchen), 2003, Vol. 116.
Editor, *Journal of Business and Economic Statistics* (with Alastair Hall), 2001-2004.
Associate Editor, *Journal of Financial Econometrics*, 2001-2006.

Associate Editor, *Journal of Econometrics*, 2004-2018.
Co-Editor, *Journal of Financial Econometrics*, 2006-2012.
Editor-in-Chief, *Journal of Financial Econometrics*, 2012-2015.
Editor, Annals Issue of the *Journal of Econometrics*, "The Econometric Analysis of Mixed Frequency Data", (with M. Marcellino), 2016, Volume 193.
Co-Editor, *Journal of Applied Econometrics,* 2017-present.
Co-Editor, Annals Issue of the *Journal of Econometrics*, "Big Data in Predictive Dynamic Econometric Modeling ", (with F. Diebold, P. Mykland and L. Zhang), 2019, Volume 212.

STUDENTS (Chair or Co-Chaired)

Alain Guay	1993	Ph.D., Université de Montréal, Department of Economics. Initial employment: Université de Québec à Montréal, Canada
Joanna Jasiak	1994	Ph.D., Université de Montréal, Department of Economics. Initial employment: York University, Canada
Olivier Torrès	1996	Ph.D., Université de Montréal, Department of Economics. Initial employment: Université de Lille, France
Michael Chernov	2000	Ph.D., Penn State University, Smeal College of Business – Finance Department. Initial employment: Columbia University, Business School
Jennifer Juergens	2001	Ph.D., Penn State University, Smeal College of Business – Finance Department. Initial employment: Arizona State University, School of Business
Junghoon Seon	2001	Ph.D., Penn State University, Department of Economics. Initial employment: Korean Security Exchange Research Institute
Matthew Woolley	2005	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Moody's, New York
Arthur Sinko	2007	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: SAS Inc.
Nishad Kapadia	2007	Ph.D., University of North Carolina at Chapel Hill Kenan Flagler Business School – Finance Department. Initial employment: Rice University, Jesse H. Jones Graduate School of Management
Xilong Chen	2008	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: SAS Inc.

Ryan Ball	2008	Ph.D., University of North Carolina at Chapel Hill Kenan Flagler Business School – Accounting Department. Initial employment: University of Chicago, Graduate School of Business
Bumjean Sohn	2009	Ph.D., University of North Carolina at Chapel Hill Kenan Flagler Business School – Finance Department. Initial employment: Georgetown University, McDonough School of Business
Fangfang Wang	2009	Ph.D., University of North Carolina at Chapel Hill Department of Statistics. Initial employment: University of Illinois at Chicago, College of Business Administration
Fernando Chague	2012	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: University of San Paulo
Stephen Goldberger	2013	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: JP Research, Palo Alto
Jinghan Meng	2014	Ph.D., University of North Carolina at Chapel Hill Kenan Flagler Business School – Finance Department Initial employment: School of Business, University of Hong Kong
Kaiji Motegi	2014	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Waseda University, Tokyo
Huan Zhou	2014	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Analysis Group, Washington DC
Nazire Ozkan	2014	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: UNC Greensboro
Giang Nguyen	2015	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Smeal College of Business, Penn State University.
Wasin Sirawasit	2015	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Thammasat University

Mehrdad Samadi	2016	Ph.D., University of North Carolina at Chapel Hill, Kenan-Flagler Business School, Department of Finance. Initial employment: Cox School of Business, SMU
Hanwei Liu	2017	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Ernst & Young
Xi Chen	2017	Ph.D., University of North Carolina at Chapel Hill, Department of Statistics. Initial employment: Freddie Mac
Anessa Custovic	2020	Ph.D., University of North Carolina at Chapel Hill, Department of Economics. Initial employment: Cardinal Asset Management
Foti Grigoris	2020	Ph.D., University of North Carolina at Chapel Hill, Kenan-Flagler Business School, Department of Finance. Initial employment: Kelley School of Business, Indiana University
Steve Raymond	2020	Ph.D., University of North Carolina at Chapel Hill, Cofounder and CFO Split Technologies

AWARDS, FELLOWSHIPS AND HONORS

1980-81	Fulbright Fellow, Hoover Foundation, Belgian American Educational Foundation
1981-1984	Research Fellow, National Science Foundation of Belgium
1985	ASA/NSF/Census Fellow, American Statistical Association, Washington, D.C.
1990	Keynote Speaker, World Congress of the Econometric Society, Barcelona
1991-1992	Research Fellow, Cowles Foundation, Yale University
1992	Research Fellow, Institute of Empirical Macroeconomics
1995	Invited Speaker, Brazilian Econometric Society, Salvador, Bahia
1995	Keynote Speaker, American Statistical Association, Orlando
1997	Nomination for Harry Johnson Best Paper Award, Canadian Journal of Economics
1998	Chair-Elect, Business and Economic Statistics Section, American Statistical Association
1998	Speaker, Invited Econometrics Session, Econometric Society European Meetings, Berlin
1998	Nomination for the Smith Breeden Prize, Journal of Finance
1999	Chair, Business and Economic Statistics Section, American Statistical Association
1999	WFA Award, NYSE Best Paper Award in Equity Trading
1999	Keynote Speaker, EC^2 Conference on Financial Econometrics, Madrid, Spain

2000	Invited Speaker, International Conference on Seasonality in Economic and Financial Variables, Algarve, Portugal
2001	Nomination for the Smith Breeden Prize, Journal of Finance
2001	Fellow, Journal of Econometrics
2001	Fellow, American Statistical Association
2001-2002	Honorary Simon Visiting Professor, University of Manchester
2002	Listed in Who's Who in Economics. Fourth Edition.
2003	Invited Speaker, International Statistical Institute Meetings, Berlin.
2003	Keynote Speaker, Portuguese Statistical Association, Faro.
2003	Best Paper in Investments Award, Southern Finance Association.
2003	Invited Speaker, Conference on Analysis of High-Frequency Financial Data and Market Microstructure, Academia Sinica, Taiwan.
2004	Invited Speaker, Time Series Modeling in Marketing, Tuck School of Business at Dartmouth.
2005	Keynote Speaker, EC^2 Conference on Financial Econometrics, Istanbul, Turkey.
2005	Keynote Speaker, Society for Computational Economics Annual International Conference, Washington DC.
2005	Honorary Fellow, European Society for Computational Methods in Sciences and Engineering.
2005	Keynote Speaker, International Symposium on Advances in Financial Forecasting, Greece.
2005	Keynote Speaker, Symposium for *Deutsche Bank* Prize in Financial Economics in honor of Eugene F. Fama, Frankfurt, Germany.
2006	Keynote Speaker, 2006 International Symposium on Financial Engineering and Risk Management, Xiamen University, China.
2006	Keynote Speaker, Canadian Econometrics Study Group, Niagara Falls, Canada.
2007	Invited Speaker, Far Eastern Meetings of the Econometric Society, Taipei.
2007	All-Star JFE paper Chernov-Ghysels (2000)
2007	Keynote Speaker, Singapore Econometric Study Group
2008	Keynote Speaker, 2008 International Symposium on Nonlinear Time Series Econometrics with Applications (NTSEA2008), Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China.
2008	Keynote Speaker, International Forecasting Conference, Rio de Janeiro, Brazil.
2008	Founding Co-President, Society for Financial Econometrics (SoFiE) – with Robert Engle (NYU).
2008-2009	Resident Scholar, Research Department, Federal Research Bank of New York.
2009	Keynote Speaker, International Symposium on Financial Engineering and Risk Management, Xiamen University, China.
2009	Best Paper Award, Chinese International Conference of Finance - Guangzhou.
2009	Visiting Scholar, Federal Reserve Bank of New York.
2010	Elected as Voting Member of the Belgian American Educational Foundation.
2010	Invited Speaker, Financial Engineering and Risk Management Conference, Taipei.

2010 Keynote speaker, 6th Eurostat Colloquium on "Modern Tools for Business Cycle Analysis: The Lessons from Global Economic Crisis", Luxemburg.
2010 Keynote Speaker, International Conference on High-Dimensional Econometric Modeling, Cass Business School, London.
2010 Visiting Scholar, Federal Reserve Bank of New York.
2011 Fernand Braudel Senior Fellow, European University Institute, Florence, Italy.
2011 ET Conversation with Eric Ghysels, by Peter C.B. Phillips and Jun Yu.
2011 Presidential Address - Fourth SoFiE Annual Meeting, University of Chicago.
2011 Wim Duisenberg Fellow, European Central Bank.
2011 Western Finance Association Best Paper Award.
2012 Keynote speaker, Singapore Management University-ESSEC Business School Symposium on Empirical Finance and Financial Econometrics, Singapore.
2012 Marie Curie Fellow, University of Cyprus
2012 Fellow, Society for Financial Econometrics (SoFiE Fellow).
2012 Visiting Scholar, Federal Reserve Bank of New York.
2012 Visiting Researcher, National Bank of Belgium.
2013 Marie Curie Fellow, University of Cyprus
2013 Keynote Speaker, Inquire Europe, Edinburgh.
2013 Visiting Scholar, Federal Reserve Bank of New York.
2013 Invited Speaker, Central Bank of Cyprus
2013 Visiting Researcher, National Bank of Belgium.
2013 Visiting Researcher, Federal Reserve Bank of Chicago
2014 Keynote speaker Bank of Portugal conference on Econometric Methods for Banking - Lisbon.
2014 Visiting Scholar Federal Reserve Bank of New York.
2014 Visiting Scholar National Bank of Belgium.
2014 Invited Professor, INET Cambridge University, UK.
2014 Invited speaker Eighth International Conference on Computational and Financial Econometrics, University of Pisa.
2015 Keynote speaker International Symposium in Statistics on Advances in Parametric and Semiparametric Analysis of Multivariate, Time Series, Spatial-temporal, and Familial-longitudinal Data, St. John's Canada.
2015 Keynote Speaker, Second Workshop on High Dimensional Time Series in Macroeconomics and Finance, Institute for Advanced Studies, Vienna.
2015 Visiting Professor, Stevanovich Center, University of Chicago.
2015 Visiting Scholar, National Bank of Belgium.
2015 Keynote Speaker, Ninth Annual Risk Management Conference, RMI, Singapore.
2016 Keynote Speaker, French Finance Association, Belgium.
2017 Keynote Speaker, Belgian Finance Club
2017 Visiting Professor, Università della Svizzera Italiana, Lugano
2017 Invited Speaker, Derivatives Conference: State of the Art, NYU
2017 Keynote Speaker - Centre Interfacultaire Bernoulli, Closing Conference - Stochastic Dynamical Models in Mathematical Finance, Econometrics, and Actuarial Sciences, Lausanne, Switzerland.
2017 Invited Speaker, 10^{th} Annual Meetings SoFiE, New York
2017 Tommaso Padoa-Schioppa Visiting Professorship Bocconi University, Milan

2017	Inaugural Emil Gumbel Lecture, Heidelberg University
2018	Tommaso Padoa-Schioppa Visiting Professorship Bocconi University, Milan
2018	Invited Speaker, CARE conference, Leesburg, VA
2018	Visiting Professor, Kobe University, Japan
2018	Keynote Speaker, Fourth Annual Conference VINS, Shanghai, China
2019	Invited Speaker, Centennial Alumni Weekend Meeting, Kenan-Flagler Business School
2019	Invited Speaker, Joint Research Centre (JRC) European Commission conference on Big data and macroeconomic forecasting, Italy
2019	Invited Speaker, AI in Finance, SoFiE conference Shanghai, China
2019	Doctor Honoris Causa, HEC Liège, Belgium
2019	Keynote Speaker, Chinese Economists Society, Dailan, China
2019	CORE Lecture Series, UC Louvain, Belgium
2019	Best Paper Award, *Journal of Risk and Financial Management*
2020	SoFiE Summer School Lectures, University of Chicago
2020	SoFiE Summer School Lectures, NYU/Shanghai
2020	Keynote Speaker Second Crypto Asset Lab Conference (virtual)
2020	Fellow of the International Association of Applied Econometrics (IAAE)
2021	Weatherspoon Distinguished Research Award, Kenan-Flagler Business School
2021	Elected board member Center for Banking and Finance, UNC
2021	IBM Global University Program Academic Award