Email: yufanh.cueb@gmail.com
Website: https://sites.google.com/site/yufaneconnerd/
Phone: +86-10183951397

YU-FAN HUANG

Current Position

2018-	Associate professor	International School of Economics and Management Capital University of Economics and Business, Beijing
2013 – 2017	Assistant professor	International School of Economics and Management Capital University of Economics and Business, Beijing

Education

Ph.D. in Economics, University of Washington, Seattle, 2013

M.A. in Economics, National Taiwan University, Taiwan, 2006.

B.A. in Economics, National Chengchi University, Taiwan, 2004.

Research Interests

Primary field: Empirical Macroeconomics.
Secondary fields: Bayesian Econometrics, Nonlinear Time Series Analysis, Monetary economics.

Honors and Awards

2011 Best Graduate Teaching Assistant Award.
2012 Henry T. Buechel Memorial Fellowship.

Publication

Huang, Yu-Fan. "Time variation in US monetary policy and credit spreads." ***Journal of Macroeconomics*** 43 (2015): 205-215.

Huang, Yu-Fan and Sui Luo. "Potential Output Variations and Inflation Dynamics after the Great Recession." ***Empirical Economics,*** 55 (2018): 495-517.

Huang, Yu-Fan， Sui Luo and Hung-Jen Wang. "Flexible Panel Stochastic Frontier Model with Serially Correlated Errors." ***Economics Letters*** 163 (2018): 55-58.

Yu-Fan Huang. "Dynamic Responses of Real Output to Financial Spreads." ***International Review of Economics & Finance**,* 62 (2019): 153-159

Huang, Yu-Fan and Dick Startz. “Improved Recession Dating Using Stock Volatility.” ***International Journal of Forecasting,*** 36 (2020): 507-514

Huang, Yu-Fan and Sui Luo. "Can Stock Volatility Be Benign? New Measurements and Macroeconomic Implications." ***Journal of Money, Credit, and Banking,*** 52 (2020): 933-950

Huang, Yu-Fan. “An Efficient Exact Bayesian Method for State Space Models with Stochastic Volatility.” ***Studies in Nonlinear Dynamics & Econometrics,*** 25-2 (2021): 20180098.

Luo, Sui, Yu-Fan Huang and Richard Startz. “Are recoveries all the same: GDP and TFP?” ***Oxford Bulletin of Economics and Statistics,*** 83,5(2021): 1111-1129

Working Paper

Dynamic Relationships between Markov-switching Processes.

Economic Uncertainty and Asymmetric Business Cycle (with Sui Luo and Hung-Jen Wang)

Research in Progress

How different is this time? Investigating the declines of the U.S. real GDP during the Great Recession (with Sui Luo)

Regression with endogenous switching regressor

Research Grant

Jan 2017 - Dec 2019: Asymmetric Trend-cycle Decomposition and Stochastic Frontier: Methods and Applications. *National Natural Science Foundation of China:* 71601129.

Presentation

2013 June	Canadian Economics Association Annual Meeting, Montreal.
2013 Nov	Taiwan Econometrics Society Annual Meeting, Taipei
2014 June	Asian Meeting of the Econometric Society, Taipei
2014 June	International Symposium on Financial Engineering and Risk Management, Beijing
2014 Nov	Taiwan Econometrics Society Annual Meeting, Taipei
2016 Aug	Asian Meeting of the Econometric Society, Kyoto
2017 June	Chinese Economists Society Annual Conference in China
2017 July	China Financial Research Conference, Beijing (Discussant)
2017 Aug	Taiwan Economics Research Workshop

2018 Aug	Taiwan Economics Research Workshop

Other Information

Citizenship:	Taiwan.
Language:	Chinese (native), English (fluent).