Personal Details

Degree: Ph.D in Economics.

Research Interest: Empirical Macroeconomics, Time Series Analysis, Bayesian Econometrics.

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Educational Background

Ph.D., Economics, University of Washington, Seattle, WA, US, 2013

M.A., Economics, University of Washington, Seattle, WA, US, 2011 ? B.S., Statistics, Peking University, Beijing, China, 2008

Working Experience

2018.07-present, International School of Economics and Management, Capital University of Economics and Business, Associate Professor (Tenured).

2017.01-2018.06, International School of Economics and Management, Capital University of Economics and Business, Associate Professor.

2015.11-2016.01, Economics Department, National Taiwan University, Visiting Scholar.

2015.05-2015.06, Economics Department, University of California-Santa Barbara, Visiting Scholar.

2013.09-2016.12, International School of Economics and Management, Capital University of Economics and Business, Assistant Professor.

Publications

Yu-Fan Huang and Sui Luo, 2020. “Can Stock Volatility Be Benign? New Measurements and Macroeconomic Implications”, Journal of Money, Credit & Banking, 52(4), p933-950.

Yu-Fan Huang, Sui Luo and Hung-Jen Wang, 2018. “Flexible panel stochastic frontier model with serially correlated errors”, Economics Letters, 163, p55-58.

Yu-Fan Huang and Sui Luo, 2018. "Potential Output and Inflation Dynamics after the Great Recession.", Empirical Economics, 55(2), p495-517.

Sui Luo and Richard Startz, 2014. “Is It One Break or Ongoing Permanent Shocks That Explains U.S. Real GDP? “, Journal of Monetary Economics, 66, p155-163.

Working Papers

Sui Luo, Yu-Fan Huang and Richard Startz, “Are Recoveries All the Same?” (R&R, Oxford Bulletin of Economics and Statistics)

Research Grants

金融市场的良性波动与恶性波动：度量与应用，国家自然科学基金青年项目，项目号：72003137，2021年1月-2023年12月，负责人。

不对称趋势周期分解与随机边界-方法与应用，国家自然科学基金青年项目，项目号：71601129，2017年1月-2019年12月，参与人。

从经济结构变迁的视角看区域经济增长，教育部人文社会科学基金青年项目，项目号：16YJC790035，2016年9月-2018年12月，参与人。

基于函数型主成分分析的季节调整和混合频率时间序列模型:理论与应用，国家自然科学基金青年项目，项目号：71501134，2016年1月-2018年12月，参与人。

Teaching

Graduate Level: Advanced Econometrics, Financial Econometrics.

Undergraduate Level: Financial Econometrics, Bayesian Statistics, Intermediate Econometrics.

Presentations in Conferences

2018.08, The 2018 Taiwan Economics Research, Taipei

2017.08, The 2017 Taiwan Economics Research, Taipei

2015.07, Chinese Economists Society China Annual Conference, Nanjing.

2014.06, Econometrics Society Asia Meeting, Taipei.

2013.11, Taiwan Econometrics Society Annual Meeting, Taipei.

2013.05, Canadian Economics Association Annual Meeting, Montreal. ? 2012.06, Conference in Honor of Charles Nelson, Seattle.

Refereeing Activities

Journal of Applied Econometrics, China Economic Review, Singapore Economic