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

YU-FAN HUANG

Email: yufanh.cueb@gmail.com
Website: https://sites.google.com/site/yufaneconnerd/

Academic Positions

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

Huang, Yu-Fan, et al. "Financial conditions, macroeconomic uncertainty, and macroeconomic tail risks." ***Journal of Economic Dynamics and Control*** 163 (2024): 104871.

Huang, Yu-Fan, Wenting Liao, and Taining Wang. "Does US financial uncertainty spill over through the (asymmetric) international credit channel? The role of market expectations." ***Journal of International Money and Finance*** 148 (2024): 103171.

Huang, Yu-Fan, Taining Wang and Subal Kumbhakar. "Spillovers on the mean and tails: a semiparametric dynamic panel modeling approach." **Macroeconomic Dynamics**, 29(2025)

Luo, Sui, Yu-Fan Huang and Richard Startz. "Recessions, Recoveries, and Leverage." ***Oxford Bulletin of Economics and Statistics***, forthcoming.

Research Grant

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

Jan 2024 - Dec 2027: Economic risk assessment in the context of big data: method and application. *National Natural Science Foundation of China:* 72373104

Other Information

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