Kenichiro K. McAlinn

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Academic Experience

Temple University, Philadelphia, Pennsylvania
Fox School of Business, Department of Statistical Science
Assistant Professor of Statistical Science 2019-

University of Chicago, Chicago, Illinois
Booth School of Business, Econometrics and Statistics
Senior Research Professional/Post-Doc 2017-2019

Education

Duke University, Durham, North Carolina
Ph.D., Statistical Science 2013–2017

Keio University, Tokyo, Japan
Ph.D., Economics 2013–2019

Duke University, Durham, North Carolina
M.S., Statistical Science 2013–2015

Keio University, Tokyo, Japan
M.A., Economics 2010-2012

L'Institut d'Etudes Politiques de Paris, Paris, France
(Joint with Ecole Polytechnique and ENSAE)
Master of Economics and Public Policy 2010-2012

Keio University, Tokyo, Japan
B.A., Economics 2006–2010

Honors & Awards

SAS Econometric Fellowship 2015-2017

BEST Award for Student Research, Winner 2013-2014
Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models

French National Scholarship 2010-2011

Japan Student Services Organization Scholarship 2010-2011

Languages

Native English and Japanese
Proficient in Matlab, C/C++, CUDA, R, Python, VBA, SAS/IML, and STATA

Citizenship

Dual U.S.A. and Japanese

Teaching

Temple

3503/8109: Applied Statistics and Data Science (Fall 2019)
8003: Statistical Methods I (Ph.D. Core: Fall 2019)
8004: Statistical Methods II (Ph.D. Core: Spring 2020)

Publications

Published or Under Invited Revision

Multivariate Bayesian predictive synthesis in macroeconomic forecasting.
McAlinn, K., Aastveit, K. A., Nakajima, J., and West, M. (2017+)
Journal of the American Statistical Association (forthcoming).

Dynamic variable selection with spike-and-slab process priors.
Rockova, V. and McAlinn, K. (2018+)
Bayesian Analysis (invited revision).

Volatility forecasts using nonlinear leverage effects.
McAlinn, K., Ushio, A., and Nakatsuma, T. (2016+)
Journal of Forecasting (forthcoming).

Dynamic Bayesian predictive synthesis for time series forecasting.
McAlinn, K. and West, M. (2019)
Journal of Econometrics, 210, 155-169.

Comment on "Using stacking to average Bayesian predictive distributions."
McAlinn, K., Aastveit, K. A., and West, M. (2018)
Bayesian Analysis, Volume 13, Number 3, 917-1003.

Stochastic volatility models and its application to VIX derivative.
(in Japanese)
McAlinn, K. and Katsura H. (2014)
Japanese Association of Financial Econometrics and Engineering Journal.

Working Papers

Mean-shift least squares model averaging.
McAlinn, K., and Takanashi, K. (2019+).

Predictive properties of forecast combination, ensemble methods, and Bayesian predictive synthesis.
Takanashi, K. and McAlinn, K. (2019+).

Dynamic sparse factor analysis.
McAlinn, K., Rockova, V., and Saha, E. (2018+).

Large-scale predictive regressions.
Bianchi, D. and McAlinn, K. (2018+)

Dynamic mixed frequency synthesis for economic nowcasting.
McAlinn, K. (2018+)

Fully parallel particle learning for GPGPUs and other parallel devices.
McAlinn, K. and Nakatsuma, T. (2015+).

Talks

13th International Conference on Computational and Financial Econometrics at University of London — December, 2019

3rd Forecasting at Central Banks Conference at Bank of Canada — October, 2019

The 4th Eastern Asia Meeting on Bayesian Statistics at Kobe University — July, 2019

NBER-NSF Seminar on Bayesian Inference in Economics and Statistics at Brown University — May, 2019

European Seminar on Bayesian Econometrics at New Orleans Branch – Federal Reserve Bank of Atlanta — October, 2018

Joint Statistical Meetings at Vancouver — July, 2018

International Society of Bayesian Analysis World Meeting at Edinburgh — July, 2018

The 2nd International Conference on Econometrics and Statistics at HKUST — June, 2017

NBER-NSF Seminar on Bayesian Inference in Economics and Statistics at University of Pennsylvania — April, 2016

International Society of Bayesian Analysis World Meeting at Cancun — July, 2014

5th International Conference on Computational and Financial Econometrics at Universidad de Oviedo — December, 2012

Japanese-European Bayesian Econometrics and Statistics Meeting at Chiba University — July, 2012

International Society of Bayesian Analysis World Meeting at Kyoto — June, 2012

36th conference of the Japanese Association of Financial Econometrics and Engineering at Tsukuba University — May, 2012

5th International Conference on Computational and Financial Econometrics at the London School of Economics — December, 2011

Workshop of the Center for the Study of Finance and Insurance at Osaka University — December, 2011

Conference of Bayesian Analysis and its Applications to Finance and Economics at Shimonoseki City University — November, 2011

Japanese-European Bayesian Econometrics and Statistics Meeting
at Norges Bank — August, 2011

4th International conference on Computational and Financial Econometrics
at the London School of Economics — December, 2010

33rd conference of the Japanese Association of
Financial Econometrics and Engineering
at Seikei University — July, 2010

International Workshop of Bayesian Econometrics and Statistics
at Tokyo University — February, 2010

Posters

NBER-NSF Time Series Conference	September, 2017
NBER-NSF Time Series Conference	September, 2016
International Society of Bayesian Analysis World Meeting at Sardinia	June, 2016
2013 EFaB@Bayes 250	December, 2013
2012 Joint Statistical Meetings San Diego	July, 2012
International Society of Bayesian Analysis World Meeting at Kyoto	June, 2012
BayesComp 2012 at The Institute of Statistical Mathematics	June, 2012

References Available upon request