Youngki Shin

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Contact Information

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Academic Employment

Professor of Economics, McMaster University	2022–present
Visiting Associate Professor of Economics, University of Toronto	2022–2023
Associate Professor of Economics, McMaster University	2017–2022
Associate Professor of Economics, University of Technology Sydney	2015–2017
Assistant Professor of Economics, University of Western Ontario Parental Leaves (January 2011–May 2011; October 2014–March 2015)	2007–2015

Education

University of Rochester	2002–2007
Ph.D. in Economics, advisor: Shakeeb Khan	2007
M.A. in Economics	2005
Seoul National University, B.A. in Economics	1996–2001

Publications

1. "SGMM: Stochastic Approximation to Generalized Method of Moments", (with Xiaohong Chen, Sokbae Lee, Yuan Liao, Myung Hwan Seo, and Myunghyung Song), *Journal of Financial Econometrics*, 23(1), nbad027, 2025. https://doi.org/10.1093/jjfinec/nbad027

2. "Monotone Equilibrium in Marching Markets with Signaling", (with Seungjin Han and Alex Sam), *Journal of Economic Theory*, 216, Article 105801, 2024. https://doi.org/10.1016/j.jet.2024.105801

3. "Fast inference for quantile regression with tens of millions of observations", (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Journal of Econometrics*, 2023+. `https://doi.org/10.1016/j.jeconom.2024.105673`

4. "csa2sls: A complete subset approach for many instruments using Stata", (with Seojeong Lee, Siha Lee, and Julius Owusu), *Stata Journal*, 23(4), pp. 932-941, 2023. `https://doi.org/10.1177/1536867X231212432`

5. "Predictive Quantile Regression with Mixed Roots and Increasing Dimensions", (with Rui Fan and Ji Hyung Lee), *Journal of Econometrics*, 237(2), Part C, Article 105372, 2023. `https://doi.org/10.1016/j.jeconom.2022.11.006`

6. "Complete Subset Averaging for Quantile Regressions", (with Ji Hyung Lee), *Econometric Theory*, 39(1), pp.146–188, 2023. `https://doi.org/10.1017/S0266466621000402`

7. "Fast and Robust Online Inference with Stochastic Gradient Descent via Random Scaling", (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Proceedings of the 36th AAAI Conference on Artificial Intelligence*, 36, pp. 7381–8389, 2022. `https://doi.org/10.1609/aaai.v36i7.20701`

8. "Exact Computation of Maximum Rank Correlation Estimator", (with Zvezdomir Todorov), *Econometrics Journal*, 24(3), pp. 589–607, 2021. `https://doi.org/10.1093/ectj/utab013`

9. "Factor-Driven Two-Regime Regression", (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Annals of Statistics*, 49(3), pp. 1656-1678, 2021. `https://doi.org/10.1214/20-AOS2017`

10. "Complete Subset Averaging with Many Instruments", (with Seojeong Lee), *Econometrics Journal*, 24(2), pp. 290-314, 2021. `https://doi.org/10.1093/ectj/utaa033`

11. "Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate", (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Journal of Econometrics*, 220(1), pp. 158-180, 2021. `https://doi.org/10.1016/j.jeconom.2020.08.008`

12. "Desperate times call for desperate measures: government spending multipliers in hard times", (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Economic Inquiry*, 58(4), pp.1949-1957, 2020. `https://doi.org/10.1111/ecin.12919`

13. "Oracle Estimation of a Change Point in High Dimensional Quantile Regression" (with Sokbae Lee, Yuan Liao, and Myung Hwan Seo), *Journal of the American Statistical Association*, 113(523), pp. 1184-1194, 2018. `https://doi.org/10.1080/01621459.2017.1319840`

14. "Testing for a Debt-threshold Effect on Output Growth" (with Sokbae Lee, Hyunmin Park, and Myung Hwan Seo), *Fiscal Studies*, 38(4), pp. 701-717, 2017. `https://doi.org/10.1111/1475-5890.12134`

15. "Treatment Effects with Unobserved Heterogeneity: A Set Identification Approach" (with Sung Jae Jun and Yoonseok Lee), *Journal of Business and Economic Statistics*, 34(2), pp. 302-311, 2016. `https://doi.org/10.1080/07350015.2015.1044008`

16. "The Lasso for High-dimensional Regression with a Possible Change-point" (with Sokbae Lee and Myung Hwan Seo), *Journal of the Royal Statistical Society: Series B*, 78(1), pp. 193-210, 2016. `https://doi.org/10.1111/rssb.12108`

17. "Rank Estimation of Partially Linear Index Models" (with Jason Abrevaya), *Econometrics Journal*, 14 (3), pp. 409–437, 2011. `https://doi.org/10.1111/j.1368-423X.2011.00352.x`

18. "Testing for Threshold Effects in Regression Models" (with Sokbae Lee and Myung Hwan Seo), *Journal of the American Statistical Association*, 106(493), pp. 220–231, 2011. `https://doi.org/10.1198/jasa.2011.tm09800`

19. "Heteroscedastic Transformation Models with Covariate Dependent Censoring" (with Shakeeb Khan and Elie Tamer), *Journal of Business and Economic Statistics* 29(1), pp. 40–48, 2011. `https://doi.org/10.1198/jbes.2009.07227`

20. "Local Rank Estimation of Transformation Models with Functional Coefficients", *Econometric Theory* 26(6), pp. 1807–1819, 2010. `https://doi.org/10.1017/S026646660999079X`

21. "Length-bias Correction in Transformation Models with Supplementary Data", *Econometric Reviews* 28(6), pp. 658–681, 2009. `https://doi.org/10.1080/07474930903039246`

22. "Misspecified Markov Switching Model", *Economics Bulletin* 29(2), pp. 958–964, 2009. [PDF]

23. "Semiparametric Estimation of the Box-Cox Transformation Model", *Econometrics Journal* 11(3), pp. 517–537, 2008. `https://doi.org/10.1111/j.1368-423X.2008.00255.x`

24. "Rank Estimation of Monotone Hazard Models", *Economics Letters* 100(1), pp. 80–82, 2008. `https://doi.org/10.1016/j.econlet.2007.11.007`

Working Papers

25. "Optimal Wage Band for Job Matching with Signaling", (with Seungjin Han and Alex Sam), under review, July 2025. `https://arxiv.org/abs/2406.01886`

26. "The Evolution of Unobserved Skill Returns in the U.S.: A New Approach Using Panel Data", (with Lance Lochner and Youngmin Park), R & R at *Reviw of Economic Studies*, January 2025. `http://arxiv.org/abs/2501.09917`

27. "Statistical Treatment Rules under Social Interaction", (with Seungjin Han and Julius Owusu), November 2022. `https://arxiv.org/abs/2209.09077`

28. "Returns to Skill and the Evolution of Skills for Older Men", (with Qian Liu, Lance Lochner, and Youngmin Park), August 2020. [PDF]

29. "Wage Dynamics and Returns to Unobserved Skill", (with Lance Lochner and Youngmin Park), November 2017. [PDF]

30. "Understanding Income Dynamics: Identifying and Estimating the Changing Roles of Unobserved Ability, Permanent and Transitory Shocks", (with Lance Lochner), April 2014. [PDF]

Courses Taught

Graduate: Econometrics 2 (McMaster); Econometrics 3 (UTS); Econometrics and Quantitative Methods I & II, Advanced Econometrics (UWO); Elements of Econometrics, Introduction to Mathematical Statistics (Rochester)

Undergraduate: Applied Econometrics, Econometrics I (McMaster); Economics for Business 1 (UTS); Senior Seminar in Economic Policy, Intermediate Econometrics II, Applied Econometrics (UWO)

Honors & Awards

SSHRC Insight Grants, Principal Investigator, C$157,842 2021–2026
"Computation, Inference, and Applications of Nonlinear Models"

McMaster COVID-19 Research Fund (Stream 2), Principal Investigator, C$49,521 2020–2022
"Welfare Analysis of Lockdown/Reopening Policy under COVID-19"

SSHRC Insight Grants, Principal Investigator, C$79,745 2018–2021
"Estimation, Prediction, and Inference Problems in Nonlinear Models"

ARC Development Grant, Chief Investigator, A$200,000 2017–2019
"High-dimensional Models with a Change Point"

University Students' Council (USC) Teaching Honour Roll 2011–2012

SSHRC Standard Research Grants, Principal Investigator, C$62,500 2010–2012
"Unified Theory for Testing Threshold Effects"

Graduate Fellowship and Tuition Scholarship, University of Rochester 2003–2007

Wallis Research Fellowship, University of Rochester 2005

Alumni President Award for Graduation with Honors, Seoul National University 2001

Undergraduate Scholarship, Insan Foundation 1998–2001

Other Professional Activities

Editorial appointments:
Editorial Board, The Korean Economic Review, 2022–2024

Refereeing Service:

American Economic Journals: Applied Economics, Annals of the Institute of Statistical Mathematics, Annals of Statistics, Applied Economics, Australian Research Council, Canadian Journal of Economics, Computational Statistics and Data Analysis, Development Policy Review, Econometric Reviews, Econometrics and Statistics, Econometrics Journal, Econometric Theory, Economics Bulletin, Economics Letters, Finance Research Letters, International Journal of Forecasting, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Multivariate Analysis, Journal of the Royal Statistical Society: Series B, National Science Foundation, Review of Economics and Statistics, Scandinavia Journal of Statistics, Social Sciences and Humanities Research Council, Stata Journal, Statistical Papers, Studies in Nonlinear Dynamics & Econometrics

Academic Service:

McMaster University

Undergraduate Studies Committee 2025-present, FSS Banting Scholarship Committee 2025-present, FSS representative to Graduate Council 2024-present, Acting Graduate Chair 2023-2024, SHARCNET Site Leader 2018-2023, Recruiting Committee 2017-2019, Graduate Studies Committee 2017-2025

University of Technology Sydney

Co-organizer: Econometric Society Australasian Meeting 2016, Recruiting Committee 2015–2016, Subject Coordinator: Economics for Business I, 2016–2017

University of Western Ontario

Appointments Committee 2007–2010 & 2011–2012, Econometrics Subject Coordinator 2008-2014, Applied/Econometrics Workshop Organizer 2009-2010 & 2012-2013, Graduate Affairs Committee 2009–2012, Econometrics Ph.D. Comprehensive Committee 2009–2014

Professional Associations: Econometric Society, American Economic Association, American Statistical Association, Canadian Economics Association, Korea-America Economic Association.