

Yu-chin Chen

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CURRENT APPOINTMENT:

2003-present Assistant Professor, Department of Economics, University of Washington

OTHER APPOINTMENTS:

Jan-Jun, 2009 Visiting Researcher, Academia Sinica, Taipei, Taiwan
Jun, 2008
Aug, 2007 Visiting Assistant Professor, National Taiwan University, Taipei, Taiwan
Jan-Jul, 2007 Visiting Assistant Professor, Department of Economics, Harvard University
Oct, 2006 Visiting Researcher, San Francisco Federal Reserve Bank
May, 2006 Visiting Researcher, Reserve Bank of New Zealand
Jun, 2005 Visiting Assistant Professor, Swiss Federal Institute of Technology (ETH), Zurich
Apr, 2005 Visitor, Program in Economics Research, Columbia University
2002-2003 Post-Doctoral Fellow, Center for International Development, Harvard University
Summer, 2002 Graduate Summer Intern, Board of Governors of the Federal Reserve System
2000-2003 Advisor of Undergraduate Studies, Economics Department, Harvard University
1999-2000 Staff Economist, Council of Economic Advisers, Washington, DC

EDUCATION:

June, 2002 Ph.D. and M.A. in Economics, Harvard University
June, 1996 Masters in Public Policy, John F. Kennedy School of Government, Harvard University
June, 1993 A.B. in Physics, *cum laude*, Harvard/Radcliffe Colleges

TEACHING:

International Finance, Macroeconomics, International Trade, Undergraduate Honors Thesis Research

PH.D. DISSERTATION SUPERVISION:

- Committee Chair:
Pisut Kulthanavit, Ph.D. 2008 (Thammasat University, Thailand)
Bruce Wang, Ph.D. 2007 (Goldman Sachs, NYC)

- Committee Member:
Byron Tsang, Ph.D. 2008 (Virginia Tech)
Wei-Choun Yu, Ph.D. 2007 (Winona State University)
Yu-Ning Huang, Ph.D. 2006 (National Chengchi University, Taiwan)
Keunsuk Chung, Ph.D. 2006 (Penn State Harrisburg)

RESEARCH PAPERS, BY TOPIC AREA:

On Exchange Rates and Commodity Prices:

- "What Does the Yield Curve Tell Us About Exchange Rate Predictability?" (2009) Joint with Kwok Ping Tsang
- "Risk and Returns in Exchange Rates: Evidence from Commodity Currencies" (2009) Joint with Chang-Jin Kim and Seong Tae Kim
- "Exchange Rates, Yield Curves, and Macro Fundamentals: A Dynamic Latent Factor Approach" (work-in-progress) Joint with Kwok Ping Tsang
- "Commodity Currencies and Volatility Forecasts" Joint with Philip Sylling (work-in-progress)
- "Can Exchange Rates Forecast Commodity Prices?" (2008) Joint with Kenneth Rogoff and Barbara Rossi
- "The Search for Stationarity in Real Exchange Rates: An Unobserved Component Regime-Switching Approach" (2007) Joint with Bruce Wang
- "Are Commodity Currencies an Exception to the Rule?" (2006) Joint with Kenneth Rogoff
- "Exchange Rates and Fundamentals: Evidence from Commodity Economies" (2005)
- "Commodity Currencies" (2003) Joint with Kenneth Rogoff. *Journal of International Economics*, Vol.60

On Monetary Policy and Adaptive Learning:

- "Monetary Policy Design under Imperfect Knowledge: An Open Economy Analysis" (2008) Joint with P. Kulthanavit.
- "Adaptive Learning and Monetary Policy: Lessons from Japan" (2008) Joint with P. Kulthanavit. *Pacific Economic Review*, Vol. 13, Issue 4, p405.

On Foreign Aid, Growth, and Inequality:

- "Income Distribution and Growth: An Open Economy Analysis" (2008) Joint with S. Turnovsky
- "Is Debt Relief Good for Health?" Joint with D. Almond (work-in-progress)

On Savings, Growth, and Externalities:

- "Ethnicity, Inter-Generational Ties, and the Savings-Retirement Decision" (work-in-progress) Joint with Edwin Wong
- "Local Labor Markets and Increasing Returns to Scale: How Strong is the Evidence?" (2002) Joint with N. Weisberger. Revise and Resubmit, *Regional Science and Urban Economics*.
- "Accounting for Differences in Economic Growth" (1996) Joint with Bosworth, B, S. Collins, and Y. Chen, in *Structural Adjustment and Economic Reform: East Asia, Latin America, and Central and Eastern Europe*, ed. A. Kohsaka and K. Ohno.

Miscellaneous:

- "Is Bigger Always Better? Optimal Foreign Reserve Management in Emerging Economies" (2006) Joint with S. Fossati

- "Where Are Commodity Prices Headed? Look at the Exchange Rates." (2008) Joint with K. Rogoff and B. Rossi. A Vox column (<http://www.voxeu.org/index.php?q=node/1631>)
- Media citation: Wall Street Journal "Bad Crop: Commodity Currencies" (11/11/2008)

AWARDS AND GRANTS:

- Best Paper Award, 2005 Global Finance Conference, Trinity College, Dublin
- Henry Buechel Award for Distinguished Undergraduate Teaching, University of Washington, 2005
- Royalty Research Fund Grant, 2005

REFEREE:

Quarterly Journal of Economics; Review of Economics and Statistics; Journal of International Economics; Economics of Transition; Journal of Economic Dynamics and Control; IMF Staff Papers; Journal of Macroeconomics; Pacific Economic Review; Canadian Journal of Economics; Journal of Money, Credit and Banking; Journal of Futures Markets; Journal of International Money and Finance.

SELECTED PROFESSIONAL PRESENTATIONS:

Bank of Canada - ECB Workshop: "Exchange Rates: The Global Perspective"; IAE de Paris Sorbonne Graduate Business School conference on "Uncertainty and Price Volatility of Agricultural Commodities"; "The Financial Crisis: What Should We Do Now?", University of Washington ;UC Davis; Georgetown University; University of British Columbia; Columbia University; Hong Kong University of Science and Technology; Hong Kong University; National Taiwan University; Boston College; International Monetary Fund; National Bureau of Economic Research IFM Meeting; San Francisco Federal Reserve Bank; The Board of Governors of the Federal Reserve Systems; Academia Sinica, Taipei, Taiwan; Swiss Federal Institute of Technology (ETH, Zurich, Switzerland); Society of Economic Dynamics Annual Meeting; Hong Kong Economic Association Annual Meeting; American Economic Association Annual Meeting; INFINITI Conference on International Finance (Dublin, Ireland); 9th Conference on International Economics (Santa Cruz Center for International Economics); Kobe University (Japan); International Conference on Economics (Ankara, Turkey); Asia and Pacific Economic Association Conference; Bank of Canada Workshop on Commodity Price Issues (Ottawa, Canada); Reserve Bank of New Zealand; Global Finance Conference (Dublin, Ireland); Annual Western Regional International Health Conference; Annual Meetings of the Latin American and Caribbean Economic Association; Asia Crisis VI conference (Tokyo, Japan); Summer Symposium for Central Bank Researchers at the Study Center (Gerzensee, Switzerland); CEANA International Finance session at American Economic Association; The 4th Annual Conference "Understanding Exchange Rates" De Nederlandsche Bank (Amsterdam, The Netherlands); "Empirical Exchange Rate Models" Conference, University of Wisconsin-Madison.

PERSONAL INFORMATION: Female; U.S. citizen. Fluent in Chinese; proficient in classical Tibetan.