

KENICHIRO K. MCALINN

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CITIZENSHIP	Dual U.S.A. and Japanese	
EDUCATION	DUKE UNIVERSITY, Durham, North Carolina Ph.D., Statistical Science	2013–2017 (expected)
	- Advisor: Mike West - Area of Study: <i>Bayesian Predictive Synthesis</i>	
	KEIO UNIVERSITY, Tokyo, Japan Ph.D., Economics	2013–2017 (expected)
	- Advisor: Teruo Nakatsuma - Area of Study: <i>Stochastic Volatility and sequential Monte Carlo methods</i>	
	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	
	- Thesis: <i>GPGPU parallel computing for Bayesian portfolio selection with massive number of assets</i>	
	KEIO UNIVERSITY, Tokyo, Japan B.A., Economics	2006–2010
PROFESSIONAL EXPERIENCE	SAS Institute Inc. , Cary, North Carolina <i>Graduate Intern, Econometrics and Time Series</i>	2015–
	Duke University , Durham, North Carolina <i>Teaching Assistant</i>	2013–
	Keio University , Tokyo, Japan <i>Graduate Student Researcher</i>	2013–
	Plutus Consulting , Tokyo, Japan <i>Quantitative Research, Financial Advisory Service</i>	2012–2013
	J. P. Morgan , Tokyo, Japan <i>Equity Analyst, Japan Equity Research Department</i>	2012
	Amundi Asset Management , Paris, France <i>Quantitative Research, Research, Strategy and Analysis Department</i>	2011

HONORS & AWARDS	<p>SAS Econometric Fellowship 2015-</p> <p>Data Expeditions 2016 <i>High Frequency Trading Data of Options</i></p> <p>Junior Travel Award, ISBA World Meeting. Sardinia, Italy. 2016 <i>Dynamic Bayesian Predictive Synthesis for Time Series Forecasting</i></p> <p>Best TA Award 2015, Spring <i>Nominee, STA531, Duke University Department of Statistical Science</i></p> <p>Junior Travel Award, ISBA World Meeting. Cancun, Mexico. 2014 <i>Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models</i></p> <p>Data Expeditions 2014 <i>Analyzing sports data</i></p> <p>BEST Award, Winner 2013-2014 <i>Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models</i></p> <p>French National Scholarship 2010-2011</p> <p>Japan Student Services Organization Scholarship 2010-2011</p>
TEACHING	<p>Teaching Assistant STA111 Probability and Statistical Inference; STA112 Data Science; STA663; Statistical Computation; STA531 Advanced Stochastic Models; STA942 Time Series/Forecasting</p>
LANGUAGES	<p>Native Japanese and English Proficient in MATLAB, VBA, C/C++, CUDA, R, SAS/IML, and STATA</p>
REFERENCES	<p>Available upon request</p>

- PUBLICATIONS “**Stochastic volatility models and its application to VIX derivatives**”
(in Japanese) (with Katsura, H.), *JAFEE Journal*, 2014.
- WORKS IN PROGRESS “**Dynamic Bayesian predictive synthesis for time series forecasting**”
(with West, M.), arXiv:1601.07463, 2016.
- “**Generalized Leverage Effects in Asset Returns**”(with Ushio, A. and Nakatsuma, T.), arXiv:1605.06482, 2016.
- “**Fully Parallel Particle Learning for GPGPUs and Other Parallel Devices**” (with Nakatsuma, T.), arXiv:1212.1639, 2015.
- TALKS NBER-NSF Seminar on Bayesian Inference in Economics and Statistics
at University of Pennsylvania April 30, 2016
- ISBA 2014 World Meeting
at Cancun July 14, 2014
- 5th International Conference on Computational and Financial Econometrics
at Universidad de Oviedo December 3, 2012
- Japanese-European Bayesian Econometrics and Statistics Meeting
at Chiba University July 1, 2012
- ISBA 2012 World Meeting
at Kyoto June 28, 2012
- 36th conference of the Japanese Association of
Financial Econometrics and Engineering
at Tsukuba University May 12, 2012
- 5th International Conference on Computational and Financial Econometrics
at the London School of Economics December 16, 2011
- Workshop of the Center for the Study of Finance and Insurance
at Osaka University December 2, 2011
- Conference of Bayesian Analysis and its
Applications to Finance and Economics
at Shimonoseki City University November 19, 2011
- Japanese-European Bayesian Econometrics and Statistics Meeting
at Norges Bank August 23, 2011
- 4th International conference on Computational and Financial Econometrics
at the London School of Economics December 11, 2010
- 33rd conference of the Japanese Association of
Financial Econometrics and Engineering
at Seikei University July 31, 2010

	International Workshop of Bayesian Econometrics and Statistics at Tokyo University	February 6, 2010
POSTERS	NBER-NSF Time Series Conference	September 16, 2016
	ISBA 2016 World Meeting at Sardinia	June 16, 2016
	2013 EFaB@Bayes 250	December 18, 2013
	2012 Joint Statistical Meetings San Diego	July 31, 2012
	ISBA 2012 World Meeting at Kyoto	June 28, 2012
	BayesComp 2012 at The Institute of Statistical Mathematics	June 22, 2012