Kenichiro K. McAlinn

kenichiro.mcalinn@chicagobooth.edu
mcalinn.com | 919.259.6187
linkedin.com/in/kmcalinn

Citizenship

Dual U.S.A. and Japanese

Academic Experience

University of Chicago, Chicago, Illinois
Booth School of Business, Econometrics and Statistics
Senior Research Professional/Post-Doc 2017-
- Post-doc mentor: Veronika Rockova

Education

Duke University, Durham, North Carolina
Ph.D., Statistical Science 2013–2017
- Advisor: Mike West
- Thesis: *Dynamic modeling and Bayesian predictive synthesis*

Keio University, Tokyo, Japan
Ph.D., Economics 2013–2018 (expected)
- Advisor: Teruo Nakatsuma
- Thesis: *Essays on Bayesian Econometrics*
- Completion upon submission of thesis

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

Keio University, Tokyo, Japan
M.A., Economics 2010-2012
- Thesis: *GPGPU parallel computing for Bayesian portfolio selection with massive number of assets*

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

Professional Experience

SAS Institute Inc., Cary, North Carolina
Graduate Intern, Econometrics and Time Series 2015–2017

Plutus Consulting, Tokyo, Japan
Quantitative Research, Financial Advisory Service 2012-2013

J. P. Morgan, Tokyo, Japan
Equity Analyst (Intern), Japan Equity Research 2012

Amundi Asset Management, Paris, France
Quantitative Research (Intern), Research, Strategy and Analysis 2011

Honors & Awards

Travel Award, European Seminar on Bayesian Econometrics.
New Orleans, LA. October, 2018

Junior Travel Award, International Society of Bayesian Analysis World Meeting.
Edinburgh, UK. June, 2018

SAS Econometric Fellowship 2015-2017

Junior Travel Award, International Society of Bayesian Analysis World Meeting.
Sardinia, Italy. June, 2016

Best TA Award 2015
Nominee, STA531, Duke University Department of Statistical Science
Nominated by students and faculty, TAs are selected out of all the statistical classes in recognition of their teaching.

Junior Travel Award, International Society of Bayesian Analysis World Meeting.
Cancun, Mexico. June, 2014

BEST Award for Student Research, Winner 2013-2014
Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models
The BEST Award simultaneously recognizes the importance and impact of Bayesian methodology in modern finance and investment management, and the importance of active applied research experiences in undergraduate and graduate student education.

French National Scholarship 2010-2011

Japan Student Services Organization Scholarship 2010-2011

Teaching & Mentoring

Review Lecturer

Booth: 41201 Big Data
Gave weekly review lectures (covering big data and statistical/machine learning techniques; incl. (un)supervised learning, shrinkage and regularization, NLP, decision trees, networks, prediction, and causal inference), held office hours, and advised/consulted on final projects for MBA students.

Teaching Assistant

Duke: STA111 Probability and Statistical Inference; STA112 Data Science;
STA663; Statistical Computation; STA531 Advanced Stochastic Models;
STA942 Time Series/Forecasting
Keio: Seminar on financial engineering, econometrics, and Bayesian statistics

Mentoring

Booth: Enakshi Saha (Ph.D. student, University of Chicago, Statistics)
Duke: 2006 Data Expeditions ”High Frequency Trading Data of Options”
2014 Data Expeditions ”Analyzing Sports Data”
Data Expeditions is a research grant to introduce undergraduate students to exploratory data analysis, visualization, and statistical analysis. This includes two weeks of teaching and working with a class to promote, engage, and educate the students on a specific data and/or analysis.

Keio: Kosaku Takanashi (Ph.D. student, Keio University, Economics)
Mentored 30+ undergraduate/graduate students through their theses.

Languages

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

Publications & Manuscripts

Published or Under Invited Revision

Dynamic Bayesian predictive synthesis for time series forecasting.
McAlinn, K. and West, M. (2017+)
Journal of Econometrics (forthcoming).

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

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.

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

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.

Submitted

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

Improving and evaluating machine learning forecasts using Bayesian predictive synthesis.
McAlinn, K. (2018+)

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

Working Papers

Dynamic Sparse Factor Analysis.
McAlinn, K., Rockova, V., and Saha, E. (2018+).

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

Model combination as Itô processes.
Takanashi, K. and **McAlinn, K.** (2018+).

On the predictive properties of Bayesian synthesis.
McAlinn, K. and Takanashi, K. (2018+).

Dynamic causal effects in time series data: Temporal impacts of U.S. minimum wage.
McAlinn, K. and Puelz, D. (2018+).

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

Talks

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

Mike West
The Arts & Sciences Professor of Statistics & Decision Sciences
Department of Statistical Science
Duke University
Email: Mike.West@duke.edu

Veronika Rockova
Assistant Professor in Econometrics and Statistics
Booth School of Business
University of Chicago
Email: Veronika.Rockova@ChicagoBooth.edu

Ruey S. Tsay
H.G.B. Alexander Professor of Econometrics and Statistics
Booth School of Business
University of Chicago
Email: Ruey.Tsay@ChicagoBooth.edu

Hedibert F. Lopes
Professor of Statistics and Econometrics
INSPER
Email: hedibertFL@insper.edu.br

Carl F. Mela
T. Austin Finch Foundation Professor
Fuqua School of Business
Duke University
Email: mela@duke.edu