

KENICHIRO K. MCALINN

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CITIZENSHIP	Dual U.S.A. and Japanese	
ACADEMIC EXPERIENCE	UNIVERSITY OF CHICAGO, Chicago, Illinois <i>Booth School of Business</i> , 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: <i>Dynamic modeling and Bayesian predictive synthesis</i>	
	KEIO UNIVERSITY, Tokyo, Japan Ph.D., Economics 2013–2018 (expected) - Advisor: Teruo Nakatsuma - Thesis: <i>Essays on Bayesian Econometrics for Big Data</i> - 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: <i>GPGPU parallel computing for Bayesian portfolio selection with massive number of assets</i>	
	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 <i>Graduate Intern</i> , Econometrics and Time Series 2015–2017	
	Plutus Consulting , Tokyo, Japan <i>Quantitative Research</i> , Financial Advisory Service 2012-2013	
	J. P. Morgan , Tokyo, Japan <i>Equity Analyst (Intern)</i> , Japan Equity Research 2012	
	Amundi Asset Management , Paris, France <i>Quantitative Research (Intern)</i> , Research, Strategy and Analysis 2011	

HONORS & AWARDS	<p>Travel Award, European Seminar on Bayesian Econometrics. New Orleans, LA. October, 2018</p> <p>Junior Travel Award, International Society of Bayesian Analysis World Meeting. Edinburgh, UK. June, 2018</p> <p>SAS Econometric Fellowship 2015-2017</p> <p>Junior Travel Award, International Society of Bayesian Analysis World Meeting. Sardinia, Italy. June, 2016</p> <p>Best TA Award 2015 <i>Nominee, STA531, Duke University Department of Statistical Science</i> Nominated by students and faculty, TAs are selected out of all the statistical classes in recognition of their teaching.</p> <p>Junior Travel Award, International Society of Bayesian Analysis World Meeting. Cancun, Mexico. June, 2014</p> <p>BEST Award for Student Research, Winner 2013-2014 <i>Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models</i> 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.</p> <p>French National Scholarship 2010-2011</p> <p>Japan Student Services Organization Scholarship 2010-2011</p>
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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 (published online).

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

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Department of Statistical Science
Duke University
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Veronika Rockova

Assistant Professor in Econometrics and Statistics
Booth School of Business
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