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Kenichiro K. McAlinn

Citizenship

Dual U.S.A. and Japanese

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 2013–2017 (expected)
- Advisor: Teruo Nakatsuma
- Area of Study: *Stochastic Volatility and sequential Monte Carlo methods*

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: *GPGPU parallel computing for Bayesian portfolio selection with massive number of assets*

Keio University, Tokyo, Japan
B.A., Economics 2006–2010

Professional Experience

University of Chicago, Booth School of Business, Chicago, Illinois
Senior Research Professional, Econometrics and Statistics 2017-

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

Duke University, Durham, North Carolina
Teaching Assistant 2013–2017

Keio University, Tokyo, Japan
Graduate Student Researcher 2013–2017

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

J. P. Morgan, Tokyo, Japan
Equity Analyst, Japan Equity Research Department 2012

Amundi Asset Management, Paris, France
Quantitative Research, Research, Strategy and Analysis Department 2011

Honors & Awards

SAS Econometric Fellowship 2015-

Data Expeditions 2016
High Frequency Trading Data of Options

Junior Travel Award, ISBA World Meeting. Sardinia, Italy. 2016
Dynamic Bayesian Predictive Synthesis for Time Series Forecasting

Best TA Award 2015, Spring
Nominee, STA531, Duke University Department of Statistical Science

Junior Travel Award, ISBA World Meeting. Cancun, Mexico. 2014
Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models

Data Expeditions 2014
Analyzing sports data

BEST Award, Winner 2013-2014
Inter-Temporal Aggregation for Online Bayesian Analysis of Dynamic Models

French National Scholarship 2010-2011

Japan Student Services Organization Scholarship 2010-2011

Teaching

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

Languages

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

References

Available upon request

Publications **"Stochastic volatility models and its application to VIX derivatives"** (in Japanese) (with Katsura, H.), *JAFEE Journal*, 2014.

Submitted **"Dynamic Bayesian predictive synthesis for time series forecasting"** (with West, M.), arXiv:1601.07463, 2016, revise and resubmit at *Journal of Econometrics*.

"Generalized leverage effects in asset returns"(with Ushio, A. and Nakatsuma, T.), arXiv:1605.06482, 2016.

Works in Progress **"Multivariate Bayesian predictive synthesis in macroeconomic forecasting"** (with Are Aastveit, K., Nakajima, J., and West, M.), 2017.

"Bayesian inter-temporal synthesis", 2017.

"Bayesian mixed frequency synthesis for nowcasting GDP", 2017.

"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