GLORIA GONZALEZ-RIVERA
University of California, Riverside
Department of Economics, Riverside, CA 92521
Telephone: (951) 827-1590
e-mail: gloria.gonzalez@ucr.edu

EDUCATION

1991	Ph.D.	Economics, University of California, San Diego, CA Thesis advisor: R. F. Engle (2003 Nobel Laureate in Economics) Dissertation title: "The relevance of distributional assumptions in GARCH models and applications to the evaluation of financial risk"

PROFESSIONAL EXPERIENCE

2006-present	Professor, Department of Economics University of California, Riverside, CA
2012-present	Advisor to the Scientific, Technical, and Modelling Peer Review (STMPR) Advisory Group, South Coast Air Quality Management District, CA
2011-present	Director, International Institute of Forecasters, elected to the Board
2011-May	Visiting Professor, Department of Economics Universidad Autonoma, Madrid, Spain
2010-May	Visiting Professor, Department of Statistics Universidad Carlos III, Madrid, Spain
2003-2008	Chair of the Department of Economics University of California, Riverside, CA
1999-2006	Associate Professor, Department of Economics University of California, Riverside, CA
1999-2000	Senior Economist, Freddie Mac, McLean, VA Department of Financial Research and Housing Economics
1992-1999	Assistant Professor, Department of Economics University of California, Riverside, CA
1991	Assistant Professor, Anderson Graduate School of Management University of California, Riverside, CA
1978-1983	Assistant Economist, Department of Economic and Financial Studies Banco Hipotecario de España, Madrid, Spain

HONORS AND AWARDS

2007-2011	University Scholar, honor granted by the University of California, Riverside, for research/teaching accomplishments
2008	SAS/International Institute of Forecasters Award
1999	Citation of Excellence. Highest quality rating by ANBAR Electronic Intelligence of my article "Dynamic Asset Pricing and Statistical Properties of Risk", *Journal of Economics and Business*, 50(5), 1998
1995-1996	Faculty Development Award, University of California, Riverside, CA
1990	Outstanding Teaching Award, Economics, University of California, San Diego
1989	Superior Teaching Award in Economics, University of California, San Diego
1986	Outstanding Teaching Award, Economics, University of California, San Diego
1985 & 1986	Tuition Scholarship in Economics, University of California, San Diego, CA
1983-1985	Fulbright/Banco de Bilbao Scholarship to pursue Graduate Studies in Economics in U.S.A., University of California, San Diego, CA
1983	Fulbright Summer Orientation Program, University of Minnesota, MN

GRANTS

- **Grant Agency: University of California ANR**

Co-PI: Gloria González-Rivera
Amount: $214,179. Period: 9/1/2013-9/30/2015
Project Title: Economic Estimates of University of California Cooperative Extension Impacts in California.

- **Grant Agency: UC-Riverside, Academic Senate Research Fellowship**

Co-PI: Gloria González-Rivera
Amount: $4,500 Period: 7/1/2012-6/30/2013
Project Title: A Predictive Model for HIV-1 Co-receptor Selectivity and Disease Progression.

- **Grant Agency: National Science Foundation (NSF)**

Principal Investigator: Gloria González-Rivera.
Amount: $125,000. Period: 9/1/2005-9/1/2006.
Project Title: Measurement of the Standard of Living based on the Theory of Functionings: Southern California as a Natural Laboratory.

- **Grant Agency: California Native Indian Gaming Association (CNIGA)**

Principal Investigator: Joel Martin, Dean of the College of Humanities, Arts and Social Sciences.
Researcher: Gloria González-Rivera.
Amount: $500,000. Period 5/1/2005 to 12/31/2005.
Project Title: The Economic and Social Impacts of Indian Gaming on Local, State and Tribal Governments.

- **International Institute of Forecasters/SAS** 2008

Amount: $5,000

- **UC-Riverside University Scholar Award**

Amount: $75,000, 2007-2011

- **UC-Riverside Academic Senate Research Grants**, 1991-2015, ($1,000-$2,000/year).

RESEARCH AND TEACHING INTERESTS

1. Econometrics, Time Series Analysis (theoretical and applied), Forecasting Methods
2. Financial Econometrics. Volatility modeling
3. Risk Management. Stress Testing. VaR
4. Econometrics of Development Economics

PUBLICATIONS

TEXTBOOK

Forecasting for Economics and Business, Pearson/Addison-Wesley, 2013, ISBN-13:978-0-13-147493-2
http://www.pearsonhighered.com/educator/product/Forecasting-for-Economics-and-Business/9780131474932.page

Companion Website: Data Sets, Power Point Slides, and Solutions Manual (prepared jointly with W. Lin and Y. Sun), 2013.
http://wps.prenhall.com/bp_gonzalez_forecasteb_1/

MONOGRAPH

"An Impact Analysis of Tribal Government Gaming in California", with A. Deolalikar, M. Johnson, M. Marks, and J. Martin, edited by the ***Center for California Native Nations***, University of California, Riverside, January 2006.

RESEARCH ARTICLES

1. "Nonlinear Autocorrelograms" with W. Lin (work in progress), 2014.

2. "Semiparametric Estimation of Interval-valued Time Series based on Extreme Value Theory" with W. Lin (work in progress) 2014.

3. "Density Forecast Evaluation in Unstable Environments" with Y. Sun, submitted, 2014.

4. "Interval-valued Time Series: Model Estimation based on Order Statistics" with W. Lin, submitted, 2014.

5. "Predicting Rare Events: Evaluating Systemic and Idiosyncratic Risk" (editorial) ***International Journal of Forecasting,*** 30(3): 688-690, 2014.

6. "Generalized Autocontours: Evaluation of Multivariate Density Models" with Y. Sun, ***International Journal of Forecasting***, 2014, available on line August 27, 2014.
   DOI: 10.1016/j.ijforecast.2014.03.019

7. "A Predictive Model for HIV-1 Co-receptor Selectivity " with C. Kieslich, D. Shin, A. López de Victoria, and D. Morikis, ***AIDS Research and Human Retroviruses***, 29(10):1386-1394, 2013.

8. "Rare Events: Limiting Their Damage through Advances in Modelling", ***Foresight: The International Journal of Applied Forecasting,*** 29:38-42, 2013.

9. "Constrained Regression for Interval-valued Data" with W. Lin, ***Journal of Business and Economic Statistics,*** 31(4): 473-490, 2013 (featured article by the editors)

10. "Autocontours: Dynamic Specification Testing" with Z. Senyuz and E. Yoldas, ***Journal of Business and Economic Statistics,*** 29(1):186-200, 2011.

11. "Autocontour-based Evaluation of Multivariate Predictive Densities" with E. Yoldas, ***International Journal of Forecasting*** (available on line September 1, 2011) (International Institute of Forecasters/SAS award), 28(2):328-342, 2012.

12. "Time Series Modelling of Histogram-valued Data. The Daily Histogram Time Series of the SP500 Intradaily Returns" with J. Arroyo, ***International Journal of Forecasting***, 28(1): 20-33, Jan-March 2012, (available on line April 8, 2011).

13. "Forecasting with Interval and Histogram Data. Some Financial Applications" with J. Arroyo and C. Mate, in ***Handbook of Empirical Economics and Finance,*** A. Ullah and D. Giles (eds.), Chapman and Hall, pp. 247-279, 2011.

14. "Smoothing Methods for Histogram-valued Time Series. An application to Value-at-Risk"

with J. Arroyo, C. Mate, and A. Munoz San Roque, ***Statistical Analysis and Data Mining***, 4(2): 216-228, 2011.

15. "Multivariate Autocontours for Specification Testing in Multivariate GARCH Models" with E. Yoldas, in ***Volatility and Time Series Econometrics. Essays in Honor of Robert F. Engle***, T. Bollerslev, M. Watson, J. Russell (eds.), Oxford University Press, 2010.

16. "Nonlinear Time Series and Financial Forecasting" with T.H. Lee, ***Encyclopedia of Complexity and Systems Science,*** B. Mizrach 9ed., Springer Verlag, 2009 (invited).

17. "Jumps in Cross-Sectional Rank and Expected Returns: A Mixture Model" with T.H. Lee and S. Mishra, ***Journal of Applied Econometrics,*** 23, 2008.

18. "Optimality of the *RiskMetrics* VaR Model" with T.H. Lee and E. Yoldas, ***Finance Research Letters,*** 4, 137-145, 2007.

19. "Economic Development and the Determinants of Spatial Integration in Agricultural Markets" with S. Helfand, in *Economics, Politics, and Social Issues in Latin America*, edited by Mary L. Lassiter, Nova Science Publishers, 2007, pg. 75-96.

20. "Dynamic Monitoring of Financial Intermediaries with Subordinated Debt", with D. Nickerson, ***Journal of Risk and Finance,*** 7(5):463-487, 2006.

21. "Outsourcing: Three Long Run Predictions", ***Global Business and Economics Review***, 7 (2/3), 226-233, 2005.

22. "Forecasting Volatility. A Reality Check based on Option Pricing, Utility Function, Value-at-Risk, and Predictive Likelihood" with T.H. Lee and S. Mishra, ***International Journal of Forecasting***, 20:629-645, 2004.

23. "Testing for Neglected Nonlinearity in Regression Models. A Collection of New Tests based on the Theory of Random Fields" with C. Dahl, ***Journal of Econometrics,*** 114(1): 141-164, May 2003.

24. "Identifying Nonlinear Components by Random Fields in the US GNP Growth. Implications for the Shape of the Business Cycle" with C. Dahl, ***Studies on Nonlinear Dynamics and Econometrics,*** vol. 7, no. 1, April 2003.

25. "Value-in-Stress. A Coherent Approach to Stress Testing", ***Journal of Fixed Income,*** 13(2):7-18, 2003.

26. "Monitoring Financial Intermediaries with Subordinated Debt: A Dynamic signal Model for Bank Risk" with D. Nickerson, ***FEN American Finance Association***, 2003 Washington, DC Meetings, ***Abstracting Journal***, 1,17, December 2002.

27. "Linkages between Secondary and Primary Markets for Mortgages. The Role of the Retained Portfolio Investments of the Government-sponsored Enterprises", ***Journal of Fixed Income,*** 11(1): 29-36, 2001.

28. "Rao's Score Test with Nonparametric Density Estimators" with A. Ullah, ***Journal of Statistical Planning and Inference***, 97:85-100, 2001.

29. "The Extent, Pattern, and Degree of Market Integration: A Multivariate Approach for the Brazilian Rice Market", with S. Helfand, ***American Journal of Agricultural Economics***, 83(3):576-592, 2001.

30. "Efficiency Comparisons of Maximum Likelihood based Estimators in GARCH Models" with F. Drost, ***Journal of Econometrics***, 93:93-111, 1999.

31. "Spatial Relationships and Market Integration: The Case of the Brazilian Rice Market" with S. Helfand, in *O Agronegócio do Mercosul e sua Inserção na Economia Mundial*, ***Annals of the XXXVII Congresso Brasileiro de Economia e Sociologia Rural,*** CD-ROM, edited by Aguiar, Danilo and J.B. Pinho, Foz do Iguaçu, PR, Brazil, 1999, 10 pages.

32. "Smooth-Transition GARCH Models", ***Studies in Non-Linear Dynamics and Econometrics***, 3(2) 61-78, 1998.

33. "Dynamic Asset Pricing and Statistical Properties of Risk", ***Journal of Economics and Business***, 50 (5):461-470, 1998

34. "Rao's Score Test for the Semiparametric Models" with A. Ullah, ***Proceedings of the American Statistical Association,*** Business and Economics Section, pp. 28-31, 1998 (invited article).

35. "A Note on Adaptation in GARCH Models", ***Econometric Reviews***, 16(1):55-68, 1997.

36. "The Pricing of Time-Varying Beta", ***Empirical Economics***, 22:345-363, 1997.

37. "Dynamic Asset Pricing and Statistical Properties of Risk", ***Proceedings of the American Society of Business and Behavioral Sciences***, vol.4, pp. 159-163, 1997.

38. "Time-Varying Risk. The Case of the American Computer Industry", ***Journal of Empirical Finance***, 2:333-342, 1996.

39. "Maximum Likelihood Estimation and Testing Strategies in GARCH Models", with J.S. Racine, ***Proceedings of the American Statistical Association***, Business and Economics Section, pp. 47-54, 1995, (invited article).

40. "Semiparametric ARCH Models", with R.F. Engle, ***Journal of Business and Economic Statistics***, 9:345-360, October 1991.

CHAPTERS IN BOOKS

41. "Vector Autoregression", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, 2007, (invited).

42. "Maximum Likelihood Regression", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, 2007 (invited).

43. "Serial Correlation", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, 2007, (invited).

44. "Trends", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, 2007, (invited).

45. "Identity Matrix", in ***International Encyclopedia of the Social Sciences,*** 2nd edition, W. A. Darity, Editor in Chief, Macmillan Reference USA, 2007, (invited).

46. "Economic Development and the Determinants of Spatial Integration in Agricultural Markets" with S. Helfand, translated into Portuguese : "Desenvolvimento Econômico e os Determinantes da Integração Espacial nos Mercados Agrícolas" in ***Região e espaço no desenvolvimiento agricola brasíleiro***, S. Helfand and G. Castro de Rezende (eds.), Rio de Janeiro: IPEA, 2003.

47. Portuguese translation of "The Extent, Pattern, and Degree of Market Integration: A Multivariate Approach for the Brazilian Rice Market", in ***Região e espaço no desenvolvimiento agricola brasíleiro***, S. Helfand and G. Castro de Rezende (eds.), Rio de Janeiro: IPEA, 2003.

48. "Time Series Testing and Endogenous Growth", refereed chapter in the book ***Business and Economics for the 21st Century,*** Volume I, pp. 190-201, edited by the Business and Economics Society International, December 1997.

49. Reprint of "Semiparametric ARCH Models", (article no.6) contribution to the book *ARCH Selected Readings*, for the collection **Advanced Texts in Econometrics**, pp. 114-144, Oxford University Press, edited by R.F. Engle, October 1995. One of only eighteen papers chosen from a very large body of literature spanning fifteen years of research.

TECHNICAL REPORTS

- "Construction of alternative air quality indexes" with A. Deolalikar and P. Pattanaik. Report to the National Science Foundation, Human and Social Dynamics section, NSF award #0525251. September 2006.
- "Comments to the Draft 2012 Air Quality Management Plan, Socioeconomic Report", South Coast Air Quality Management District, September 2012.
- "9th IIF Workshop on Predicting Rare Events: Evaluating Systemic and Idiosyncratic Risk", ***The Oracle***, on-line newsletter of the International Institute of Forecasters, 14(2), December 2012.

ELECTRONIC PUBLICATIONS

- "Introduction to Time Series Analysis" with J. Gonzalo, CD-ROM, Department of Economics, University of California, Riverside, 2002.

PRESENTATIONS AT NATIONAL AND INTERNATIONAL CONFERENCES

- Non-Linear Dynamic Systems Conference, University of Southern California, Los Angeles, April, 1989.
- NSF/NBER Time Series, Escuela de Ingenieros Industriales, Madrid, Spain, Sept. 1989.
- Australasian Meeting of the Econometric Society, Monash University, Melbourne, Australia, July 1992.
- Econometric Society Meetings. Anaheim, California. January 1993 (discussant)
- European Meeting of the Econometric Society in Uppsala, Sweden, August 1993.
- American Statistical Association Meetings in Orlando, Florida, 1995 (invited speaker).
- Econometric Society Meetings, New Orleans, LA, January 1997.

- 4th Annual Meeting of the American Society of Business and Behavioral Sciences", Las Vegas, NV, February 1997.
- UCSD-UCR Conference on "Time Series Analysis of High Frequency Financial Data", San Diego, CA, April 1997.
- 4th Annual Conference of the Multinational Finance Society, Thessaloniki, Greece, 1997.
- Business and Economics Society International, Athens, Greece, July 1997.
- American Statistical Association Meetings in Anaheim, CA (invited speaker), August 1997.
- Second Nucleo de Estudos e Modelos Espaciais Sistemicos (NEMESIS) conference, at the Instituto de Pesquisa Economica Aplicada (IPEA), Rio de Janeiro, Brazil, October 1997 (prepared jointly with Steven Helfand)
- Third Nucleo de Estudos e Modelos Espaciais Sistemicos (NEMESIS) conference, held at the Instituto de Pesquisa Economica Aplicada (IPEA), Rio de Janeiro, Brazil, April 2-3, 1998 (prepared jointly with Steven Helfand).
- 73rd. Annual Conference of the Western Economic Association, Lake Tahoe, Nevada, July 1998 (prepared jointly with Steven Helfand).
- Annual Meeting of the America Agricultural Economics Association, Salt Lake City, Utah, August 1998 (prepared jointly with Steven Helfand).
- EML/NSF Symposium on Nonlinear Time Series Models, University of California, Berkeley, August 1998.
- European Meeting of the Econometric Society, Berlin, Germany, August 1998.
- Econometric Society, New York, January 2000.
- Conference on Nonlinear Time Series Models, University of Amsterdam, The Netherlands, January 2000.
- 75th Annual Western Economic Association International Conference, Vancouver, B.C., Canada, July 2000.
- Society of Nonlinear Dynamics and Econometrics, Atlanta GA, March 2001.
- 76th Annual Western Economic Association International Conference, San Francisco, July 2001 (presenter and discussant)
- Midwest Econometrics Group, October 2001.
- International Conference on Recent Advances in Nonparametric Statistics, Crete, Greece, July 2002.
- American Finance Association, Washington, DC, January 2003.
- European meetings of the Econometric Society, Stockholm, Sweden, August 2003.
- NBER/NSF Time Series Conference at the University of Chicago, USA, September 2003.
- Midwest Econometrics Group, Columbia, October 2003.
- North American meetings of the Econometric Society in San Diego, January 2004.
- North American meetings of the Econometric Society in Philadelphia, January 2005 (presenter and discussant)
- Annual Graduate Student Conference at University of California, Riverside, February 2005.
- Bayes, Multivariate Analysis and CASM. A Statistics Conference in Honor of Jim Press, University of California, Riverside, May 2005.
- UCR Symposium on American Indian Policy Issues and Tribal Governance, Palm Desert, June 2005.
- Western Economic Association, San Francisco, July 2005 (presenter and discussant)
- Western Indian Gaming Conference, Palm Springs, January 2006.
- Conference on Statistical Modeling in Finance, Temple University, March 2006, (invited speaker).
- 13th International Conference on Gaming and Risk Taking, Lake Tahoe, May 2006.
- Workshop on the Quality of Life: Conceptual Issues and Measurement, University of

California, Riverside, June 2006.
- 26th International Symposium on Forecasting, Santander, Spain, June 2006.
- NBER/NSF Time Series Conference at the University of Montreal, September 2006 (poster presentation).
- Human and Social Dynamics 2006 Principal Investigators Meeting, Washington D.C., September 2006 (poster presentation).
- *100 Women in Hedge Funds* on "Global Economic Trends and Alpha Generation", San Francisco, February 2007 (invited panelist).
- East Meetings of the Econometric Society, Taiwan, July 2007.
- International Workshop on Policy Modeling for Assessing Well-Being: A Comparison of Methodological Tools, Institute of Advanced Study, University of Pavia, Italy, July 2007.
- EC2 meetings on Advances in Time Series Analysis, Faro, Portugal, December 2007.
- Annual Symposium of the Society of Nonlinear Dynamics and Econometrics, San Francisco, April 2008.
- Festschrift in honor of Robert F. Engle, San Diego, June 2008.
- All UC-Econometrics, UC Berkeley, October 2008.
- IIF workshop on Predictability of Financial Markets, Lisbon, Portugal, January 2009, (invited speaker).
- European meetings of the Econometric Society, Barcelona, Spain, August 2009.
- NBER-NSF Time Series Conference, UC Davis, September 2009.
- International Symposium on Forecasting, San Diego 2010.
- Joint meetings of the American Statistical Association, Vancouver, Canada, 2010.
- International Symposium on Forecasting, Prague, 2011.
- Biophysical Society, San Diego, CA, 2012.
- ICSA 2012 Applied Statistics Symposium, Boston, 2012.
- International Symposium on Forecasting, Boston, 2012.
- Joint meetings of the American Statistical Association, San Diego, 2012.
- NBER-NSF Time Series Conference, Texas A&M, October 2012.
- Panelist on the presentation of the Draft 2012 Air Quality Management Plan, Socioeconomic Report, October 2012.
- 6th CSDA International Conference on Computational and Financial Econometrics, Oviedo, December 2012 (invited featured speaker) and session chair.
- American Chemical Association, San Diego, CA, 2013.
- International Symposium on Forecasting, Seoul, Korea, 2013 (cancelled).
- NSF-ADVANCE Forward Workshop, Palm Desert, 2013.
- Biomedical Engineering Society (BMES), Seattle, WA, 2013.
- Center for Applied Financial Economics, University of Southern California, 2013.
- IISA International Indian Statistical Association, Riverside, CA, 2014 (declined).
- International Symposium on Forecasting, Rotterdam, Holland, 2014.

INVITED SEMINARS

- University of California, Riverside, Department of Statistics, Fall 1991.
- University of California, Riverside, Department of Economics, Fall 1991.
- Monash University, Department of Econometrics, Melbourne, Australia, July 1992.
- Royal Melbourne Institute of Technology, Melbourne, Australia, July 1992.
- University of California, Santa Barbara, Department of Economics, October 1992.
- University of California, Riverside, Department of Economics, Spring 1993.
- University of Southern California, Department of Economics, Fall 1993.

- Bank of Spain, Madrid, Spain, December 1993.
- University Pompeu Fabra, Barcelona, Spain, January 1994.
- California State University, Los Angeles, Department of Economics, December 1994.
- University of California, Riverside, Department of Economics, Winter 1996.
- University of California, Los Angeles, Department of Economics, Spring 1996.
- University of California, San Diego, Department of Economics, November 1996.
- University of California, Riverside, Department of Economics, November 1996.
- Universidad Carlos III, Madrid, Spain, Department of Economics, December 1996.
- Universidad Complutense, Madrid, Spain, Department of Economics, December 1996.
- University of California, Riverside, Department of Statistics, April 1997.
- Tilburg University, Holland, Department of Economics, July 1997.
- Arizona State University, Department of Economics, September 1997.
- University of California, Berkeley, Department of Economcis, October 1997.
- University of California, Riverside, Department of Economics, October 1998.
- Fannie Mae, Housing Economics Department, Washington DC. February 1999.
- Freddie Mac, Financial Research and Housing Economics Department, McLean VA. February 1999.
- University of California, Riverside, Department of Economics, April 1999.
- University of California, Riverside, Department of Statistics, November 2000.
- Freddie Mac, Financial Research and Housing Economics Department, McLean, VA. December 2000.
- University of California, Riverside, Department of Economics, October 2001.
- University of California, Davis, Department of Economics, November 2001.
- Purdue University, School of Management, April 2003.
- University of California, Riverside, Anderson Graduate School of Management, June 2003.
- University of California, Riverside, Graduate Division convocation, Winter 2004.
- Texas A&M, Department of Economics, December 2005.
- University of California, Riverside, Graduate School of Management, February 2006.
- Oregon State University, Department of Economics, November 2006.
- Rensselaer Polytechnic Institute, Department of Economics, February 2007.
- Duke University, Department of Mechanical Engineering, Duke University, April 2007.
- Stockholm School of Economics, June 2009 (faculty opponent)
- McGill University, Canada, Department of Economics, December 2009.
- University of California, Santa Barbara, Department of Economics, February 2010.
- University of California, Riverside, Department of Economics, February 2010.
- Seminars "Economic Forecasting", Universidad Carlos III, Statistics, Madrid, May 2010.
- University of California, Davis, Department of Economics, April 2011.
- Universidad Carlos III, Madrid, Spain, Department of Economics, May 2011.
- Universidad Autonoma, Madrid, Spain, Department of Economics, May 2011.
- University of Southern California, Department of Economics, Fall 2012.
- University of California, Riverside, Department of Statistics, March 2013.
- University of California, San Diego, Department of Economics, May 2014.

PROFESSIONAL ACTIVITIES

- Reviewer for the National Science Foundation, US (grants and graduate fellowships).
- Reviewer for the European Research Council, Brussels, European Union, 2012.
- Referee for the following journals: *Econometrica, Journal of Econometrics, Journal of Business and Economic Statistics, Review of Economic Studies, Journal of Applied*

Econometrics, Econometric Theory, International Journal of Forecasting, International Economic Review, Studies on Nonlinear Dynamics and Econometrics, International Review of Economics & Finance, Journal of Productivity Analysis, Empirical Economics, Econometrics Reviews, Journal of Quantitative Economics, Journal of Empirical Finance, Communications in Statistics, Journal of Nonparametric Statistics, Journal of Time Series Analysis, Journal of Statistical Planning and Inference, Empirical Economics, Macroeconomic Dynamics, The Manchester School, Revista de Econometria (Sociedade Brasileira de Econometria), Economic Inquiry, Journal of Money, Credit and Banking, Global Business and Economics Review, The Econometrics Journal, Agricultural Economics, Journal of Statistical Computation and Simulation, Journal of Agricultural and Resource Economics, Journal of Financial Econometrics, Journal of Forecasting, Neurocomputing, Applied Stochastic Models in Business and Industry, European Journal of Operations Research, Computational Statistics and Data Analysis, European Journal of Finance, Pattern Recognition Letters, Advances in Data Analysis and Classification, Review of Economics and Statistics, Statistical Analysis and Data Mining, Journal of the Royal Statistical Society, Journal of Econometric Methods.

- Conference co-organizer, jointly with the 2003 Nobel laureates R.F. Engle and C.W.J. Granger, of the first joint UCSD-UCR Conference on “Time Series Analysis of High Frequency Financial Data”, April 1997.
- Member of the Editorial Board of the *Global Business and Economics Review,* 1997-2004, sponsored by the Business and Economics Society International.
- Consultant for the hedge fund industry and the mortgage industry.
- Member of the Formal Review Committee for the University of California (systemwide) of the Education Abroad Program in Spain. 2001/02.
- Member of the Education Abroad Program (EAP) Selection Committee for the UC program in Spain. University of California, Riverside. 1992-1993, 1996-2003.
- Assessment for the Universitywide Director of EAP on the development of a new UC EAP at the University of Utrecht, Holland.
- Member of the Search Committee for Dean of the Anderson Graduate School of Management, University of California, Riverside, 2002/03, and 2006/07.
- Organizer of the Chancellor’s Distinguished Lecture Series, University of California, Riverside, 2004-2007.
- National Conference organizer on “Quality of Life: Conceptual Issues and Measurement”, University of California, Riverside, June 2006.
- Co-Chair of the UCR Joint Senate and Administration Task Force on Department Chairs 2008-2009.
- Conference co-organizer, All UC-Econometrics, University of California, Riverside, September 2009.
- Program Chair for the International Symposium on Forecasting, San Diego, 2010.
- Vice-Chair of the Graduate Council, University of California, Riverside, 2010-2011
- Member of the Graduate Council, UC-Riverside, 2011-2012
- Selection Panel on NSF Graduate Fellowships in Economics, Washington DC, 2011, 2014
- Board of Directors, International Institute of Forecasters, 2011-present.
- Associate Editor, *International Journal of Forecasting*, 2011-present.
- Member of the Scientific, Technical, and Modelling Peer Review (STMPR) Advisory Group, South Coast Air Quality Management District, 2012-present.
- Organizer of the 9th Workshop, International Institute of Forecasters, on “Predicting Rare Events: Evaluating Systemic and Idiosyncratic Risk”, San Francisco, September 2012.
- UC-Riverside Academic Senate/Committee on Committees (elected), 2012-2015.
- External Reviewer of the Department of Economics and Business, California State University, Los Angeles, November 2012.

- Guest Editor for the special issue in the *International Journal of Forecasting* on Predicting Rare Events, 2012-2013
- Organizer of the 12th Workshop, International Institute of Forecasters, on "Theory and Practice in Information & Communications Technology", London, May 2014.
- Organizer of AIE36 Conference in honor of Aman Ullah, Riverside, CA, March 2015.
- General Chair for 2015 International Symposium on Forecasting, Riverside, CA, June 2105.
- Guest Co-editor, *Advances in Econometrics*, volume 36, 2015 (to be published in early 2016).

LANGUAGES English, Spanish, French, Greek.

COMMUNITY SERVICE

Organizer and fundraiser of bone marrow drives in Southern California for the National Marrow Donor Program in collaboration with City of Hope National Medical Center. Assistant to organizers of similar endeavors in the rest of U.S.A. and Europe.