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Education

University of California, Berkeley, B.S. (Economics), 1981

University of Chicago, M.A. (Economics), 1985 University of Chicago, Ph.D. (Economics), 1988

Employment

Professor, Department of Economics, Simon Fraser University, (Assoc. Prof. 2001-5)

Visiting Professor, Department of Economics, NYU (Fall 2018, Fall 2019).

Visiting Professor, Department of Economics, UC Berkeley, 2007-08.

Senior Economist, Research Department, Federal Reserve Bank of San Francisco, 1993-2000.

Visiting Lecturer, Haas School of Business, University of California, Berkeley, 1994-98.

Visiting Assistant Professor of Economics, Department of Economics, University of Pennsylvania, 1990-93.

Assistant Professor of Economics, Graduate School of Management, Cornell University, 1988-1991.

Selected Publications

"Ambiguity, Information Processing, and Financial Intermediation" (with L. Han and Y. Luo). Journal of Economic Theory 222, 105922, 2024.

"Risk, Uncertainty, and the Dynamics of Inequality" (with Xiaowen Lei).

Journal of Monetary Economics 94, 60-78, 2018.

"Gresham's Law of Model Averaging" (with In-Koo Cho).

American Economic Review 107, 3589-3616, 2017

"Learning and Model Validation" (with In-Koo Cho). Review of Economic Studies 82, 45-82, 2015.

"Heterogeneous Beliefs and Tests of Present Value Models" (with T. Walker and C. Whiteman). Review of Economic Studies 81, 1137-63, 2014.

"Robustness and Information Processing".

Review of Economic Dynamics 9, 1-33, 2006.

"Learning, Large Deviations, and Recurrent Currency Crises". International Economic Review 45, 141-173, 2004.

"Forecasting the Forecasts of Others in the Frequency Domain." Review of Economic Dynamics 3, 726-56, 2000.

"Common Stochastic Trends in International Stock Markets".

Journal of Monetary Economics 29, 95-124, 1992

"Adjustment Costs and Pricing-to-Market: Theory and Evidence". Journal of International Economics 32, 1-30, 1992

1