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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, 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

"Gresham's Law of Model Averaging" (with In-Koo Cho).
forthcoming in *American Economic Review*.

"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.

"An Escape Time Interpretation of Robust Control" (with In-Koo Cho).
Journal of Economic Dynamics and Control 42, 1-12, 2014.

"Robustness and Exchange Rate Volatility" (with E. Djeutem).
Journal of International Economics 91, 27-39, 2013.

"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