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FIELDS OF CONCENTRATION

Econometrics, Macroeconomics and Financial Economics

WORKING EXPERIENCE

Associate Professor, Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, September 2006 -

Associate Professor, Department of Economics, School of Business, Hong Kong Baptist University, September 2000 – August 2006.

Assistant Professor, Department of Economics and Finance, Faculty of Business, City University of Hong Kong, January 1996 – August 2000.

Lecturer, School of Economics and Finance, The University of Hong Kong, September 1993 - December 1995.

EDUCATION BACKGROUND

University of California at San Diego, Ph.D. (Economics), March 1993.

University of California at San Diego, M.A. (Economics), December 1989.

The Chinese University of Hong Kong, B.Soc.Sc. (Economics), May 1986.

COURSES TAUGHT

Graduate Level: Advanced Econometrics, Advanced Econometrics I, Advanced Econometrics II, Advanced Macroeconomics, Advanced Macroeconomics I, Asia Pacific Research Workshop, Business Research Methods II (Econometrics), Econometric Theory, Financial Econometrics, Macroeconomic Models and Policy, Macroeconomic Policy and Stabilization Programmes, Quantitative Methods for Financial Management, and Time Series Econometrics.

Undergraduate Level: Applications of Econometrics, Applied Econometrics, Economic Development, Economic and Business Forecasting, Economic Forecasting, Economics II, Elements of Economics, Information Economy, Introductory Econometrics, Money and Banking, Principles of Econometrics, and Public Finance.

ADMINSTRATIVE DUTIES AND SERVICES

Internal

(1) Acting Department Head, July 2002 – August 2002.
(2) Coordinator, Departmental Seminar, January 2001 –
(3) Member, Business and Communication Specialist Panel (on assessing research grants), 2001 – 2003.
(4) Member, School Focused Research Area “Currency Board Economics and the AEL Model”, 2000 – 2003.
(5) Member, School Focused Research Area “Financial Derivatives and Investment Strategies”, 2003 –

External

(6) External examiner for the course “Business and Economic Forecasting” offered by Open University of Hong Kong, 2002 –
(7) External examiner for the course “Foundations of Social Sciences” offered by Open University of Hong Kong, 2003 – 2005.
(8) Principal supervisor, International PhD in Business and Management, University of South Australia, 2002 – 2004.
(9) Associate Editor, *Research in Financial Economics,* 2005 –

PUBLICATIONS (In chronological order. The orders of authorship are the same as those appeared in the papers.)

(1) SIN, Chor-yiu and Halbert WHITE, “Criterios de informacion para seleccionar modelos parametricios posiblemente mal especificados,” 1994, *Guadernos Economicos de ICE 56*, pp.195-232. (translated from English to Spanish by Rodrigo Garcia Verdu and Roberto Max Henderson).

(2) SIN, Chor-yiu and Halbert WHITE, “Information Criteria for Selecting Possibly Misspecified Parametric Models,” 1996, *Journal of Econometrics 71*, pp.207-225.

(3) LAU, Sau-him Paul and Chor-yiu SIN, “Observational Equivalence and a Stochastic Cointegration Test of the Neoclassical and Romer’s Increasing Returns Models,” 1997, *Economic Modelling 14*, pp.39-60.

(4) LAU, Sau-him Paul and Chor-yiu SIN, “Public Infrastructure and Economic Growth:

Time-Series Properties and Evidence," 1997, *The Economic Record 73*, pp.125-135.

(5) SIN, Chor-yiu, "Using Information Criteria to Draw Inference on Existence of Unit Roots and Cointegration," 1998, *Proceedings of 1998's American Statistical Association: Section on Business and Economic Statistics*, pp.159-164.

(6) SIN, Chor-yiu and Halbert WHITE, "Information Criteria for Selecting Possibly Misspecified Parametric Models," 1998, *Advances in Econometric Theory: The Selected Works of Halbert White*, pp.403-452.

(7) GRANGER, Clive W.J. and Chor-yiu SIN, "Modelling the Absolute Returns of Different Stock Indices: Exploring the Forecastability of an Alternative Measure of Risk," 2000, *Journal of Forecasting 19*, pp.277-298.

(8) SIN, Chor-yiu and Wing-Fai LEUNG, "Impacts of FDI Liberalization on Investment Inflows," 2001, *Applied Economics Letters 8*, pp.253-256.

(9) SIN, Chor-yiu, "Estimating a Linear Exponential Density when the Weighting Matrix and Mean Parameter Vector are Functionally Related," 2003, R.C. Hill and T.B. Fomby (eds.), *Advances in Econometrics Volume 17: Maximum Likelihood Estimation of Misspecified Models: Twenty Years Later*. Amsterdam: Elsevier Science, pp.177-197.

(10) LAM, Kin, Chor-yiu SIN and Rico LEUNG, "A Theoretical Framework to Evaluate Different Margin-Setting Methodologies," 2004, *Journal of Futures Market 24*, pp.117-145.

(11) SIN, Chor-yiu, "Testing for Multivariate ARCH When the Conditional Mean is an ECM: Theory and Empirical Applications," 2006, pp. 125-151 in D. Terrell (ed.), *Advances in Econometrics Volume 20: Econometric Analysis of Economic and financial Time Series Part A*. Amsterdam: Elsevier Science.

(12) ING, Ching-kang and Chor-yiu SIN, "On prediction errors in regression models with nonstationary regressors," 2006, pp. 60-71 in H.C. Ho, C.-K. Ing and T.L. Lai (eds.), *Time Series and Related Topics: in Memory of Ching-Zong Wei, IMS Lecture Notes-Monograph Series*.

PRESTIGIOUS RE-PRINTS (In chronological order. The orders of authorship are the same as those appeared in the papers.)

(13) LAU, Sau-Him Paul and Chor-yiu SIN, "Public Infrastructure and Economic Growth: Time Series Properties and Evidence," 2001, in R. Stough, R. Vickerman, K. Button and P. Nijkamp (eds.) *Transport Infrastructure*. U.K.: Edward Elgar. Reprinted from *The Economic Record 73*, 1997, pp.125-135.

(14) GRANGER, Clive W.J. and Chor-yiu SIN, "Modelling the Absolute Returns of Different Stock Indices: Exploring the Forecastability of an Alternative Measure of Risk," 2002, in T.C. Mills (ed.) *Forecasting Financial Markets Volume II*. Cheltenham: Edward Elgar. Reprinted from *Journal of Forecasting 19*, 2000, pp.277-298.

CONFERENCE PARTICIPATION

2007 Third International Symposium on Econometric Theory and applications (SETA), Hong Kong, China.
2007 Annual Asia-Pacific Futures Research Symposium, Shanghai, China.
2006 International Workshop on Forecasting and Risk Management, Beijing, China.
2006 Third Meeting of Singapore Econometric Study Group (SESG), Singapore.
2006 International Symposium on Financial Engineering and Risk Management (FERM), Xiamen, China.
2006 Second International Symposium on Econometric Theory and applications (SETA), Xiamen, China.
2005 Taipei Conference on Macroeconomics and Econometric Modelling, Taipei, Taiwan.
2005 Taiwan Economics Association and Chinese Economist Association in North America (TEA/CEANA) Joint Conference, Taipei, Taiwan.
2005 International Conference on Knowledge-Based Economy and Global Management, Tainan, Taiwan
2005 Second Meeting of Singapore Econometric Study Group (SESG), Singapore.
2005 Annual Asia-Pacific Futures Research Symposium, Singapore.
2005 Hong Kong Economic Association/Western Economic Association International Pacific Rim Conference, Hong Kong, China
2004 Taipei Conference on Macroeconomics and Developments, Taipei, Taiwan.
2004 Financial Management Association Annual Meeting, Louisiana, U.S.A.
2004 European Meeting of the Econometric Society, Madrid, Spain.
2004 First Meeting of Singapore Econometric Study Group (SESG), Singapore.
2004 International Chinese Statistical Association (ICSA) Conference, Singapore.
2004 Australasian Meeting of the Econometric Society, Melbourne, Australia.
2004 Far Eastern Meeting of the Econometric Society, Seoul, Korea.
2004 North American Summer Meeting of the Econometric Society, Rhode Island, U.S.A.
2004 Annual Asia-Pacific Futures Research Symposium, Hong Kong, China.
2003 Annual Asia-Pacific Futures Research Symposium, Shanghai, China.
2002 Workshop on Financial Econometrics, Hong Kong, China.
2002 Advances in Econometrics Conference, Louisiana, U.S.A.
2002 North American Summer Meeting of the Econometric Society, California, U.S.A.
2001 European Meeting of the Econometric Society, Lausanne, Switzerland.
2001 Far Eastern Meeting of the Econometric Society, Kobe, Japan.
2001 North American Summer Meeting of the Econometric Society, Maryland, U.S.A.
2000 Econometric Society World Congress, Seattle, U.S.A.
2000 International Conference on Global Economic Transformation after the Asian Economic Crisis, Hong Kong, China.
1999 International Workshop on Currency Boards: Convertibility, Liquidity Management and Exit, Hong Kong, China.
1999 European Meeting of the Econometric Society, Santiago de Compostela, Spain.
1999 NBER/NSF Time Series Conference, Taipei, Taiwan.
1999 Hong Kong International Workshop on Statistics in Finance, Hong Kong, China.
1998 International Conference on Exchange Rate Stability and Currency Board Economics, Hong Kong, China.
1998 North American Summer Meeting of the Econometric Society, Montreal, Canada.
1995 Econometric Society World Congress, Tokyo, Japan.
1995 Western Economic Association Conference, San Diego, U.S.A.

RESEARCH GRANTS IN HONG KONG

PI (Principal Investigator) of the CERG (Competitive Earmarked Research Grant) 2002-2003 Supported Project 2014/02H, “Evaluating Empirical Economic or Financial Model: An Omnibus and Consistent Test using Generalized Spectral Density”, HK$457,040.

PI (Principal Investigator) of the CERG (Competitive Earmarked Research Grant) 2005-2006 Supported Project 2472/05H, “Estimating and Forecasting the Risk for Multivariate Time Series Data: An Exploratory Approach”, HK$387,776.