

# Ivan Jeliazkov

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## Education

Ph.D., Economics, Washington University in St. Louis (2003).

*Dissertation*: “Essays on Model Selection”.

B.A., Economics and Business Administration, Coe College, Iowa, *Cum Laude* (1996).

## Experience

Associate Professor, Department of Economics, University of California, Irvine (2010–present).

Associate Professor, Department of Statistics (courtesy appointment), University of California, Irvine (2011–present).

Assistant Professor, Department of Economics, University of California, Irvine (2003–2010).

Assistant Professor, Department of Statistics (courtesy appointment), University of California, Irvine (2009–2010).

## Visiting Scholar

East China Normal University, Shanghai, China (July – August 2011).

Institute for Advanced Studies, Vienna, Austria (December 2008).

Federal Reserve Bank of Atlanta (November – December 2007).

Center for Statistics in the Social Sciences, University of Washington (November 2007).

Institute of International Education, Korea University (July – August 2006).

Federal Reserve Bank of St. Louis (January 2000 – May 2001).

## Research

**Theoretical**: Bayesian econometrics; model comparison; nonparametric estimation; Markov chain Monte Carlo (MCMC); simulation-based inference.

**Applied:** Discrete data analysis; latent variable models in cross-sectional, time series, and panel data settings; computation in the social sciences.

## Teaching

**Graduate:** Econometrics and Statistics; Discrete Choice Econometrics; Time Series Econometrics; Topics in Econometrics: Nonparametric Analysis.

**Undergraduate:** Business Forecasting; Data Analysis; Econometrics; Principles of Macroeconomics; Principles of Microeconomics; Intermediate Macroeconomics; Money and Banking.

## Advising

### Ph.D. Committees

**Committee Chair:** Alicia Lloro (2011–present), Rui Liu (2010–present), Mohammad Arshad Rahman (2009–present), Esther Hee Lee (2006–2010, EViews/IHS).

**Committee Member:** Christopher Elias (2011–present), David Conway (2011–present), Andrew Clendenin (2011–present), Deven Kapadia (2011–present), Natalia Milovantseva (Transportation, 2011–present), George Saioc (2010–present), Phillip Li (2009–present), Guoxiong Zhang (2009–present), Lima Kopitch (Transportation, 2009–2011, TMC), Ana Pesic (2008–2011, PriceWaterhouseCoopers), Neerja Aggarwal (2006–2008, Chapman University), Hao Audrey Fang (2005–2008, Cornerstone Research), Feng Tian (Accounting, 2005–2008, University of Hong Kong), Hao Jia (2005–2008, Cal State Fullerton), Eric Eisenstat (2005–2007, Spiru Haret University), Xian Daisy Deng (2005–2006, Picoco LLC), Manasseh Zechariah (2004–2005, Johnson & Wales University).

### Master's Committees

**Committee Member:** Julia West (2009–2011, Global Financial Data), Annabel Lee (2009–2010).

### Undergraduate Research

**Honors Theses:** Josephine Chen (2010–2011), Mike Xiao Ding (2008).

**Other Research:** Angela Vossmeier (2008–2010), Michelle Hine (2009), Samir Sachdev (2009), Kyle Hasenstab (2008–2009), Jonathan Hsieh (2009), Brian Truong (2007), Yuuichi Inomata (2004–2005), Summer Mastous (2004–2005), Rebecca Lee (2004–2005), Daria Burns (2004–2005).

## Publications

“Maximum Simulated Likelihood Estimation: Techniques and Applications in Economics,” with Alicia Lloro, *Computational Optimization, Methods and Algorithms*, Xin-She Yang and Slawomir Koziel (Eds.), 85–100, 2011. Berlin: Springer-Verlag.

“A Model-Based Ranking of U.S. Recessions,” with Rui Liu, *Economics Bulletin*, 30, 3, 2289–2296, 2010.

“MCMC Perspectives on Simulated Likelihood Estimation,” with Esther Lee, *Advances in Econometrics: Maximum Simulated Likelihood*, 26, 3–39, 2010.

“Efficient Simulation and Integrated Likelihood Estimation in State Space Models,” with Joshua C.C. Chan, *International Journal of Mathematical Modelling and Numerical Optimisation*, 1, 101–120, 2009.

“Lysogens and Free Viruses in Fresh, Brackish, and Marine Waters: A Bayesian Analysis,” with Samuel Choi and Sunny Jiang, *FEMS Microbiology Ecology*, 69, 243–254, 2009.

“MCMC Estimation of Restricted Covariance Matrices,” with Joshua C.C. Chan, *Journal of Computational and Graphical Statistics*, 18, 457–480, 2009.

“Estimation of Semiparametric Models in the Presence of Endogeneity and Sample Selection,” with Siddhartha Chib and Edward Greenberg, *Journal of Computational and Graphical Statistics*, 18, 321–348, 2009.

“Fitting and Comparison of Models for Multivariate Ordinal Outcomes,” with Jennifer Graves and Mark Kutzbach, in *Advances in Econometrics: Bayesian Econometrics*, 23, 115–156, 2008.

“Dynamic and Structural Features of Intifada Violence: A Markov Process Approach,” with Dale J. Poirier, *Bayesian Analysis*, 3, 63–78, 2008.

“Inference in Semiparametric Dynamic Models for Binary Longitudinal Data,” with Siddhartha Chib, *Journal of the American Statistical Association*, 101, 685–700, 2006.

“Accept-Reject Metropolis-Hastings Sampling and Marginal Likelihood Estimation,” with Siddhartha Chib, *Statistica Neerlandica*, 59, 30–44, 2005.

“The Uncovered Set and the Limits of Legislative Action,” with William T. Bianco and Itai Sened, *Political Analysis*, 12, 256–276, 2004.

“Comment on ‘The Macroeconomic Consequences of Terrorism’,” with Michelle R. Garfinkel, *Journal of Monetary Economics*, 51, 1033–1037, 2004.

“Marginal Likelihood from the Metropolis-Hastings Output,” with Siddhartha Chib, *Journal of the American Statistical Association*, 96, 270–281, 2001.

## **Working Papers**

“Specification and Inference in Nonparametric Additive Regression,” revise and resubmit.

“Politics and Macroeconomic Performance in the United States: Cycles and Long-Run Outcomes,” with Audrey Fang, revise and resubmit.

“Strategic Reorganizations in Stable Environments,” with Marco Castaneda.

“Point-of-Purchase Information Processing and Propensity to Buy: An Investigation of Online Shoppers’ Behavior,” with Ofer Mintz and Imran Currim, under review.

“Integrated Analysis of the Life-Cycle Interactions Between Health and Socioeconomic Status,” with Angela Vossmeier.

“A Statistical Model of Intifada Fatalities,” with Dale J. Poirier.

## **Work in Progress**

“Parameter Uncertainty and Covariate Effect Estimation in Nonlinear Models”.

“Estimation of Nonparametric Functions Subject to Regularity Conditions,” with Eric Eisenstat.

“Nonparametric Vector Autoregressions and the Post-War U.S. Economy”.

“Bayesian Nonparametric Distributional Modelling”.

“Dirac Delta Priors”.

“The Quest for Robustness”.

“Spatial Correlation and International Business Cycles,” with Rusty Tchernis and Todd Walker.

“Dynamic Factor Models for Longitudinal Data: An Application to the Banking Sector,” with Richard G. Anderson.

“Model Comparison, Model Averaging, and Stylized Facts in Macroeconomic Time Series,” with Joshua C.C. Chan.

“Bacterial Diversity at the Land-Ocean Margin: A Bayesian Approach,” with Sunny Jiang.

“Bayesian Analysis of the Interactions between Bacteria and Viruses in Marine Ecosystems,” with Sunny Jiang.

“Simulation-Based Analysis of Correlated Count Data Using a Copula Modelling Approach,” with Esther Lee.

“A Simple Method for Improving GHK Estimation,” with Esther Lee.

## Conference & Seminar Presentations

2011: Department of Mathematics and Statistics, San Diego State University (September).

2010: Econometric Society Winter Meeting, Atlanta (January); *California Econometrics Conference*, Stanford University (September); Department of Economics, UC San Diego (October).

2009: Department of Economics, Stanford University (April); *Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University (May); *California Econometrics Conference*, UC Riverside (September); Department of Statistics, UC Riverside (October); Econometrics Seminar, UC Irvine (November); *8th Annual Advances in Econometrics Conference*, Louisiana State University (November).

2008: Federal Reserve Bank of St. Louis (March); *Seminar on Bayesian Inference in Econometrics and Statistics*, University of Chicago (May); Theory, History and Development Seminar, Department of Economics, UC Irvine (June); Department of Economics, UC Davis (November); Institute for Advanced Studies, Vienna, Austria (December).

2007: Department of Economics, University of Montreal (March); *6th Annual Advances in Econometrics Conference*, Louisiana State University (November); Center for Statistics in the Social Sciences, University of Washington (November); Federal Reserve Bank of Atlanta (December).

2006: *Seminar on Bayesian Inference in Econometrics and Statistics*, University of Iowa (April); *Valencia/ISBA 8th World Meeting on Bayesian Statistics*, Benidorm, Spain (June); Institute for Advanced Studies, Vienna, Austria (August); *Compstat 2006*, Rome, Italy (August); Department of Economics, Indiana University (September); *International Workshop on Bayesian Statistics and Applied Econometrics*, Tohoku University, Sendai, Japan (November).

2005: Department of Statistics, UC Irvine (January); *80th Annual Conference of the Western Economic Association International*, San Francisco (July); *Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University (August); *Joint Statistical Meetings*, Minneapolis (August); Department of Economics, UC Riverside (November).

2004: Department of Economics, Indiana University (March); Department of Economics, UCLA (May); Econometrics Seminar, Department of Economics, UC Irvine (May).

2003: *Annual Meetings of the Midwest Economics Association*, St. Louis (March); *Annual Meeting of the Midwest Econometrics Group*, University of Missouri, Columbia (October).

2002: *Annual Meetings of the Midwest Economics Association*, Chicago (March).

2001: *Joint Statistical Meetings*, Atlanta (August).

2000: *Annual Meeting of the Allied Social Sciences Association – Omicron Delta Epsilon Invited Graduate Student Papers Session*, New York City (January).

## Honors & Awards

Environmental Institute Research Grant, \$40,500, with Sunny Jiang, Department of Civil & Environmental Engineering, University of California, Irvine (2008–2009).

Multi-Investigator Faculty Research Grant – Academic Senate Council on Research, Computing and Library Resources, \$25,000, with Sunny Jiang, Department of Civil & Environmental Engineering, University of California, Irvine (2008–2009).

Faculty Career Development Award, University of California, Irvine (2006–2007).

Faculty Research & Travel Grant, School of Social Sciences, University of California, Irvine (2003–2007, 2009).

Dean's Dissertation Fellowship, Washington University (2001–2002).

Departmental Research Grant, Washington University (1998, 1999).

Washington University Fellowship (1996–1997).

Coe College International Grant (1992–1996).

Knox Scholar, Coe College (1994, 1995).

*Who's Who in America, 2010, 2011; Who's Who Among America's Teachers & Educators, 2006–2007, 2011; Who's Who Among Executives & Professionals Throughout the World, 2010.*

Member of Phi Kappa Phi, Alpha Beta Delta, Omicron Delta Epsilon, Sigma Beta Delta, Mensa International.

## Service

### Editorial Service

**Series Editor:** *Advances in Econometrics*, with R. Carter Hill and Thomas B. Fomby (2010–present).

**Associate Editor:** *International Journal of Mathematical Modelling and Numerical Optimisation* (2010–present).

**Editorial Board Member:** *International Journal of Mathematical Modelling and Numerical Optimisation* (2009–2010).

**Editor:** *Proceedings of the 2nd International Conference on Information Technology & Business Intelligence*, with Xin-She Yang (2010).

**Editorial Review Board:** Scientific Journals International – Mathematics & Statistics, Economics (2007–2010).

## Professional Service

**Chair, Program Committee:** *International Conference on Information Technology & Business Intelligence*, Institute of Management Technology, Nagpur, India, with Xin-She Yang (2010).

**Member:** Task Force on Business Intelligence & Knowledge Management, IEEE Computational Intelligence Society, (2010–2011).

**Member, Program Committee:** *International Conference of Mathematical Sciences*, Istanbul, Turkey (2009).

**Session Chair:** Session on macroeconomics, *Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University (2011); Session on function and density estimation, *Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University (2009); Session on model choice and model assessment, *Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University (2007); Session V, Conference in honor of Kenneth Small, UC Irvine (2006); Session on Causal Inference, *Joint Statistical Meetings*, Minneapolis (2005); Session on Bayesian and Monte Carlo Methods, *Annual Meetings of the Midwest Economics Association*, St. Louis (2003).

**Discussant:** *Western Economic Association* (2005), *Midwest Economics Association* (2002, 2003), *Allied Social Sciences Association – Omicron Delta Epsilon Invited Graduate Student Papers Session* (1999, 2000).

**Academic Program Reviews:** NRC Survey on Program Quality (2005); Faculty of Business and Economics, Thrace University, Stara Zagora, Bulgaria (2010).

## University Service

**Council on Faculty Welfare:** Council Member, University of California, Irvine (September 2009 – August 2012).

**Undergraduate Advisor:** Undergraduate Research Opportunities Program (UROP), University of California, Irvine (2004, 2005, 2006, 2009, 2010).

## Department Service

**Econometrics Seminar Organizer:** Spring 2008; Fall 2008; Fall 2009; Winter 2010; Fall 2010; Winter 2011; Spring 2011; Fall 2011. Department of Economics, University of California, Irvine.

**Undergraduate Advisor:** Economics Club, University of California, Irvine (2005–2007).

**Program Accreditation Review:** Member of econometrics review committee for Western Association of Schools and Colleges (WASC) accreditation, Spring 2010.

**Tenure Committee Member:** Fall 2011.

## Referee

**Academic Journals:** *Advances in Econometrics*; *American Journal of Agricultural Economics*; *Australian & New Zealand Journal of Statistics*; *Communications in Statistics – Theory & Methods*; *Computational Statistics and Data Analysis*; *Econometric Reviews*; *Econometric Theory*; *Econometrics Journal*; *Economics Bulletin*; *Economics of Education Review*; *Economics of Governance*; *Foundations and Trends in Econometrics*; *International Economic Review*; *Journal of Applied Econometrics*; *Journal of Business and Economic Statistics*; *Journal of Computational and Graphical Statistics*; *Journal of Econometrics*; *Journal of Economic Dynamics and Control*; *Journal of Financial Econometrics*; *Journal of Productivity Analysis*; *Journal of the Royal Statistical Society – Series A*; *Journal of Urban Economics*; *Macroeconomic Dynamics*; *Marketing Science*; *Regional Science and Urban Economics*; *Review of Economics and Statistics*; *Scientific Journals International*; *Statistical Science*; *Statistics and Computing*.

**Foundations & Agencies:** National Science Foundation; Social Sciences and Humanities Research Council of Canada; Swiss National Science Foundation.

**Book Publishers:** John Wiley & Sons, Ltd; Palgrave Macmillan.

## Affiliations

**Current:** American Economic Association; American Statistical Association (sections: Business & Economic Statistics, Statistical Computing, Bayesian Statistical Science); Econometric Society; International Society for Bayesian Analysis.

**Past:** Midwest Economics Association; Western Economic Association International.