

Kim P. Huynh

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Contact Information

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Current Employment/Appointments

04/2013 - present	Principal Researcher	Bank of Canada
07/2013 - present	Adjunct Research Professor	Carleton University
01/2013 - present	Advisory Board	Federal Reserve Bank of Boston Consumer Payments Research Center
06/2010 - present	Research Scientist	Indiana University
07/2004 - present	Deemed Employee	Statistics Canada

Previous Employment

06/2010 - 04/2013	Senior Analyst	Bank of Canada
08/2004 - 05/2010	Assistant Professor	Indiana University
05/2008 - 12/2008	Research Fellow	Statistics Canada
01/2002 - 04/2004	Teaching Fellow	Queen's University at Kingston
2002, 2003	Research Assistant	Queen's University at Kingston
05/2001-07/2001	Visiting Scientist	Sonderforschungsbereich (SFB) 373 Humboldt-Universität zu Berlin Host: Wolfgang Härdle

Education

09/1999 - 08/2004	Ph.D.	Queen's University at Kingston
	Thesis title:	" <i>Dynamic Diversification and Transactions</i> "
09/1998 - 08/1999	M.A.	The University of British Columbia
09/1993 - 12/1997	H.B.A COOP	The University of Calgary

Publications

1. Flexible Estimation of Copulas: An Application to the US Housing Crisis, with Anson Ho and David Jacho-Chávez, *Journal of Applied Econometrics*, forthcoming.

2. A Nonparametric Analysis of Firm Size, Leverage and Labour Productivity Distribution Dynamics, with David Jacho-Chávez, Robert Petrunia and Marcel Voia, *Empirical Economics*, forthcoming.
3. Retail Payments Innovation and the Demand for Cash in Canada with Ben S.C. Fung and Leonard Sabetti. *Journal of Financial Market Infrastructures*. Volume 3, Issue 1, pages 1-29, September 2014.
4. crs: A Package for Nonparametric Splines Estimation in R, with Anson Ho and David Jacho-Chávez, *Journal of Applied Econometrics*, Volume 29, Issue 2, pages 348–352, August 2014.
5. Adaptive Permutation Tests for Serial Independence, with Ba Chu, Chunfeng Huang and Lanh Tran, *Statistica Neerlandica*, Volume 68, Issue 3, pages 183–208, August 2014.
6. Functionals of Order Statistics and their Multivariate Concomitants with Application to Semiparametric Estimation by Nearest Neighbors, with Ba Chu and David Jacho-Chávez, *Sankhya: B*, pages 1-55, March 2013.
7. Fitness versus Fatness: Productivity, Financial Conditions, and the Survival of New Canadian Manufacturing Firms, with Robert Petrunia and Marcel Voia. *Structural Change and Economic Dynamics*, Volume 23 (4), pages 354-362, December 2012.
8. Initial Financial Conditions, Unobserved Heterogeneity, and the Duration of New Firms, (with Robert Petrunia and Marcel Voia), *Managerial Decision Economics*, Volume 33 (2), pages 109–25, March 2012.
9. Functional Principal Component Analysis of Density Families with Categorical and Continuous Data on Canadian Entrant Manufacturing Firms, with David Jacho-Chávez, Robert Petrunia and Marcel Voia, *Journal of the American Statistical Association*, Volume 106 (495), pages 858–878, September 2011.
10. npRmpi: A package for Parallel Distributed Kernel Estimation in R (with Anson T.Y. Ho and David Jacho-Chávez), *Journal of Applied Econometrics*, Volume 26 (2), pages 344–349, March 2011.
11. Firm Size Distributions Through the Lens of Functional Principal Components Analysis (with David Jacho-Chávez), *Journal of Applied Econometrics*, Volume 25 (7), pages 1211–1214, November/December 2010.
12. The Impact of Initial Financial State on Firm Duration Across Entry Cohorts (with Robert Petrunia and Marcel Voia), *Journal of Industrial Economics*, Volume 58 (3), pages 661–689, September 2010.

13. The Efficacy of Collaborative Learning Recitation Sessions on Student Outcomes (with David Jacho-Chávez and James K. Self), *American Economic Review P&P*, Volume 100 (2), pages 287–91, May 2010.
14. Age Effects, Financial Frictions and Firm Growth (with Robert Petrunia), *Journal of Economic Dynamics and Control*, Volume 34 (5), pages 1003–1013, May 2010.
15. Internally-Corrected Conditional Density Estimation: With An Application to Implied-Volatility (with David T. Jacho-Chávez), *Journal of Quantitative Economics*, Volume 7 (2), pages 20–40, 2009.
16. Growth and Governance: A Nonparametric Approach (with David T. Jacho-Chávez), *Journal of Comparative Economics*, Volume 37 (1) 121–143, March 2009.
17. Entry penetration in Canadian Manufacturing (with Robert Petrunia), *Economics Letters*, Volume 100 (1), pages 87–90, July 2008.
18. Conditional density estimation: an application to the Ecuadorian manufacturing sector (with David T. Jacho-Chávez), *Economics Bulletin*, Volume 3 (62), pages 1–6, 2007.

Chapters in Books

1. Average derivative estimation with missing responses (with Francesco Bravo and David T. Jacho-Chávez) in Chapter 5, pages 131–156, *Advances in Econometrics, Volume 27A: Missing data* edited by David Drukker. Emerald Group Publishing (2011).
2. Nonlinear Difference-in-Difference Treatment Effect Estimation: A Distributional Analysis (with David T. Jacho-Chávez and Marcel C. Voia) in Chapter 9, pages 251–272, *Advances in Econometrics, Volume 27A. Missing data* edited by David Drukker. Emerald Group Publishing (2011).
3. A Nonparametric Quantile Analysis of Growth and Governance (with David T. Jacho-Chávez) in Chapter 6, pages 193–221, *Advances in Econometrics, Volume 24: Nonparametric Econometrics Methods* edited by Qi Li and Jeffrey S. Racine. Emerald Group Publishing (2009).
4. Estimating State-Price Densities with Nonparametric Regression (with Pierre Kervella and Jun Zheng) in Chapter 8, pages 171–196 *Applied Quantitative Finance* edited by Wolfgang Härdle, Torsten Kleinow, and Gerhard Stahl, Springer-Verlag (2002).

Policy Publications

1. The Changing Landscape for Retail Payments in Canada and the Implications for the Demand for Cash, (with Carlos Arango, Ben Fung and Gerald Stuber), *Bank of Canada Review*, Bank of Canada, vol. 2012 (Autumn), pages 31-40.
2. Contactless-Credit Cards and the Cash Ratio, with (Ben Fung and Leonard Sabetti), *The usage, costs and benefits of cash: Conference Volume on International Cash Conference 2012*, Deutsche Bundesbank, pages 239-248.

Working Papers

1. Consumer Cash Usage: A Cross-Country Comparison with Payment Diary Survey Data with John Bagnall, David Bounie, Anneke Kosse, Tobias Schmidt, Scott Schuh and Helmut Stix. *Revisions requested.*
2. Consumer Payment Choice: Merchant Card Acceptance versus Pricing Incentives with Carlos Arango and Leonard Sabetti. *Revisions requested.*
3. Efficacy of Voluntary Training and Heterogeneous Performance: Evidence from the Classroom with David Jacho-Chavéz and James K. Self. *Under submission.*
4. Industry Shutdown Rates and Permanent Layoffs: Evidence from Firm-Worker Matched Data with Yuri Ostrovsky, Robert Petrunia and Marcel Voia. *Under submission.*
5. Financial Innovation and the Persistence of the Extensive Margin.
6. Post-Entry Struggle for Life and Pre-Exit Shadow of Death from a Financial Perspective, with Robert Petrunia. *Under submission.*
7. Productivity, Reallocation, and Distortions: Evidence from Ecuadorian Firm-Level Data with Anson Ho and David Jacho-Chavéz. *Under submission.*
8. Retail Payment Innovations and Cash Usage: Accounting for Attrition Using Refreshment Samples with Heng Chen and Marie-Hélène Felt. *Under submission.*
9. Subjective Health Expectations: An Application to the HRS Data with Juergun Jung. *Under submission.*

Research In-Progress

1. “Estimation of Household Account Adoption Costs: The Case of ATM Cards in Italy” with Phillip Schmidt-Dengler, Gregor W. Smith, and Angelika Welte.

Conferences/Seminars/Workshops

Presenter

- 2014: Canadian Economics Association (CEA), International Association for Applied Econometrics (IAAE), Office of National Statistics (ONS), Econometric Society European Meetings (ESEM), European Association for Research in Industrial Economics (EARIE), BundesBank Cash Conference, MidWest Econometrics Group (MEG), Canadian Econometric Study Group (CESG), Alberta.
Scheduled: Queen’s.
- 2013: Emory, Kansas State, CEA, North American Summer Meetings (NASM), Oesterreichische Nationalbank (OeNB), ESEM, EARIE, ECB-Banque de France conference on retail payments.
- 2012: BundesBank Cash Conference, ESADE-Barcelona, IIOC, Kansas City Fed, Comparative Analysis of Enterprise Data (CAED) Nuremburg, CEA (Calgary), MEG, Reserve Bank of Peru, Latin American Meetings of the Econometric Society, Joint ECB-MNB retail payments conference.
- 2011: George Mason, Indiana (Kelley School of Business), IIOC, Joint ECB-OeNB retail payments conference, Midwest Macro, Asian Meetings of the Econometric Society, European Society of the Econometric Society (Oslo), European Association for Research in Industrial Economics (Stockholm), Northern Finance Association, Southern Economics Association.
- 2010: Bank of Canada, Industry Canada, CEA (Québec City), North American Productivity Workshop (Rice), Joint Statistical Meetings (Vancouver), Econometric Society World Congress (Shanghai), European Association for Research in Industrial Economics (Istanbul), CAED (London).
- 2004-2009: Canadian Economics Association*, Far Eastern Society of the Econometric Society*, Comparative Analysis of Enterprise Data, Federal Reserve Bank of Atlanta and New York Economics of Payments III, Statistics-Canada Workshop of Firm Dynamics, IIOC, NASM, European Society of the Econometric Society, European Association for Research in Industrial Economics, The dynamics of firm evolution: productivity, profitability and growth (Scuola Superiore Sant’Anna), The Economics of Payment Systems (Telecom

Paris), MEG*, Midwest Macroeconomics Meetings*, International Panel Data Conference*, CESG, Latin American Meetings of the Econometric Society*, Alberta, SFU, Bank of Canada*, IUPUI, Winnipeg, Statistics Canada*, OeNB, Ancona, EIEF, Indiana (Kelley School of Business), Carleton, Wilfred Laurier University, Purdue, Lakehead, Laval, U. de Montréal, McGill, Dalhousie, York, Waterloo, Indiana*.

Discussant

- 2014: CEA, EARIE*, CESG.
- 2004-2013: CEA*, Centre for Security and Defense: Defense & Security Workshop, IIOC*, Royal Military College Defense & Security Workshop, Oesterreichische Nationalbank Research Conference on Consumer Payment Choice and the Demand for Money, The Economics of Payment Systems (Telecom Paris), Latin American Meetings of the Econometric Society, Midwest Finance Association, Northeast Universities Development Consortium Conference (2010), Perspectives on Monetary, Financial, and Economic Integration (Kelley School of Business).

Workshop (Co)-Organizer

- October 2012: Symposium on Microeconometrics: Theory and Empirics (Joint with Carleton University Economics).
- October 2012: Consumer Finances and Payment Diaries Workshop.
- May 2012: The Economics of Payments VI Workshop.
- November 2011: New Developments in Payments and Settlement.
- May 2010: John Deutsch Institute at Queen's University on "How Access to Firm-Level Data Informs Public Policy".
- December 2008: Statistics-Canada Workshop on Firm Dynamics II.
- March 2008: Statistics-Canada Workshop on Firm Dynamics I.

*: Multiple times.

Teaching Experience

G = Graduate, U = Undergraduate

Carleton University

- Econ 6904: Co-advisor on Directed Readings in Microeconomic Methods for Policy Analysis (G), S2013.

- Econ 6005: Guest Lecturer on Semi/Nonparametric Methods (G), F2008, S2009, F2010.
- Econ 4706: Guest Lecturer on Econometrics I (U), F2013.

Indiana University

- Econ 724: Advanced Macroeconomics Seminar (G) F2007, S2009, F2009.
- Econ 724: Macroeconometrics (Empirical Macroeconomics) (G), F2004, F2005, F2006, F2007.
- Econ 391: Reading Course on Dynamic Economics (U), Summer 2005.
- Econ 390: Foundations of Dynamic Economics (U), S2005, F2005.
- Econ 322: Intermediate Macroeconomics (U), S2005, S2006 (2 sections), S2007 (2 sections), S2008 (2 sections)*, S2009*, F2009 (2 sections)*, S2010 (3 sections)*.
- Econ 202: Introduction to Macroeconomics for honors students (U), S2010*.

*: Denotes team taught class.

Queen's University

- Econ 255: Mathematical Economics (U), S2002, S2003, S2004.

Student Supervision

Graduate Committe Member (*first placement, year of completion*)

Carleton

Ph.D.: Marie-Hélène Felt (in-progress).

M.A.: Angelika Welte (Bank of Canada, 2014).

Indiana

Ph.D.: Pedro F. de Araujo (Colorado College, 2008), Lamont Black (Federal Reserve Board of Governors, 2007), Hess Chung (Federal Reserve Board of Governors, 2008), Zhaohui (David) Han (Investment Technology Group Inc. Boston, 2007), Judex Hyppolite (Georgia State, 2010), Juergen Jung (Towson University, 2008), Ioana Moldovan (University of Glasgow, 2006), James Murray (Viterbo College, 2008), Dong-Eun Rhee (Korea Institute of Economic Policy, 2009), Ioana Schipou (Post-doc Universitat Autònoma de Barcelona, 2008), Liliana Stern (Auburn University, 2006), Chung Tran (Post-doc University of New South Wales, 2008).

Undergraduate Honours Thesis Advising (*first placement, year of completion*)

Co-advising: Emily Andruska (Federal Reserve Board of Governors, 2010), Savannah Franklin (US Department of State, 2010).

Awards & Grants

- SSHRC 4A Funding (Lakehead University 2012-2013): \$3,000 (CDN).
Principal Investigator: Robert J. Petrunia, Collaborator: Kim P. Huynh.
- SSHRC Standard Research Grant (2011-2012): \$33,600 (CDN).
Principal Investigator: Ba M. Chu, Collaborator: Kim P. Huynh.
- SSHRC 4A Funding (Carleton University 2010-2011): \$5,500 (CDN).
Principal Investigator: Marcel C. Voia, Collaborator: Kim P. Huynh.
- SSHRC Research Grants - Management, Business, and Finance (2009): \$23,400 (CDN).
Principal Investigator: Eugene Beaulieu, Collaborator: Kim P. Huynh.
- Statistics Canada Research Fellowship (2008-2009): \$20,000 (CDN).
- SSHRC Research Grants - Management, Business, and Finance (2008-2011): \$79,200 (CDN).
Principal Investigator: Robert J. Petrunia, Collaborator: Kim P. Huynh.
- SSHRC Research Grants - Management, Business, and Finance (2008): \$ 40,000 (CDN).
Principal Investigator: Eugene Beaulieu, Collaborator: Kim P. Huynh.
- SSHRC Standard Research Grant (2007-2010): \$25,000 (CDN).
Principal Investigator: Marcel C. Voia, Collaborator: Kim P. Huynh.
- SSHRC 4A Funding (Carleton University) 2006-2009): \$10,000 (CDN).
Principal Investigator: Marcel C. Voia, Collaborator: Kim P. Huynh.

Service

Bank of Canada

- 2012/2014 High Performance Computing, Senior Business Analyst Recruitment Committee.
- 2014-present Bank of Canada Graduate Student Paper Prize Committee.
- 2013-present High Performance Computing Committee.
- 2010-present University Recruitment Committee.

- 2013-2014 Ph.D. Internship Steering Committee.
- 2012 Statistician/Survey Methodology Recruitment Committee.
- 2010-2012 Research Zone Computing Committee.
- 2010-2012 Analytical Environment Working Committee.
- 2010-2011 Happy Hour Commissioner.

Indiana University

- 2009 Program Committee for Midwest Macroeconomics Meetings.
- 2007-2009 Indiana University Graduate Admissions.
- 2005-2009 Indiana University Bloomington Macroeconomics Workshop Organizer.
- 2005-2006 Junior Faculty Recruiting Committee (Econometrics and Macroeconomics).

Professional Affiliations

American Economic Association, American Statistical Association, Canadian Economic Association, Econometric Society, Industrial Organization Society.

Referee/Reviewer

Addison-Wesley, Advances In Econometrics, Bank of Canada*, B.E. Journals in Macroeconomics, Canadian Journal of Economics, Communications In Statistics: Theory and Methods, Computational Statistics and Data Analysis*, Communication Games (Elsevier Handbook of Applied Microeconomics), Economics Bulletin*, Economics of Governance, Econometric Reviews, European Economic Review, International Journal of Industrial Organization, Journal of Applied Econometrics*, Journal of Business Venturing*, Journal of Economic Dynamics and Control*, Journal of Money, Credit and Banking, Journal of Productivity Analysis, Journal of Sports Economics*, Macroeconomic Dynamics, NSF, Open Economies Review, Pearson, Review of Industrial Organization*, SERIs, Statistics Canada CDER*, Structural Change and Economic Dynamics, Worth.

*: Multiple times.

Other Employment Experience

06/2012 - 06/2012 Financial Services Volunteer Corps
Technical assistance to the Central Bank of Iraq.
07/1997 - 08/1998 Research Assistant at the Bank of Canada Research Department.
05/1996 - 09/1996 Student Economist at the City of Calgary Finance Department.
09/1995 - 01/1996
05/1995 - 08/1995 Summer Intern at the Petro-Canada Crude Oil Supply and Trading Department.

Academic Network Centrality

Numbers: Erdős 4, Zoolander 3.

References

Available upon request.