Willa W. Chen

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Texas A&M University
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EDUCATION

September 2000	Ph.D in Statistics	New York University	New York, New York
September 1995	M.S in Statistics	New York University	New York, New York

APPOINTMENT

Aug 2007 - present	Associate Professor	Department of Statistics	Texas A&M University
Aug 2001 - Aug 2007	Assistant Professor	Department of Statistics	Texas A&M University
Sep 2000 - Aug 2001	Postdoc	Watson Research Center	IBM
Sep 2000 - May 2001	Adjunct Professor	Department of Statistics	New York University

AWARDS AND HONORS

2001	Herman E Kross Award for completing the course of studies with distinction and presenting an outstanding doctoral dissertation	NYU
1995	Kurnow Award for Excellence in the field of Statistics	NYU

FUNDING

2010-2013	National Science Foundation	Principal Investigator
2006-2010	National Science Foundation	Principal Investigator
2003-2006	National Science Foundation	Principal Investigator

PROFESSION MEMBERSHIP

American Statistical Association, Econometric Society

PUBLICATIONS

Chen, W. (2010) Efficiency in Estimation of Memory, *Journal of Statistical Planning and Inference* **140**, 3820-3840

Chen W. and Deo R. (2010) Weighted Least Squares Approximate Restricted Likelihood Estimation for Vector Autoregressive Processes, *Biometrika* **97**, 231-237

Chen W. and Deo R. (2009) The Restricted Likelihood Ratio Test at the Boundary in Autoregressive Series, *Journal of Time Series Analysis* **30**, 618-630

Chen, W. and Deo R. (2009) Bias Reduction and Likelihood Based Almost-Exactly Sized Hypothesis Testing in Predictive Regressions using the Restricted Likelihood,*Econometric Theory* **25**, 1143-1179

Chen, W., and Hurvich, C. (2008) " "Fractional Cointegration", Chapter in the Handbook of Financial Time Series, Springer

Chen, W., and Hurvich, C. (2006) " Semiparametric Estimation of Fractional Cointegrating Subspaces," *Annals of Statistics* **27**, 2939-2979

Chen, W. and Deo, R. (2006) " Estimation of Mis-specified Long Memory Models," *Journal of Econometrics* **134**, 257–281

Chen, W., Hurvich, C. and Lu, Y. (2006) "On the Correlation Matrix of the Discrete Fourier Transform and the Fast Solution of Large Toeplitz Systems For Long-Memory Time Series," *Journal of the American Statistical Association* **101**, 812-821

Chen, W. and Deo, R. (2006) "The Variance Ratio Statistic at Large Horizons," *Econometric Theory* **22**, 206–234

Chen, W. and Deo, R. (2004) "Power Transformations to Induce Normality and Their Applications,"*Journal of the Royal Statistical Society, Series B* **66**, 117–130

Chen, W. and Deo R. (2004) "A Generalized Portmanteau Goodness-of-Fit Test for Time Series Models," *Econometric Theory* **20**, 382–416

Chen, W. and Hurvich, C. (2003) "Estimating Fractional Cointegration in the Presence of Polynomial Trends," *Journal of Econometrics* **117**, 95–121

Chen, W. and Hurvich, C. (2003) "Semiparametric Estimation of Multivariate Fractional Cointegration," *Journal of the American Statistical Association* **98**, 629–642

Hurvich, C. and Chen W. (2000) "An Efficient Taper for Potentially Overdifferenced Long-Memory Time Series," *Journal of Time Series Analysis* **21**, 155–180

Deo R. and Chen W. (2000) "On the Integral of the Squared Periodogram," *Stochastic Processes and Their Applications* **85**, 159–176

TEACHING

Course Taught

Applied Time Series Analyis

Advanced Time Series Analysis

Statistics for undergraduate engineering major students

Statistics for non statistics major graduate students

SERVICE

Editorial Work –

2008 –	Associate Editor	*Journal of the American Statistical Association* –A&CS
2009 –	Associate Editor	*Journal of Computational and Graphical Statistics*
2009 –	Associate Editor	*Electronic Journal of Statistics*

Referee Service – Referee for Biometrika, Econometric Theory, Journal of American Statistical Association, Annals of Statistics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Financial Econometrics , Journal of Time Series Analysis, Journal of Statistical Planning and Inference, The Econometrics Journal, European Journal of Operational Research, Sankha.

Council of Sections Representative for Business and Economic statistics Section of American Statistical Association

University Service – College of Science Diversity Committee, 2005 - 2007

Departmental Service – Hiring Committee, 2006 - present, P&T Committee, 2009

PRESENTATION

University of Michigan, Ann Arbor, Michigan, March 2000

Econometrics and Statistics Conference, Institute for Social and Economic Theory and Research, Columbia University, New York, New York, April 2000

T. J. Watson Research Center, IBM, Yorktown Heights, New York, June 2000

University of Maryland – College Park, Maryland, January 2001

University of Florida – Gainsville, Florida, January 2001

Texas A&M University, College Station, Texas, January 2001

Georgetown University, Washington, D.C., February 2001

University of California, Davis, California, February 2001

University of Connecticut, Storrs, Connecticut, February 2001

Baruch College, New York, New York, February 2001

Conference on New Directions in Time Series Analysis, Marseille, France, April 2001

NSF/NBER Time Series Conference, Raleigh, North Carolina, September 2001

University of Maryland – Baltimore County, Maryland, November 2001

NSF/NBER Time Series Conference, University of Pennsylvania, September 2002

New York University, New York, New York, January 2005

NSF/NBER Time Series Conference, Heidelberg, Germany, September 2005

North Carolina State University, Raleigh, North Carolina, October 2005

University of California, Santa Barbara, California, November 2005

University of Pennsylvania, Philadelphia, Pennsylvania, March 2006

2006 International Workshop on Applied Probability, Storrs, Connecticut, May 2006

62nd European Meeting of the Econometric Society, Budapest, Hungary, August 2007

NBER/NSF time series conference, Aarhus, Denmark, September 2008

Texas A&M University, Department of Economics, October 2008

Conference of Econometrics, Time Series Analysis and Systems Theory, a Conference in Honor of Manfred Deistler, Vienna, Austria, June 2009

University of Heidelberg, Germany, June 2010