

Collin S. Philipps
Department of Economics
University of Illinois Urbana-Champaign
Urbana, IL 61801 USA
(217)855-3432

Education

- 2021 UNIVERSITY OF ILLINOIS URBANA-CHAMPAIGN
Doctor of Philosophy in Economics, May 2021
Master of Arts in Economics, December 2017
- 2015 ILLINOIS STATE UNIVERSITY
Master of Science in Mathematics, May 2015
Master of Science in Applied Economics, May 2014
Bachelor of Science (Cum Laude) in Economics, August 2012

Research Interests

Mathematical Econometrics (Expectile Regression)
Empirical Macroeconomics (Monetary Policy, Fiscal Policy)
Contingency Prediction (Forecasting)

Research

When is an Expectile the Best Linear Unbiased Estimator?

Job Market Paper

Government Spending Between Active and Passive Monetary Policy
(with Sebastian Laumer, University of Illinois), **Coauthor's Job Market Paper**

The MLE of Aigner, Amemiya, and Poirier is not the Expectile MLE

Revise and Resubmit, *Econometric Reviews*

Does the Government Spending Multiplier Depend on the Business Cycle?

(with Sebastian Laumer, University of Illinois), **Under Review, *Journal of Money, Credit, and Banking***

Modifying the Gaussian Kernel for Kernel Density Estimation with Censoring

Quasi-Maximum Likelihood Estimation for Conditional Expectiles

Books-In-Progress

Econometrics II
(Text for a graduate-level econometrics course)

Expectiles

(Text for a graduate-level course on Expectiles & Quantiles)

Papers-In-Progress

Are Forecasters' Loss Functions Observable?

(with Minchul Shin, Federal Reserve Bank of Philadelphia)

Expectiles Three Ways

Comments on Estimating Smooth-Transition Vector Autoregressions

Expectile Regression in Stata

Expectile Regression in R

Testing the Efficacy of Social Distancing with Expectiles

**other projects can be found on my personal website*

Academic Positions

- 2017- Instructor, University of Illinois Urbana-Champaign
- 2017 Teaching Assistant to Dr. Bryan Buckley, University of Illinois Urbana-Champaign
- 2016 Teaching Assistant to Dr. Jose Vasquez, University of Illinois Urbana-Champaign
- 2014-19 Lecturer, Economics, Illinois State University
- 2012-14 Research Assistant, Institute for Regulatory Policy Studies

Honors and Awards

- 2017- *List of Teachers Ranked as Excellent*
- Spring 2020 (*Outstanding*) (*multiple classes*)
- Fall 2019 (*Outstanding*) (*multiple classes*)
- Spring 2019 (*Outstanding*) (*multiple classes*)
- Fall 2018 (*multiple classes*)
- Spring 2018
- Fall 2017
- **"Outstanding"* awarded to only the top 10% of instructors
- 2015-16 Graduate School Fellowship, University of Illinois–Economics
- 2015 *Best Statistical Project Award* awarded by the Illinois State University Actuarial Society for an outstanding Master's thesis.
- 2014 *Scott M. Elliott Graduate Scholarship*

Presentations (*Co-Author, ♠Scheduled)

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- 2020 3rd Workshop in SVAR Models, London; University of Hamburg*; University of Kansas*; University of Nebraska; University of Illinois; PhD–Economics Virtual Seminar*♠, Southern Economics Association 90th Annual Meeting*♠
- 2019 Illinois State University Economics Department; Midwest Econometrics Group, 29th Annual Conference; University of Illinois Macro Seminar; University of Illinois Macroeconomics Brown Bag series; RCEA Macro, Money and Finance Conference, Waterloo*
- 2018 University of Illinois Macroeconomics Brown Bag series (served as chair, 2017-18 and 2018-19 seasons)

Service

Referee: International Journal of Forecasting

- 2020 Student Project advisor to Hana Abbed, Yuqiao Guo, Shangya Xu, Caoxian Wang, Alan Qin, Yue Yuan, Satyam Paudel
- 2017-19 Chair, UIUC Macroeconomics Brown Bag Series
- 2014-16 Faculty Advisor, Virtual Reality club (Illinois State University)

Programming and Analysis Skills

Matlab, R, Python, Stata, Eviews, LaTeX, Linux

Personal Information

Languages: English (native)

Citizenship: United States

Instruments: Piano (expert), Bass Guitar (advanced), Guitar (advanced), Upright Bass (intermediate)

Stock Picks: Tesla

Affiliations

American Economic Association

References**Minchul Shin**

Research Department
Federal Reserve Bank
of Philadelphia
Ten Independence Mall
Philadelphia, PA 19106
visiblehand@gmail.com
(215)574-6079

Pooyan Amir-Ahmadi

Economics
University of Illinois
at Urbana-Champaign
1407 W Gregory Dr.
Urbana, IL 61801
pooyan@illinois.edu
(217)300-4648

Dan Bernhardt

Economics
University of Illinois
at Urbana-Champaign
1407 W Gregory Dr.
Urbana, IL 61801
danber@illinois.edu
(217)244-5708

Martin Perry

Economics
University of Illinois
at Urbana-Champaign
1407 W Gregory Dr.
Urbana, IL 61801
mkperry@illinois.edu
(217)333-0120