



## Byeongchan Seong

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### RESEARCH INTERESTS

Time Series Analysis

### EDUCATION

- Ph. D. in Statistics, Seoul National University, Korea, 02/2004
- M. S. in Computer Science and Statistics, Seoul National University, Korea, 02/1997
- B. S. in Computer Science and Statistics, Seoul National University, Korea, 02/1995

### EMPLOYMENT

- 03/2011 ~ Present: Associate Professor, Dep. of Applied Statistics, Chung-Ang University, Korea
- 03/2007 ~ 02/2011: Assistant Professor, Dep. of Statistics, Chung-Ang University, Korea
- 01/2006 ~ 02/2007: Visiting Assistant Professor, Dep. of Mathematics, POSTECH, Korea
- 09/2004 ~ 12/2005: Postdoctoral Fellow (Associate in Research), Dep. of Management and Operations, Washington State University, U.S.A.
- 09/2002 ~ 09/2004: Administrative Assistant (Staff), Research Institute for Basic Sciences, Seoul National University, Korea
- 12/2000 ~ 08/2002: Team Manager for Computerized Adaptive Test Research, ORANDIF INC., Korea

### SELECTED PUBLICATIONS

- **Seong, B.**, Ahn, S. K., and Zadrozny, P. A. (2013), "Estimation of vector error correction models with mixed-frequency data," *Journal of Time Series Analysis*, doi: 10.1111/jtsa.12001.
- **Seong, B.** (2013), "Bootstrap test for seasonal cointegrating ranks," *Applied Economics Letters*, 20(2), 147–151.

- Kang, S., Lee, S., Won, Y., and **Seong, B.** (03/2010), "On-Line Prediction of Nonstationary Variable-Bit-Rate Video Traffic," *IEEE Transactions on Signal Processing*, 58(3), 1219–1237.
- **Seong, B.** (06/2009), "Extended Complex Error Correction Models for Seasonal Cointegration," *Journal of the Korean Statistical Society*, 38(2), 191–198.
- **Seong, B.** (04/2009), "Bonferroni Correction for Seasonal Cointegrating Ranks," *Economics Letters*, 103(1), 42–44.
- **Seong, B.**, Ahn, S. K., and Jeon, Y. (09/2008), "A Note on Spurious Regression in Seasonal Time Series," *Journal of Statistical Computation and Simulation*, 78(9), 843–851.
- **Seong, B.**, Cho, S., and Ahn, S. K. (07/2007), "Inference of Seasonal Cointegration with Linear Restrictions," *Journal of Statistical Computation and Simulation*, 77(7), 593–603.
- **Seong, B.**, Morshedb, A. M., and Ahn, S. K. (12/2006), "Additional Sources of Bias in Half-life Estimation," *Computational Statistics and Data Analysis*, 51(3), 2056–2064.
- **Seong, B.**, Cho, S., and Ahn, S. K. (08/2006), "Maximum Eigenvalue Test for Seasonal Cointegrating Ranks," *Oxford Bulletin of Economics and Statistics*, 68(4), 497–514.

## TEACHING

- Mathematical Statistics
- Time Series Analysis
- Regression Analysis
- Probability