Natasha Kang

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Nationality

Canadian citizen

Education

B.S. Major in Biology, Cell Biology and Genetics Option and Major in Economics, University of British Columbia, May 2013.

M.A. in Economics, University of British Columbia, November 2014.

Ph.D. in Economics, University of British Columbia, November 2021.

Fields

Econometrics, Macroeconomics, International Finance

Publication

Modelling long cycles (*with Vadim Marmer*): *Journal of Econometrics, May 2024*

ABSTRACT. Recurrent boom-and-bust cycles are a salient feature of economic and financial history. Cycles found in the data are stochastic, often highly persistent, and span substantial fractions of the sample size. We refer to such cycles as "long". In this paper, we develop a novel approach to modeling cyclical behavior specifically designed to capture long cycles. We show that existing inferential procedures may produce misleading results in presence of long cycles, and propose a new econometric procedure for inference on the cycle length. Our procedure is asymptotically valid regardless of the cycle length. We apply our methodology to a set of macroeconomic and financial variables for the U.S. We find evidence of long stochastic cycles in the standard business cycle variables, as well as in credit and house prices. However, we rule out the presence of stochastic cycles in asset market data. Moreover, according to our result, financial cycles as characterized by credit and house prices tend to be twice as long as business cycles.

Work in Progress

A Framework for Common Long Cycles (*with James A. Duffy, Vadim Marmer and Jerome R. Simons*).

Unknown Group Structures in Econometric Models (*with Joshua Catalano, Vadim Marmer, Paul Schrimpf*).

Industrial structure and international portfolios: Theory and Evidence from the US (*with Viktoria Hnatkovska*)

Conference Presentations

2025 *A Framework for Common Long Cycles*: Symposium on Econometric Theory and Applications; Econometric Society World Congress; California Econometrics Conference.

Teaching

Current:

Time Series Analysis (WISE) (Undergraduate)	Ongoing
Econometrics (Chow Institute) (Undergraduate)	Ongoing

Previous:

Applied Time Series Econometrics (Graduate)	2021
Introduction to Econometrics (Undergraduate)	2022

Employment

Assistant Professor at Xiamen University	Aug 2024 - present
Post-doctoral fellowship at University of British Columbia	Nov 2023 - Apr 2024
Assistant Professor at University of Victoria (Limited Term)	Jul 2021 - Jun 2022