Gloria González-Rivera

Short biography

Gloria González-Rivera is Professor of Economics at the University of California Riverside. She received her Ph.D. from the University of California San Diego where she wrote her dissertation under the supervision of 2003 Nobel Laureate Professor Robert F. Engle. Her research focuses on the development of econometric and forecasting methodology with applications to financial markets, volatility forecasting, risk management, and agricultural markets. Her research is published in top venues such as *Journal of Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Applied Econometrics*, *International Journal of Forecasting*, the *Handbook of Empirical Economics and Finance*, among others. She is also the sole author of the textbook *Forecasting for Economics and Business* (Pearson/Addison-Wesley, 2012). Professor González-Rivera is a Fulbright Scholar, and she was awarded the UC-Riverside University Scholar distinction (2007-2011) for her research and teaching contributions as well as several teaching awards at UC-San Diego. She is Associate Editor for the *International Journal of Forecasting*. Her research has been funded by the National Science Foundation, the California Native Indian Gaming Association, the International Institute of Forecasters/SAS, the UC-Agricultural and Natural Resources Network, and the Academic Senate of UC-Riverside. She is also a member of the *Scientific, Technical, and Modelling Peer Review Advisory Group* to the South Coast Air Quality Management District in Southern California. She has been a consultant for the hedge fund industry, and the Government-sponsored Enterprise (Freddie Mac) in topics such as mortgage securitization, subordinated debt, and risk management. She served as the Chair of the Economics Department (2003-2008) of UC-Riverside.

Self-statement

My first contact with the *International Institute of Forecasters* took place in 2006 when I attended the 26th International Symposium on Forecasting in Santander. Since then, my doctoral students and I have been participating in every subsequent ISF. In 2009, I was an invited speaker at the IIF Workshop on Predictability of Financial Markets in Lisbon, and in 2010 I co-organized and served as the Program Chair of the 30th International Symposium on Forecasting in San Diego. I was elected IIF director in 2011. Since then, I have been responsible for the organization of IIF Workshops and, under my tenure, the IIF has successfully sponsored five forecasting workshops in a variety of topics (rare events, multivariate time series, big data, ICT, and singular spectrum analysis) taking place in cities all over the world (San Francisco, Melbourne, Frankfurt, London, and Bournemouth). With these activities, we remain faithful to the international and scientifically inclusive nature of our institute. Currently, I am the General Chair for the 35th International Symposium on Forecasting that will take place in Riverside, California this coming June. We have already scheduled a very distinguished roster of keynote speakers from academia and industry. Final preparations are well under way for what we hope will be a very successful event. If elected, I will bring my professional experience as academic researcher, administrator, and organizer to advance the constitutional principles of the Institute. I am deeply committed to the diffusion of scientific forecasting ideas and to the education goals of the Institute.