CURRICULUM VITAE
(2 MARCH 2023)

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BIRTH DATE:	7 July, 1968
NATIONALITY:	Republic of Korea
RESIDENCE:	Korea, –2001, 2008– New Zealand Permanent Resident, 2002–2008
EDUCATION:	B.A. in Economics, Seoul National University, 1989 M.A. in Economics, Seoul National University, 1991 Ph.D. in Economics, Michigan State University, 2001
THESIS:	*Three Essays on Econometrics*; directed by Peter Schmidt

EXPERIENCE:

2012–	Professor, Korea University
2012–2013	Editor, Journal of Economic Theory and Econometrics
2009–	Associate Editor, Econometric Theory
2008–2012	Associate Professor, Korea University
2006–2008	Senior Lecturer, University of Auckland
2006–2006	Senior Lecturer, Victoria University of Wellington
2001–2005	Lecturer, Victoria University of Wellington
1998–2001	Instructor, Michigan State University
1994–1996	Researcher, Department of Economic Research, Korea Long Term Credit Bank Economic Research Institute

TEACHING EXPERIENCE:

Panel data econometrics (Postgraduate, Korea University)
Machine learning (Postgraduate, Korea University)
Econometrics (Undergraduate, postgraduate, Korea University)
Econometrics (Postgraduate, University of Auckland)
Macroeconomics (Undergraduate, University of Auckland)
Introduction to Econometrics (Undergraduate, Victoria University of Wellington)
Econometrics (Undergraduate, Victoria University of Wellington)
Advanced Econometrics A (Postgraduate, Victoria University of Wellington)
Intermediate Macroeconomics (Undergraduate, Michigan State University)

AWARDS:

Teaching Excellence, Korea University, May 2020.
Multa scripsit, Econometric Theory Award, 2015.
Cheong-Ram Academic Award, Korean Economic Association, 2012.
Research Excellence Award, University of Auckland Business School, 2007.
The 2003 A R Bergstrom Prize in Econometrics with
'The Bias of Fixed Effects Estimator for Panel Binary Choice Models.'

GRANTS: Global Research Network Grant, National Research Foundation, September 2014–August 2017.
Korea University Special Research Grant, 2009–2015.
National Research Foundation of Korea Grant, May 2012–April 2013.
National Research Foundation of Korea Grant, May 2011–April 2012.
National Research Foundation of Korea Grant (Social Science Korea), September 2010–August 2013.
National Research Foundation of Korea Grant, May 2010–April 2011.
National Research Foundation of Korea Grant, Jul 2009–Jun 2010.
Korea University New Staff Research Grant, Sep 2008–Aug 2009.
Marsden Fund (Fast Start), 2007/08.
Teaching Development Grant, Victoria University of Wellington, 2002.
Eli Broad School of Business Summer Research Grant, Michigan State University, Summer 1999.

PUBLICATIONS

1. The Asymptotic Distribution of the Instrumental Variable Estimators When the Instruments Are Not Correlated with the Regressors (with Peter Schmidt), *Economics Letters*, 74 (1), 2001, pp. 61–66.

2. The Properties of L_p-GMM Estimators (with Robert de Jong), *Econometric Theory*, 18, 2002, pp. 419–504.

3. Closest Moment Estimation under General Conditions (with Robert de Jong), *Annales d'Economie et de Statistique*, 74, 2004, 1–13.

4. Estimation of a Panel Data Model with Parametric Temporal Variation in Individual Effects (with Luis Orea and Peter Schmidt), *Journal of Econometrics*, 126, 2005, 241-267.

5. GMM with Many Moment Conditions (with Peter C. B. Phillips), *Econometrica*, 74, 2006, 147–192.

6. Determinants of Covariance Matrices of Differenced AR(1) Processes. *Econometric Theory*, 23(6), 2007, 1248–1254.

7. Gaussian Inference with AR(1) Time Series with or without Unit Root (with Peter C B Phillips). *Econometric Theory*, 24, 2008, 631–650.

8. Detecting Invalid Instruments Using L_1-GMM. *Economics Letters*, 101, 2008, 285–287.

9. Testing for the Mixture Hypothesis of Geometric Distributions (jointly with Jin Seo Cho), *Journal of Economic Theory and Econometrics*, 20, 2009, 31–55.

10. GMM Estimator for Dynamic Panels with Fixed Effects and Strong Instruments at Unity (jointly with Peter C. B. Phillips). *Econometric Theory*, 26, 2010, 119–151.

11. LAD Asymptotics under Conditional Heteroskedasticity with Possibly Infinite Error Densities (jointly with Jin Seo Cho and Peter C. B. Phillips). *Econometric Theory*, 26, 2010, 953–962.

12. A GMM Interpretation of the Paradox in the Inverse Probability Weighting Estimation of the Average Treatment Effect on the Treated (jointly with Beomsoo Kim). *Economics Letters*, 110, 2011, 163–165.

13. Infinite Density at the Median and the Typical Shape of Stock Return Distributions (jointly with Jin Seo Cho and Peter C. B. Phillips). *Journal of Business and Economic Statistics*, 29(2), 2011, 282–294.

14. Uniform Asymptotic Normality in Stationary and Unit Root Autoregression (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometric Theory*, 27, 2011, 1117–1151.

15. Asymptotic Distribution of Factor Augmented Estimators for Panel Regression (jointly with Ryan Greenaway-McGrevy and Donggyu Sul). *Journal of Econometrics*, 169, 2012, 48–53.

16. Estimation the Number of Common Factors in Serially Dependent Approximate Factor Models (with Ryan Greenaway-McGrevy and Donggyu Sul). *Economics Letters*, 116, 2012, 531–534.

17. Standardization and Estimation of the Number of Factors for Panel Data (with Ryan Greenaway-McGrevy and Donggyu Sul). *Journal of Economic Theory and Econometrics*, 23(2), 2012, 79–88.

18. Network Effect of Transportation Infrastructure: A Dynamic Panel Evidence (jointly with Kyoung-Youn Na and Chang-Ho Yoon). *Annals of Regional Science*, 50(1), 2013, 265–274.

19. Dependence of Economic Growth on CO2 Emissions (with Hyelim Lee). *Journal of Economic Development*, 38(1), 2013, 47–57.

20. First Difference Maximum Likelihood and Dynamic Panel Estimation (with Peter C. B. Phillips). *Journal of Econometrics*, 175, 2013, 35–45.

21. X-Differencing and Dynamic Panel Model Estimation (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometric Theory*, 30, 2014, 201–251.

22. An Empirical Analysis of Effects on the Effects of Franchisee's Store Renovation (with Kiho Yoon). *San-Up-Jo-Jik-Yeon-Gu (Journal of Korean Academic Society of Industrial Organization)*, 22(1), 2014, 31–60 (in Korean).

23. Too Old to Play? (with Jae Nahm and Sei Beom Won). *Eung-Yong-Kyeong-Je-Yeon-Gu (Applied Economics)*, 16(1), 2014, 161–190 (in Korean).

24. The Role of Constant Instruments in Dynamic Panel Estimation (with Hyoungjong Kim), *Economics Letters*, 124, 2014, 500–503.

25. Efficient Estimation and Inference for Difference-in-Difference Regressions with Persistent Errors (with Ryan Greenaway-McGrevy and Donggyu Sul). *Advances in Econometrics*, 33, 2014, 281–302.

26. The True Limit Distributions of the Anderson-Hsiao IV Estimators in Panel Autoregression (with Peter C. B. Phillips). *Economics Letters*, 127, 2015, 89–92.

27. An Empirical Analysis of the Private Tutoring Prohibition Policy and Class Mobility (jointly with Soomyung Jang and Eugene Yeo). *Korea Social Policy Review*, 23(1), 2016, 179–202 (in Korean).

28. Aging Population, Increasing Income and Consumption Structure (jointly with Kwanho Shin). *Sa-Hoi-Gwa-Hak-Yeon-Gu*, 23(1), 2016, 7–24 (in Korean).

29. Measuring Effort Incentives in a Tournament with Many Participants: Theory and Application (jointly with Changhui Kang and Sam-Ho Lee). *Economic Inquiry* 54(2), 2016, 1240–1250.

30. Efficiency Comparison of Random Effects Two Stage Least Squares Estimators. *Economics Letters* 148, 2016, 59–62.

31. Lag Length Selection for Panel Autoregressive Models (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometrics Reviews* 36:1–3, 2016, 225–240.

32. Can Obesity Cause Depression? A Pseudo-panel Analysis (jointly with Hyungserk Ha and Beomsoo Kim). *Journal of Preventive Medicine and Public Health* 50, 2017, 262–267.

33. Factor Analysis of Korea's Exports Slowdown Using International Input-Output Table: Cyclical Factor vs. Structural Factor? (jointly with Chanbok Kim and Hongshik Lee). *Kukje Kyungje Yongu (Studies in International Economics)* 23(4), 2017, 1–27 (in Korean).

34. Bias Reduction by Imputation for Linear Panel Data Models with Nonrandom Missing (jointly with Goeun Lee). *Journal of Economic Theory and Econometrics* 29(1), 2018, 1–25.

35. What Explains Current Account Surplus in Korea? (jointly with Kwanho Shin). *Asian Economic Papers* 17(2), 2018, 70–93.

36. Moment Restrictions and Identification in Linear Dynamic Panel Data Models (jointly with Tue Gørgens and Sen Xue). *Annals of Economics and Statistics* 134, 2019, 149–176.

37. Dynamic Panel GMM Using R (jointly with Peter C. B. Phillips). *Conceptual Econometrics Using R*, Handbook of Statistics, vol 41, edited by Hrishikesh D. Vinod and C. R. Rao, 2019, 119–144.

38. Test of Block Zero Restrictions in Factor Loadings (jointly with Dukpa Kim). *Journal of Economic Theory and Econometrics* 30(3), 2019, 100–112.

39. Testing for the Null of Block Zero Restrictions in Common Factor Models (jointly with Dukpa Kim). *Economics Letters* 188, 2020, 108903.

40. On the Asymptotic Distribution of the Quadratic GMM Estimator of a Dynamic Panel Data Model under a Unit Root (jointly with Tue Gørgens and Sen Xue). *Economics Letters* 197, 2020, 109605.

41. Can Lessons Learned from Past Economic Crises Help Predict Futuer Economic Crises? (jointly with Kwanho Shin). *Journal of Economic Theory and Econometrics* 33(2), 2022, 96–111.

42. Bias Correction for Within-group Estimation of Panel Data Models with Fixed Effects and Sample Selection (jointly with Goeun Lee). *Economics Letters* 220, 2022, 110882.

43. Insolvency Prediction of Korean Households Using Big Data Analysis Methods (jointly with Kwanho Shin). *Geum-Yung-An-Jeong-Yeon-Gu (Studies on Financial Stability)* 39, 2022, 39–69 (in Korean).

44. Dynamic Panel GMM Estimation with Improved Finite Sample Properties Using Parametric Restrictions for Dimension Reduction (jointly with Hyoungjong Kim). *Empirical Economics*, 2023, forthcoming.

45. Heteroskedasticity-Robust Standard Errors for Dynamic Panel Data Models with Fixed Effects (jointly with Hyoungjong Kim). *Oxford Bulletin of Economics and Statistics*, 2023, forthcoming.

BOOKS

Lectures on Panel Data Econometrics (in Korean), 2017, 2019, 2021, Pak-Young-Sa.

Lectures on Econometrics (in Korean), 2016, 2017, 2019, 2022, Pak-Young-Sa.

Korean translation (jointly with Sangsoo Park) of *Introductory Econometrics: A Modern Approach* (originally written by Jeffrey M. Wooldridge), 2015, 2019, Pak-Young-Sa.

MISCELLANEOUS PUBLICATIONS

1. “Instrumental Variables” entry in *Encyclopedia of Measurement and Statistics*, edited by N. J. Salkind, 2007, SAGE Publications (jointly with John Randal).

2. “Generalized Method of Moments” entry in *Encyclopedia of Measurement and Statistics*, edited by N. J. Salkind, 2007, SAGE Publications (jointly with John Randal).

3. Meeting Report: “Report of the 12th New Zealand Econometrics Study Group Meeting” (jointly with V. Hall, C. Plantier, and P. Thomson). *Econometric Theory*, 20, 2004, 431–435.

OTHER PROFESSIONAL SERVICES AND ACTIVITIES

1. Refereeing: Econometrica, Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, Nonlinear Dynamics & Econometrics, Environmental Modeling and Assessment, Journal of Productivity Analysis, Empirical Economics, Journal of Economic Theory and Econometrics, Labour Market Bulletin, New Zealand Economic Papers, Information Economics and Policy, Mathematics and Computers in Simulation, Routledge.

2. Conference organisation:

- The 2003 New Zealand Econometrics Study Group Meeting in Wellington (with Peter Thomson and Christopher Plantier).
- New Zealand Econometrics Study Group Meeting (with Donggyu Sul), University of Auckland, 2008.
- The 2011 Asian Meeting of Econometric Society, Korea University, 2011.

3. External lectures

   - Panel data
   - Machine learning

COMPUTER-RELATED ACTIVITIES AND SKILLS

1. Project owner and maintainer of *fig2pstricks* (freecode.com/project/fig2pstricks/), an xfig-to-pstricks converter.
2. Package owner and maintainer of *loedata* (CRAN).
3. Computer skills: R, Stata, Gauss, Python, EViews, C/C++, PHP, Unix Shell scripting, Pascal, Fortran, Perl, HTML, JavaScript, TeX/LaTeX, Linux (Slackware, Ubuntu), etc.