CURRICULUM VITAE

October 2018

HYUNGSIK ROGER MOON

KAP 310B
Department of Economics
University of Southern California
Los Angeles, CA 90089

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CURRENT POSITION

- Professor, Department of Economics, University of Southern Califonia

EDUCATION

- Ph.D. (Economics), Yale University, 1998
- M.Phil (Economics), Yale University, 1996
- M.A. (Economics), Seoul National University, 1991
- B.A. (Economics), Seoul National University, 1989

DISSERTATION TITLE

- Nonstationary Econometrics with Panel Data

RESEARCH INTERESTS

- Econometrics Theory, Applied Econometrics

APPOINTMENTS / POSITIONS

- Affiliated Faculty, USC Lusk Center for Real Estate, since 2016
- Associate Director, USC Dornsife INET, 2014 - 2017
- Part time Professor, Economics Department, Yonsei University, since 2013
- Visiting Professor, Division of the Humanities and Social Sciences, California Institute of Technology, 2014
- Professor, Economics Department, University of Maryland, 2011 - 2012
- Visiting Lecturer, Division of the Humanities and Social Sciences, California Institute of Technology, 2007
- Visting Professor of Economics, University of Pennsylvania, 2006
- Associate Professor, Economics Department, USC, 2004 - 2008
- Assistant Professor, Economics Department, USC, 2000 - 2004
- Assistant Professor, Economics Department, UC Santa Barbara, 1998 - 2000

AWARD, GRANTS, and FELLOWSHIPS

- Carl Anderson Fellowship, Cowles Foundation, Yale University (1997-1998)
- The Korea-America Economic Association Young Scholar Award (2005)
- Econometric Theory Multa Scripsit Award (2006)
- Maekyung/KAEA Economist Award (2012)
- Faculty Development Award, College of Art and Science, USC (2000-2009)
- Research Award, Lusk Center of Real Estate, USC (2007-2008, 2013-2015, 2017-2018)
- R.K Cho Economics Award (2018)

National Research Foundation of Korea Grant

- Study of Dynamic Panel Regressions of Large N,T Panel, NRF-2014S1A5A8012177, W20,000,000, 2014-2015.
- Estimation of Peer Effects in Endogenous Social Networks: Control Function Approach, NRF- 2017S1A5A2A01023679, W20,000,000, 2017-2018

National Science Foundation

- Asymptotic Analysis of Panel Regression Models with Unobserved Interactive
Individual Effects, SES 0920903, $67,786, 2009-2010.
- Forecasting with Dynamic Panel Data Models, SES 1625586, $180,675, 2016-2018.

PUBLICATIONS

1. Within-District School Lotteries, District Selection, and the Average Partial Effects of School Inputs (with Eleanor Jawon Choi and Geert Ridder), forthcoming in **Korean Economic Review** (2018)

2. Estimating the Gains from New Rail Transit Investment: A Machine Leaning Tree Approach (with Seungwoo Chin and Matthew Kahn), forthcoming in **Real Estate Economics** (2018)

3. Inference for VARs Identified with Sign Restrictions (with Frank Schorfheide, Eleonora Granziera), forthcoming in **Quantative Economics** (2018)

4. Estimation of Graphical Models using the $L_{1,2}$ Norm (with Khai Chiong), **Econometrics Journal,** Vol 21, 247-263 (2018)

5. Estimation of Random Coefficients Logit Demand Models with Interactive Fixed Effects (with Matt Shum and Martin Weidner), **Journal of Econometrics,** Vol 206, 613-644 (2018)

6. Many IVs Estimation of Dynamic Panel Regression Models with Measurement Error (with Nayoung Lee and Qiankun Zhou), **Journal of Econometrics,** Vol 200, 251-259 (2017)

7. LM Test of Neglected Correlated Random Effects and Its Application (with Jinyong Hahn and Connan Snider), **Journal of Business and Economic Statistics,** Vol 35, 359-370 (2017)

8. Dynamic Linear Panel Regression Models with Interactive Fixed Effects (with Martin Weidner), **Econometric Theory,** Vol 33, 158-195 (2017)

9. Linear Regression for Panel with Unknown Number of Factors as Interactive Fixed Effects (with Martin Weidner), **Econometrica,** Vol 83, 1543-1579 (2015)

10. Incidental Parameters and Dynamic Panel Modeling (with Benoit Perron and Peter C.B. Phillips), Chapter 4, **Oxford Handbook of Panel Data,** Oxford Unversity Press (2015).

11. Demand Estimation with High-Dimensional Product Characteristics (with Ben Gillen and Matt Shum), **Advances in Econometrics,** ed. I. Jeliazkov and D. Poirier, Vol 34, 2014.

12. Point Optimal Panel Unit Root Tests with Serially Correlated Errors (with Benoit Perron and Peter C.B. Phillips), **Econometrics Journal**, Vol 17, 338-372 (2014)

13. Peter C.B. Phillips Contributions to Panel Data Methods, **Econometric Theory**, Vol 30, 882-893 (2014)

14. Estimation of an Education Production Function under Random Assignment with Selection (with Eleanor Jawon Choi and Geert Ridder), **American Economic Review: Papers and Proceedings,** Vol 104(5), 206-211 (2014).

15. Predictability Tests for a Small Number of Nested Models (with Eleonora Granziera and Kirstin Hubrich), **Journal of Econometrics,** Vol 182, 174-185 (2014).

16. Large-N and Large-T Properties of Panel Data Estimators and the Hausman Test (with Seungchan Ahn), **Festschrift in honor of Peter Schmidt,** ed. W. Horrace and R. Sickles, Springer Schience & Business Media, New York (2014).

17. Specification Tests of Overidentifying Restrictions for Minimum Distance Estimation (with Nayoung Lee), **Ewha Journal of Social Science**, Vol 29, 209-220 (2013)

18. Analysis of Interactive Fixed Effects Dynamic Linear Panel Regressions with Measurement Errors (with Nayoung Lee and Martin Weidner), **Economics Letters,** Vol 117, 239-242 (2012).

19. Beyond Panel Unit Root Tests: Using Multiple Testing to Determine Nonstationarity Proporties of Individual Series (with Benoit Perron), **Journal of Econometrics**, Vol 169, 29-33 (2012)

20. Bayesian and Frequentist Inference in Partially Identifeid Models (with Frank Schorfheide), **Econometrica**, Vol 80, 755-782 (2012)

21. Recent Development in Econometrics for Demand Analysis (with Jinyong Hahn and Kyooil Kim), **Festschrift in Honor of H.K. Pyo**, ed. B.S. Seo and C.Y. Song, Mooyeok Kyeongyoungsa. (2012)

22. Test of Random vs Fixed Effects with Small Within Variation (with Jinyong Hahn and John Ham), **Economics Letters**, Vol 112, 293-297 (2011)

23. Hausman Test with Weak Instrumental Variables (with Jinyong Hahn and John Ham), **Journal of Econometrics**, Vol 160, 289-299 (2011)

24. Panel Data Models with Finite Number of Multiple Equilibria (with Jinyong Hahn), **Econometric Theory**, Vol 26, 863-881 (2010)

25. Estimation of Overidentifying Inequality Moment Conditions (with Frank Schorfheide), **Journal of Econometrics**, Vol 153, 136-154 (2009)

26. Asymptotic Local Power of Pooled t – ratio Tests for Unit Roots in Panels with Fixed Effects (with Benoit Perron), **Econometrics Journal**, Vol 11, 80-104 (2008)

27. Incidental Trends and the Power of Panel Unit Root Tests (with B. Perron and P.C.B. Phillips), **Journal of Econometrics**, Vol 141, 416-459 (2007)

28. An Empirical Analysis on Nonstationarity in Panels of Interest Rates with Factors (with Benoit Perron), **Journal of Applied Econometrics** , Vol 22, 383-400 (2007)

29. Seemingly Unrelated Regressions (with Benoit Perron), *The New* Palgrave *Dictionary of Economics, 2nd Edition*, Palgrave and Macmillan, Editors Larry Blume and Steven Durlauf.

30. On the Breitung Test for Panel Unit Roots and Local Asymptotic Power (with B. Perron and P.C.B. Phillips), **Econometric Theory**, Vol 22, 1179-1190 (2006)

31. A Study of a Semiparametric Binary Choice Model with Integrated Covariates (with Emmanuel Guerre), **Econometric Theory**, Vol 22, 721-742 (2006)

32. Reducing Bias of MLE in a Dynamic Panel Model (with Jinyong Hahn), **Econometric Theory***,* Vol 22, 499-512 (2006)

33. Efficient Estimation of the SUR Cointegration Regression Model and Testing for Purchasing Power Parity (with Benoit Perron), **Econometric Reviews**, Vol 23, 293-323 (2004)

34. Testing for a Unit Root in Panels with Dynamic Factors (with Benoit Perron), **Journal of Econometrics**, Vol 122, 81-126 (2004)

35. Maximum Score Estimation of Nonstationary Binary Choice Model, **Journal of Econometrics***,* Vol 122, 385-403 (2004)

36. GMM Estimation of Autoregressive Roots Near Unity with Panel Data (with Peter Phillips), **Econometrica**, Vol 72, 467-522 (2004)

37. Minimum Distance Estimator of Nonstationary Time Series Models (with Frank Schorfheide), **Econometric Theory** , Vol 18, 1385 – 1407 (2002)

38. A Note on the Nonstationary Binary Choice Logit Model (with Emmanuel Guerre), **Economics Letters**, Vol 76, 267-271 (2002)

39. How to Estimate Autoregressive Roots Near Unity (with P.C.B Phillips and Z. Xiao), **Econometric Theory** , Vol 17, 29 – 69 (2001)

40. Estimation of Autoregressive Roots near Unity using Panel Data (with Peter C.B. Phillips), **Econometric Theory**, Vol 16, 927 – 997 (2000)

41. Nonstationary Panel Data Analysis: An Overview of Some Recent Developments (with Peter C.B. Phillips), **Econometric Reviews**, Vol 19, 263 – 286 (2000).

42. Linear Regression Limit Theory for Nonstationary Panel Data (with Peter C.B. Phillips), **Econometrica**, Vol 67, 1057-1111 (1999).

43. Maximum Likelihood Estimation in Panels with Incidental Trends (with Peter C.B. Phillips*),* **Oxford Bulletin of Economics and Statistics**, Vol 61, 771-748 (1999).

44. A Note on Fully-Modified Estimation of Seemingly Unrelated Regressions Models with Integrated Regressors, **Economics Letters**, Vol 65, 25-31 (1999).

PAPERS UNDER REVIEW

1. Minimum Distance Estimation of Heterogeneous Income Profile Model with Fixed Effects (with Nayoung Lee).

2. BLP-Lasso for Aggregate Discrete Choice Models of Elections with Rich Demographic Covariates (with Ben Gillen, Sergio Montero, and Matt Shum).

3. Estimation of Peer Effects in Endogeneous Social Networks: Control Function Approach (with Ida Johnsson)

4. Forecasting with Dynamic Panel Models (with Laura Liu and Frank Schorfheide)

PROFESSIONAL AND/OR CREATIVE ACTIVITY

- Executive Committee, Korea America Economic Association, 2011, 2015
- Member, Econometric Society Member
- Member, Institute of Mathematical Statistics
- Member, Korea America Economic Assocations

EDITORIAL POSITIONS

- Econometric Theory, Associate Editor, 1/2003 – Present
- Journal of Econometrics, Associate Editor, 1/2008 – 12/2010
- Ewha Journal of Social Sciences, Editor, 2012 - Present

REFEREE FOR

Advances in Econometrics, American Economic Review, Annals of Statistics, Communications in Statistics, Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Inquiry, Economic Journal, Economics Letters, Economic Modelling, International Economic Review, Japan and the World Economy, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Education, Journal of Empirical Finance, Journal of International Economics, Journal of International Money and Finance, Journal of Multivariate Analysis, Journal of Tiime Seris Analysis, National Science Foundation, Natural Sciences and Engineering Research Council of Canada, Oxford Bulletin of Economics and Statistics, Quantitive Economics, Resource and Energy Economics, Review of Economics and Studies, Statistica Sinica, UK Economic and Social Research Council

CONFERENCES AND SEMINARS

Program Committee

- Asia Meeting of Econometric Society, Korea Unversity, Korea, 2011

- North America Econometric Society Summer Meeting, USC, Los Angeles, CA 2013
- International Symposium on Econometric Theory and Applications (SETA), Seoul, Korea, 2013
- California Econometrics Conference, USC, 2015
- Big Data Conference, USC, 2016
- Asia Meeting of Econometric Society, Sogang University, Korea, 2018
- North America Meeting of Econometric Society, UC Davis, CA, 2018

Conference Presentations

- The 8th International Panel Data Conference, Gothenberg, Sweden, 1998
- The Cowles Foundation Conference of New Developments in Time Series Econometrics, Yale University, 1999
- The World Congress of Econometric Society Meeting, Seattle, WA, 2000
- The Econometric Society Winter Meeting, Atlanta, GA, 2002
- The North American Summer Meetings of the Econometric Society, UCLA, 2002
- The Econometric Society Winter Meeting, Washington D.C., 2003
- The North American Summer Meetings of the Econometric Society, Northwestern University, IL, 2003
- The CIREQ Time Series Conference, University of Montreal, Quebec, 2005
- European Econometric Society Meeting, Vienna, Austria, 2006
- New Zealand Econometric Study Group, Auckland, New Zealand, 2008
- Conference in Honor of Peter C.B. Phillips, Singapore, 2008
- SETA Conference, Seoul, Korea, 2008
- SITE, Stanford University, 2008
- All UC Econometrics Conference, Berkeley, UC Berkeley, 2008
- Cowles Foundation Econometrics Conference, Yale University, 2009
- The World Congress of Econometric Society Meeting, Shanghai, China, 2010
- California Econometrics Conference, UC Davis, 2012.
- The info-Metrics Conference, UC Riverside, 2012
- Allied Social Science Associations Annual Meeting, San Diego, CA, 2013
- International Panel Data Symposium, WISE, Xiamen University, China, 2013
- High Dimensional Data Analysis Conference, Cemmap, UCL, London, UK, 2013
- Recent Developments in Forecasting Techniques for Macro and Finance, USC, 2013
- Allied Social Science Associations Annual Meeting, Philadelphia, PA, 2014
- Asian Meeting of Econometric Society, Taipei, Taiwan, 2014
- International Symposium on Recent Developments in Econometric Theory with Applications, WISE, Xiamen University, China, 2014
- SETA Conference, Hitotsubashi, Japan, 2015
- International Symposium on Recent Developments in Econometric Theory with Applications, WISE, Xiamen University, China, 2015
- Frontiers of Theoretical Econometrics, University of Konstanz, Germany, 2015
- The World Congress of Econometric Society Meeting, Montreal, Canada, 2015
- California Econometrics Conference, USC, 2015

- Big Data Conference, University of Cambridge, UK, 2015
- The Third Annual Conference of the International Association for Applied Econometrics (IAAE), Milan, Italy, 2016.
- Australasia Meeting of the Econometric Society, Sydney, Australia, 2016 (Invited Speaker)
- Berkeley Networks Conference, UC Berkeley, 2016.
- UCLA-USC Mini Conference, UCLA, 2017.
- Cambridge INET Panel Data Workshop, 2017.
- Asian Meeting of Econometric Society, Chinese University of Hong Kong, 2017.
- The Fourth Annual Conference of the International Association for Applied Econometrics (IAAE), Sapporo, Japan, 2017.
- Conference in honor of Daniel McFadden, USC, 2017
- Forecasting and Empirical Methods in Macroeconomics and Finance, NBER, 2017
- Time Series Conference, NBER-NSF, Northwestern University, 2017
- UCLA-USC Mini-Conference, UCLA 2018
- Workshop on Machine Learning and Econometrics, UCL, London, 2018
- International Conference on Econometrics, Chengdu, China, 2018
- Asian Meeting of Econometric Society, Sogang University, Seoul, 2018
- International Panel Data Conference, Sogang University, Seoul, 2018 (Invited Speaker)
- The Fifth Annual Conference of the International Association for Applied Econometrics (IAAE), Montreal, Canada, 2018
- European Meeting of Econometric Society, Cologne, Germany, 2018

DISSERTATION COMMITTEE

Committee Chair

- Eleonora Granziera, Ph.D., Econ, USC, May 2010
  (Placement: Economist, Bank of Canada)
- Martin Weidner, Ph.D., Econ, USC, May 2011
  (Placement: Lecturor (Assistant Professor), University College London, U.K.)
- Ida Johnsson, Ph.D., Econ, USC, May 2018
  (Placement: Data Scientist, MD Insider)

Committee Member

- Youngbae Moon, Ph.D., Econ, UCSB, June 2000,
  (Placement: Director of Regional Planning WEFA)
- Ed Bolsdon, Ph.D., Econ, UCSB, June 2000,
  (Placement: Assistant Professor, San Diego State University)
- Jim Grefer, Ph.D., Econ, UCSB, June 2001,
  (Placement: Researcher Center for Naval Analyses)
- Atul Gupta, Ph.D., Econ, USC, May 2002
- Echu(Albert) Liu, Ph.D., Econ, USC, Dec 2006,
  (Placement: Assistant Professor, School of Allied Health, Southern Illinois University)

- Suriya, Poolvoralaks, Ph.D., Econ, May 2007
- Jose Villalobos, Ph.D., Math, May 2007
- Shin-Huei Wang, Ph.D., Econ, Dec 2007,
  (Placement: CORE Universite Catholique de Louvain)
- Shivendu Shivendu, Ph.D., Econ, USC, May 2008,
  (Placement: Assistant Professor, UC Irvine)
- Pawel Szerszen, Ph.D., Econ, USC, May 2008,
  (Placement: Federal Researve Board of Governor)
- Seema Pai, Ph.D., Marketing, USC, May 2008,
  (Placement: Assistant Professor, Boston University)
- Nayoung Lee, Ph.D., Econ, USC, May 2009,
  (Placement: Assistant Professor, Chinese University of Hong Kong)
- Luis Diestre, Ph.D., Marketing, USC, May 2009
- Mehdi Majbouri, Ph.D., Econ, USC, May 2010,
  (Placement: Assistant Professor, Babson College)
- Kwanok Lee, Ph.D., SPPD, May 2011
  (Placement: National University of Singapore)
- Joo Hee Oh, Ph.D., Information and Operations Management, USC, May 2011,
  (Placement: Post Doc, MIT Sloan)
- Youngyun Yun, Ph.D. Math, USC, May 2011
  (Placement: US bank)
- Younoh Kim, Ph.D., Econ, USC, May 2013
  (Placement: Assistant Professor, Eastern Michigan Univ)
- Bomin Kim, Ph.D., Econ, USC, May 2013
  (Placement: Economist, KISDI)
- Shuyang Sheng, Ph.D., Econ, USC, May 2013
  (Placement: Assistant Professor, UCLA)
- Jongwhan Kim, Ph.D., Accouting, USC, May 2013
- Qiankun Zhou, Ph.D., Econ, USC, May 2015
  (Placement: Assistant Professor, SUNY Binghamton)
- Seungwoo Chin, Ph.D., Econ, USC, May 2018
  (Placement: Deputy Director, Minstray of Strategy and Finance, Korea)