CURRICULUM VITAE

February 2012

HYUNGSIK ROGER MOON

KAP 300
Department of Economics
University of Southern California
Los Angeles, CA 90089

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CURRENT POSITION

- Professor, Department of Economics, University of Southern California

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 HELD

- Professor, Economics Department, USC, Since 2008
- 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)
- Faculty Development Award, College of Art and Science, USC (2000-2009)
- Research Award, Lusk Center of Real Estate, USC (2007, 2008)

- National Science Foundation (2009-2010), Asymptotic Analysis of Panel Regression Models with Unobserved Interactive Individual Effects (SES 0920903)
- Maekyung/KAEA Economist Award (2012)

REFEREED JOURNAL PUBLICATION

1. Bayesian and Frequentist Inference in Partially Identifeid Models (with Frank Schorfheide), *forthcoming in* **Econometrica**, (2012)

2. Beyond Panel Unit Root Tests: Using Multiple Testing to Determine Nonstationarity Proporties of Individual Series (with Benoit Perron), *forthcoming in* **Journal of Econometrics**, (2012)

3. Contributions of Peter C.B. Phillips to Panel Data Analysis (with Benoit Perron), *forthcoming in* **Econometric Theory**, (2012)

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

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

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

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

8. 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)

9. 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)

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

11. 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)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

OTHER PUBLICATIONS

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

WORKING PAPERS

- Estimation of Random Coefficients Logit Demand Models with Interactive Fixed Effects (with Matt Shum and Martin Weidner) *under revision for resubmission.*

- Dynamic Linear Panel Regression Models with Interactive Fixed Effects (with Martin Weidner), *under revision for resubmission.*

- Linear Regression for Panel with Unknown Number of Factors as Interactive Fixed Effects (with Martin Weidner), *under revision for resubmission.*

- Inference for VARs Identified with Sign Restrictions (with Frank Schorfheide, Eleonora Granziera, and Mihye Lee), *under revision for resubmission.*

- Analysis of Interactive Fixed Effects Dynamic Linear Panel Regressions with Measurement Errors (with Nayoung Lee and Martin Weidner), *under revision for resubmission*.

- Predictability Tests for a Small Number of Nested Models (with Eleonora Granziera and Kirstin Hubrich), *under review*

- Point Optimal Panel Unit Root Tests with Serially Correlated Errors (with Benoit Perron and Peter C.B. Phillips), *under review.*

PROFESSIONAL AND/OR CREATIVE ACTIVITY

- Executive Committee, Korea America Economic Association, 2011
- Member, Econometric Society
- 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

REFEREE FOR

- Advances in Econometrics, Annals of Statistics, Communications in Statistics, Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Inquiry, Economic Journal, Economics Letters, 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, Resource and Energy Economics, Review of Economics and Studies, UK Economic and Social Research Council

REVIEWER FOR

- Canada Research Chairs Program.

CONFERENCES AND SEMINARS

Program Committee

- The Asia Econometric Society Meeting, Seoul, Korea, 2011

Conferences

- 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

Seminars

- Arizona State University, Cornell University, Georgetown University, Indiana University, Johns Hopkins University, Michigan State University, North Carolina State University, Ohio State University, Penn State University, Rice University, Syracuse University, Texas A&M University, University of Arizona, University of British Columbia, UC Berkeley, UC Davis, UC Irvine, UC Los Angeles, UC Riverside, UC Santa Barbara, UC Santa Cruz, UC San Diego, University of

Chicago, University of Maryland, University of Michigan, University of Pennsylvania, University of Pittsburgh, University of Rochester, USC, University of Virginia, Vanderbilt University

DISSERTATION COMMITTEE

Committee Chair

- Eleonora Granziera, Ph.D., Econ, USC, May 2010 (Placement: Bank of Canada)
- Martin Weidner, Ph.D., Econ, USC, May 2011 (Placement: University College London, U.K.)

Comittee 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)