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## Mr. Hiroyuki Kasahara

Correspondence language: English

Sex: Male

Date of Birth: 3/18

## Contact Information

The primary information is denoted by (\*)

### Address

Primary Affiliation (\*)

6000 Iona Dr.  
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## Mr. Hiroyuki Kasahara

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### Language Skills

Language	Read	Write	Speak	Understand	Peer Review
English	Yes	Yes	Yes	Yes	Yes
Japanese	Yes	Yes	Yes	Yes	Yes

### Degrees

1997/9 - 2002/5      Doctorate, Doctor of Philosophy, Economics, University of Wisconsin - Madison  
Degree Status: Completed  
Thesis Title: Investment and Policy Instability

### Recognitions

2017/6      The Nakahara Prize, an annual award given by the Japanese Economic Association to Japanese economists under the age of 45 whose work has gained international recognition.  
Japanese Economic Association  
Prize / Award

2014/9      Japan Statistical Society Achievement Award, 2014.  
Japan Statistical Society  
Prize / Award

2012/11      The 2010 Arnold Zellner Award for the most significant theoretical paper published in the Journal of Econometrics in 2008 and 2009.  
Elsevier publisher  
Prize / Award

2012/1      Distinguished CESifo Affiliate Award in the Global Economy Research Area  
CESifo  
Prize / Award

### User Profile

Research Specialization Keywords: Economics

### Employment

2019/7      Full Professor  
Economics, Vancouver School of Economics, University of British Columbia  
Full-time, Professor  
Tenure Status: Tenure

2013/7	Associate Professor Economics, University of British Columbia Full-time, Associate Professor Tenure Status: Tenure
2009/7 - 2013/6	Assistant Professor Economics, University of British Columbia Full-time Tenure Status: Tenure Track
2004/7 - 2009/6	Assistant Professor Economics, University of Western Ontario Full-time, Assistant Professor Tenure Status: Tenure Track
2002/7 - 2004/6	Assistant Professor Economics, Queen's University at Kingston Full-time, Assistant Professor Tenure Status: Tenure Track

## Research Funding History

### Awarded [n=6]

2022/4 - 2026/3 Principal Investigator	Identification and Estimation of Markup, TFP, and Production Function from Revenue Data under Unobserved Heterogeneity, Grant  <b>Funding Sources:</b> Social Sciences and Humanities Research Council of Canada (SSHRC) Total Funding - 89,900
2019/4 - 2024/3 Principal Applicant	Likelihood-based Tests for the Number of Components/Regimes in Finite Mixture and Markov Regime Switching Models, Grant  <b>Funding Sources:</b> Natural Sciences and Engineering Research Council of Canada (NSERC) Discovery Grants Program Total Funding - 83,500
2017/4 - 2020/3 Principal Applicant	Identification and Estimation of Production Function under Unobserved Heterogeneity, Grant  <b>Funding Sources:</b> Social Sciences and Humanities Research Council of Canada (SSHRC) Insight Development Grant Total Funding - 52,200  Co-applicant : Paul Schrimpf; Collaborator : Michio Suzuki
2017/4 - 2020/3 Principal Applicant	Estimating the Number of Types in Finite Mixture Panel Data Models and Empirical Research in International Trade, Grant  <b>Funding Sources:</b> Social Sciences and Humanities Research Council of Canada (SSHRC) Total Funding - 78,736  Collaborator : Bingjing Li; Heiwai Tang; Joel Rodrigue; Katsumi Shimotsu; Yawen Liang
2014/4 - 2019/3 Principal Applicant	Likelihood-based Tests for the Number of Components in Finite Mixture Models, Grant

**Funding Sources:**

Natural Sciences and Engineering Research Council of Canada (NSERC)

Discovery Grants

Total Funding - 55,000

Collaborator : Katsumi Shimotsu

2014/4 - 2017/3

Principal Applicant

Estimation and Inference of Structural Dynamic Models with Unobserved Heterogeneity and Multiple Equilibria, Grant

**Funding Sources:**

Social Sciences and Humanities Research Council of Canada (SSHRC)

Insight Grant

Total Funding - 82,600

**Completed [n=2]**

2011/4 - 2014/4

Principal Applicant

Standard Research Grants: Estimation and Inference of Structural Dynamic Models with Unobserved Heterogeneity and Equilibrium Constraints, Grant

**Funding Sources:**

Social Sciences and Humanities Research Council of Canada (SSHRC)

Total Funding - 60,000

Collaborator : Joel Rodrigue; Katsumi Shimotsu; Michio Suzuki

2012/4 - 2012/4

Principal Applicant

Standard Research Grants: Estimation and Inference for Structural Dynamic Models, Theory and Empirics, Grant

**Funding Sources:**

Social Sciences and Humanities Research Council of Canada (SSHRC)

Total Funding - 60,000

Co-applicant : Katsumi Shimotsu;

Collaborator : Beverly Lapham; Joel Rodrigue

**Student/Postdoctoral Supervision****Doctorate [n=6]**

Principal Supervisor	Tsenguun Enkhbaatar (In Progress) Student Degree Expected Date: 2020/5
Principal Supervisor	Jasmine Hao (In Progress) Student Degree Expected Date: 2021/5
Principal Supervisor	Yu Hao (In Progress) Student Degree Expected Date: 2020/5
Principal Supervisor	Anton Laptiv (In Progress) Student Degree Expected Date: 2018/5
Principal Supervisor	Yawen Liang (Completed) Student Degree Received Date: 2016/11
Principal Supervisor	Jinwen Xu (Completed) Student Degree Received Date: 2014/5

## Event Administration

Scientific Committee Member, Canadian Econometrics Study Group Meeting 2014, Conference, 2014/10 - 2014/10

Co-Organizer, Rocky Mountain Empirical Trade Conference, Conference, 2012/5 - 2017/1

## Editorial Activities

2016/9 - 2020/8 Associate Editor, Japanese Economic Review

2017/7 - 2020/6 Co-editor, Canadian Journal of Economics

## Most Significant Contributions

- 2009/1      ``Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices," *Econometrica*, 77(1), 2009, 135-175, with Katsumi Shimotsu  
In dynamic discrete choice analysis, controlling for unobserved heterogeneity is an important issue but the conditions under which finite mixture models are nonparametrically identified have not been well understood. This paper contributes to the literature by deriving sufficient conditions for nonparametric identification for various finite mixture models of dynamic discrete choices used in applied work. Furthermore, the identification results of this paper can be used to develop semiparametric estimators for structural dynamic models with unobserved heterogeneity.
- 2021/1      ``Causal impact of masks, policies, behavior on early covid-19 pandemic in the U.S.," *Journal of Econometrics*  
One of the first empirical paper based on the observational data from the U.S. states to investigate the effect of introducing mask mandates and other policies such as stay-at-home order on people's behavior and COVID cases and deaths. Widely cited and covered by multiple media outlets.
- 2013/3      ``Productivity and the Decision to Import and Export: Theory and Evidence," *Journal of International Economics*, 89(2), 2013, 297-316, with Bev Lapham.  
This paper received Distinguished CESifo Affiliate Award in the Global Economy Research Area in 2008. Cited by 325 according to google scholar. We develop an empirical structural dynamic model of export and import decisions in which the use of foreign intermediates increases productivity but, due to fixed costs of importing, only inherently highly productive firms import intermediates. We estimate the model using a panel of Chilean plants and conduct counterfactual policy experiments to quantify the impact of trade policy changes. We find that moving from autarky to free trade increases consumers' real purchasing power ranging from 3-32 percent and industry total factor productivity from 5-21 percent across different industries.
- 2012/9      ``Sequential Estimation of Structural Models with a Fixed Point Constraint," *Econometrica*, 80(5), 2012, 2303-2319, with Katsumi Shimotsu.  
We derive the conditions under which the NPL algorithm converges to a consistent estimator when it is started from a neighborhood of the true value. We show that a key determinant of the convergence of the NPL algorithm is the contraction property of the best response mapping. To handle the case in which the best response mapping is not contractive, we propose several alternative algorithms that are implementable even when the original NPL algorithm is not applicable.

2008/8

“Does the Use of Imported Intermediates Increase Productivity? Plant-level Evidence,” *Journal of Development Economics* 87(1), 2008, 106-118, with Joel Rodrigue.  
Cited by 455 according to Google scholar. This paper is one of the first papers in the literature that empirically examine whether importing intermediate goods improves productivity using plant-level panel data. Addressing the issue of simultaneous productivity shocks and decisions to import intermediates with different estimation methods, this paper finds evidence that becoming an importer of foreign intermediates improves productivity. The results have important implications for both government policy and plant production strategy

## Publications

### Journal Articles

1. Hiroyuki Kasahara and Katsumi Shimotsu. (2022). Identification of Regression Models with a Misclassified and Endogenous Binary Regressor. *Econometric Theory*.  
Published  
Refereed?: Yes, Open Access?: Yes  
Contribution Percentage: 41-50
2. Kisho Hoshi, Hiroyuki Kasahara, Ryo Makioka, Michio Suzuki, and Satoshi Tanaka. (2022). Heterogeneous Effects of COVID-19 on Labor Markets: People’s Movement and Non-Pharmaceutical Interventions. *Journal of The Japanese International Economies*.  
Published  
Refereed?: Yes, Open Access?: Yes  
Contribution Percentage: 31-40
3. Victor Chernozhukov, Hiroyuki Kasahara, and Paul Schrimpf. (2021). Causal impact of masks, policies, behavior on early covid-19 pandemic in the U.S.,. *Journal of Econometrics*.  
Published  
Refereed?: Yes, Open Access?: Yes  
Contribution Percentage: 31-40
4. Victor Chernozhukov, Hiroyuki Kasahara, and Paul Schrimpf. (2021). The Association of Opening K-12 Schools with the Spread of COVID-19 in the United States: County-Level Panel Data Analysis. *Proceedings of the National Academy of Sciences of the United States of America*.  
Published  
Refereed?: Yes, Open Access?: Yes  
Contribution Percentage: 41-50
5. Kisho Hoshi, Hiroyuki Kasahara, Ryo Makioka, Michio Suzuki, and Satoshi Tanaka. (2021). Trade-off between job losses and the spread of COVID-19 in Japan. *Japanese Economic Reviews*.  
Published  
Refereed?: Yes, Open Access?: Yes  
Contribution Percentage: 31-40
6. Hiroyuki Kasahara and Bingjing Li. (2020). Grain exports and the causes of China’s Great Famine, 1959–1961: County-level evidence. *Journal of Development Economics*.  
Published  
Refereed?: Yes, Open Access?: No  
Contribution Percentage: 41-50

7. Kasahara, Hiroyuki and Heiwai Tang,. (2019). Excessive Entry and Exit in Export Markets. Journal of the Japanese and International Economies.  
Published  
Refereed?: Yes, Open Access?: No  
Contribution Percentage: 41-50
8. Hiroyuki Kasahara, Katsumi Shimotsu. (2018). Estimation of Discrete Choice Dynamic Programming Models. Japanese Economic Review. 69(1): 28-58.  
Published  
Refereed?: Yes, Open Access?: No  
Contribution Percentage: 81-90
9. Kasahara H, Shimotsu K. (2018). Asymptotic Properties of the Maximum Likelihood Estimator in Regime Switching Econometric Models. Journal of Econometrics.  
Accepted  
Refereed?: Yes, Open Access?: No  
Contribution Percentage: 51-60