Curriculum Vitae

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CONTACT INFORMATION

School of Economics	Phone: +82-2-2123-5448
Yonsei University (Yonsei)	Fax: +82-2-2123-8638
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PERSONAL INFORMATION

Date of Birth: Nov. 13, 1970	Marital Status: Married, One Child
Sex: Male	Citizenship: Republic of Korea

EDUCATION

University of California, San Diego (UCSD), Ph.D. in Economics, 2002
UCSD, C.Phil. in Economics, 2001
UCSD, M.A. in Economics, 2000
Yonsei, M.A. in Economics, 1996
Yonsei, B.A. in Economics, 1994

MAJOR FIELD OF INTERESTS

Econometric Theory, Applied Econometrics, Time Series Analysis.

EMPLOYMENT OR POSITIONS

Professor, Yonsei, Mar. 2012 – Present.
Professor, Beijing Institute of Technology (BIT), Sep. 2019 – Present.
Coordinator, Econometrics, Korean Econometric Society (KES), Jul, 2019 – Present.
Isaac Manasseh Meyer Fellowship Visitor, National University of Singapore, Jul. 2017.
Visiting Professor, Hong Kong University of Science and Technology (HKUST), Aug. 2016 – Jun. 2017.
Member, Economic Expert Panel, Korea Development Institute, Mar. 2015 – Feb. 2021.
Member, Review Committee of Electric Power Demand Forecast, Korea Power Exchange, 2014 – 2016.
Executive Member, Korea Econometric Society, Mar. 2014 – Feb. 2017.
Member, Cheng-ram Prize Committee, Korean Economic Association (KEA),
    Jan. 2015 – Dec. 2016, Mar. 2019 – Feb. 2021.
Secretary, Korea Econometric Society, Mar. 2013 – Feb. 2014.
Associate Professor, Yonsei, Mar. 2010 – Feb. 2012.

Associate Professor, Korea University (KU), Sep. 2008 – Feb. 2010.

Lecturer, Victoria University of Wellington (VUW), Aug. 2002– Jul. 2008.

Ad Hoc Visiting Research Scholar, Osaka University, 2012.

Ad Hoc Visiting Scholar, UCSD, 2003–2004, 2006–2007.

Research Assistant, IR/PS, UCSD, 2000.

Teaching Assistant, Economics, UCSD, 1998–2002.

Research Assistant, Economics, Yonsei, 1994–1996.

Military Service in the Korean Army, 1990–1991.

EDITORIAL BOARD POSITIONS

Co-Editor, *Journal of Economic Theory and Econometrics*, Aug. 2019 – Present.

Editorial Board Member, *The Korean Economic Review*, Apr. 2012 – Mar. 2020.

Editor-In-Chief, *The Korean Journal of Economics*, Apr. 2012 – Mar. 2018.

Editorial Board Member, *Korean Journal of Economic Studies*, Mar. 2011 – Feb. 2013.

Editorial Board Member, *The Korean Journal of Economic Literature*, Feb. 2010 – Feb. 2012.

Editorial Board Member, *Journal of Economic Theory and Econometrics*, Feb. 2010 – Feb. 2012.

RECENT COURSES TAUGHT

Econometrics I, Undergraduate Course, BIT, Yonsei, VUW.

Econometrics II, Undergraduate Course, Yonsei.

Advanced Topics in Econometrics, Graduate Course, Yonsei, KU.

Mathematics for Economics, Undergraduate Course, Yonsei, KU.

Econometrics II, Graduate Course, Yonsei, VUW.

Econometrics I, Graduate Course, BIT, HKUST, Yonsei, KU, VUW.

Applied Econometrics, Graduate Course, HKUST.

Time Series Analysis, MBA Course, KU.

Introductory Economic Statistics, Undergraduate Course, KU.

Financial Econometrics, Undergraduate Course, VUW.

Financial Econometrics, Graduate Course, HKUST.

Business Forecasting, Undergraduate Course, VUW.

Elementary Econometric Theory, Undergraduate Course, VUW.

Elementary Econometrics, Undergraduate Course, VUW.

SUBMITTED PAPERS FOR PUBLICATION

"Testing for Sandwich-Form Asymptotic Covariance Matrix Applied to Quasi-Maximum Likelihood Estimation Using Energy Price Growth Rates" (with Lijuan Huo).

"Comprehensive Testing for Neglected Nonlinearity Using the Smooth Transition Autoregressive Model" (with Dakyung Seong and Timo Teräsvirta).

"Parametric Inferencing on the Conditional Mean of Functional Data Applied to Lifetime Income Curves" (with Peter C. B. Phillips and Juwon Seo).

"Two-Step Estimation of the Nonlinear Autoregressive Distributed Lag Model" (with Matthew Greenwood-Nimmo and Yongcheol Shin).

"Sequentially Estimating the Structural Equation by Power Transformation" (with Jaedo Choi and Hyungsik R. Moon).

"Recent Developments of the Autoregressive Distributed Lag Modelling Framework" (with Matthew Greenwood-Nimmo and Yongcheol Shin).

"The Threshold Autoregressive Distributed Lag Model," (with Matthew Greenwood-Nimmo and Yongcheol Shin).

PUBLICATIONS

"Directionally Differentiable Econometric Models" (with Halbert L. White), *Econometric Theory*, 34 (2018), 1101-1131.

"Practical Kolmogorov-Smirnov Testing by Minimum Distance Applied to Measure Top Income Shares in Korea" (with Myung-Ho Park and Peter C. B. Phillips), *Journal of Business & Economic Statistics*, 36 (2018), 523–537.

"Testing for the Conditional Geometric Mixture Distribution" (with Jin Seok Park and Sang Woo Park), *Journal of Economic Theory and Econometrics*, 29:2 (2018), 1–27.

"Sequentially Testing Polynomial Model Hypothesis Using the Power Transform of Regressors" (with Peter C. B. Phillips), *Journal of Applied Econometrics*, 33 (2018), 141–159.

"Pythagorean Generalization of Testing the Equality of Two Symmetric Positive Definite Matrices" (with Peter C. B. Phillips), *Journal of Econometrics*, 202 (2018), 45–56.

"Quantile Cointegration Regression Using Autoregressive Distributed-Lag Modeling Approach" (with Tae-Hwan Kim and Yongcheol Shin), *Journal of Econometrics*, 188 (2015), 281–300.

"Testing Linearity Using Power Transforms of Regressors" (with Yae In Baek and Peter C. B. Phillips), *Journal of Econometrics*, 187 (2015), 376–384.

"Analyzing the Interrelationship of the Statistics for Testing Neglected Nonlinearity under the Null of Linearity," (with Yaeji Jun), *Journal of Korean Official Statistics*, 20 (2015), 87–110 (in Korean).

"Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing" (with Halbert L. White), *Advances in Econometrics: Essays in Honor of Peter C. B. Phillips*. Vol. 33. Eds. Yoosoon Chang, Thomas B. Fomby, and Joon Y. Park (2014), 491–556. West Yorkshire, UK: Emerald Group Publishing Limited.

“Testing for Neglected Nonlinearity Using Twofold Unidentified Models under the Null and Hexic Expansions” (with Isao Ishida and Halbert L. White), *Essays in Nonlinear Time Series Econometrics, Festschrift in Honor of Timo Teräsvirta*. Eds. Niels Haldrup, Mika Meitz, and Pentti Saikkonen (2014), 3–27. Oxford: Oxford University Press.

“Testing for Neglected Nonlinearity Using Extreme Learning Machines” (with Kyulee Shin), *International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems*, 21, Suppl. 2 (2013), 117–129.

“An Alternative Proof That OLS is BLUE” (with Halbert L. White), *Journal of Econometric Methods*, 1 (2012), 170.

“Quasi-Maximum Likelihood Estimation Revisited Using the Distance and Direction Method,” *Journal of Economic Theory and Econometrics*, 23 (2012), 89–112.

“Testing for the Effects of Omitted Power Transformations” (with Isao Ishida), *Economics Letters*, 117 (2012), 287–290.

“Higher-Order Approximations for Testing Neglected Nonlinearity” (with Halbert L. White), *Neural Computation*, 24 (2012), 273–287.

“Testing Correct Model Specification Using Extreme Leaning Machines” (with Halbert L. White), *Neurocomputing*, 74 (2011), 2552–2565.

“Experience with the Weighted Bootstrap in Testing for Unobserved Heterogeneity in Exponential and Weibull Duration Models” (with Ta Ul Cheong and Halbert L. White), *Journal of Economic Theory and Econometrics*, 22:2 (2011), 60–91.

“Generalized Runs Tests for the IID Hypothesis” (with Halbert L. White), *Journal of Econometrics*, 162 (2011), 326–344.

“Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks” (with Isao Ishida and Halbert L. White), *Neural Computation*, 23 (2011), 1133–1186.

“Infinite Density at the Median and the Typical Shape of Stock Return Distributions” (with Chirok Han and Peter C. B. Phillips), *Journal of Business & Economic Statistics*, 29 (2011), 282–294.

“Testing for Unobserved Heterogeneity in Exponential and Weibull Duration Models” (with Halbert L. White), *Journal of Econometrics*, 157 (2010), 458–480.

“LAD Asymptotics under Conditional Heteroskedasticity with Possibly Infinite Error Densities” (with Chirok Han and Peter C. B. Phillips), *Econometric Theory*, 26 (2010), 953–962.

“Testing for the Mixture Hypothesis of Geometric Distributions” (with Chirok Han), *Journal of Economic Theory and Econometrics*, 20:3 (2009), 31–55.

“Testing for Regime Switching” (with Halbert L. White), *Econometrica*, 75 (2007), 1671–1720.

“Efficiency and Equity in a Class Economy,” *Yonsei Economic Studies*, 3 (1996), 11–26 (in Korean).

OTHER PUBLICATIONS

"Forecasting the Weekly Maximum Demand for Electric Power in Korea," *Short-term Electric Power Forecast and New Power System Development*, 34–82 (2013). Seoul: Korea Power Exchange (in Korean).

"Factor Analysis of Hourly Demands for Electric Power," *Database Construction for the Analysis of Household's Energy Consumption Behavior and Its Applications*, 191–216 (2013). Seoul: The Ministry of Knowledge Economy, The Republic of Korea (in Korean).

"Estimating Households' Demands for Electric Power," *Database Construction for the Analysis of Household's Energy Consumption Behavior and Its Applications*, 362–396 (2013). Seoul: The Ministry of Knowledge Economy, The Republic of Korea (in Korean).

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS

"Marquis Who's Who in the World," 2015–.

Korea Research Foundation (2019–2020, 2019S1A5A2A01035568, 2019098369; 2018-2019, 2018S1A5A2A01035256; 2015–2016, 2015S1A5A2A01012140; 200-9–2010, KRF-2009-332-B00031; 2010–2013, KRF-2010-332-B00025; 2012–2013, 2012012178), Challenging Research Grant (Yonsei, 2017), Isaac Manasseh Meyer Fellowship, National University of Singapore (2017), LG Yonam Foundation (2016), The Brain Korea 21 (2010–2012), The Korea Sanhak Foundation (2010), Research Grant (Yonsei, 2010, 2010-1-0025), Research Grant (KU, 2008, K0823641), Domestic Conference Attendance Grant (VUW, 2006), Oversea Conference Attendance Grant (VUW, 2003, 2006, 2007), Ilju Academic Foundation Scholarship (1997–2002), Yonsei Fellowship (1992–1993).

Outstanding Research Award (Yonsei, 2012), Choheon Academic Award (Alumni Association of the College of Business and Economics of Yonsei, 2012), Cheng-ram Prize (The Korean Economic Association, 2012), Yonsei Academic Award (The Graduate School, Yonsei, 2011), The Best Paper Award in SEF (FCA, VUW, 2007).

SEMINAR AND CONFERENCE PRESENTATIONS

2001−2019: The 14th Advances in Econometrics Conference (Dallas, TX, 2013), ANZESG (New Zealand Reserve Bank, Wellington, 2019), Beijing Institute of Technology (Economics, 2019), Center for Studying Finance and Insurance (Osaka University, 2012), CHUK Workshop on Econometrics (Chinese University of Hong Kong, 2017), Econometrics in Korea: Past, Present, and Future: Conference in Honor of Prof. Byung Sam Yoo (Yonsei, 2012), Economics Symposium of Five Leading East Asian Universities (Fudan University, 2011; National Chengchi University, 2016), The 8th Joint Economics Symposium of 4 Leading East Asian Universities (Shanghai, 2014), Yonsei (Applied Statistics, 2011), ASC/NZSA (2006), ESAM (2003), EJC 2009 (SungKyunKwan University, 2009), EJC 2010 (Seoul National University, 2010), EJC 2012 (Yonsei, 2012), Extreme Learning Machines 2010, Extreme Leaning Machines 2012, FEMES (2006, 2007), Hallym University (Economics, 2009), Hidden Markov Models and Complex Systems Workshop (Wellington, 2005), HU-HUE-SMU Tripartite Conference on Econometrics (SMU, Singapore, 2018), International Symposium on Econometric Theory and Applications (Osaka University, 2019), Joint Seminar of Yonsei University and Hokkaido University (Yonsei, 2010; Hokkaido University, 2012), KES Econometrics Seminar (2006, 2008, 2015), KES Conference (2010), National University of Singapore (Economics, 2017), Nonlinear Time Series Econometrics: Conference in Honor of Timo Teräsvirta (Aarhus University, 2012), NZESG (VUW, 2003; Auckland, 2004; Auckland University of Technology, 2005; Auckland, 2008; Otago, 2011; Auckland, 2013; Queensland, 2015; Hamilton, 2016), NZSA (VUW, 2003; Otago 2005), NTU-Yonsei Joint Workshop: Macroeconomic Econometrics and Finance (Nanyang Technological University, 2012), Recent Developments in Econometric Theory and Applications: Conference in Honor of In Choi (Sogang University), Sino-Korean Econometrics Workshop (Xiamen, 2008), Sogang University (Economics, 2010), Statistical Research Associates Ltd. (Wellington, 2002; 2003), Statistics Forum (Bank of Korea, 2015), Symposium of Nonlinear Dynamics and Econometrics (Tuscaloosa, 2016), The Present and Future of Econometrics in Korea: Conference in Honor of Prof. Joon Y. Park (SKKU, 2015), Tsinghua International Econometric Conference (Tsinghua University, Beijing), Yonsei Seminar (Economics, 2010, 2014, 2015), The 15th KEA International Conference (KU, 2012), University of Auckland (Economics, 2007), University of Hong Kong (Economics, 2017), University of California at Riverside (Economics, 2004), UCSD (Economics, 2011), University of Seoul (Economics, 2017), University of Tokyo (Economics, 2009), University of Wisconsin at Milwaukee (Economics, 2002), VUW (MSCS, 2005; 2006), VUW (SEF, 2003; 2004; 2005), Western Economic Association International (Wellington, 2015).

PAPER DISCUSSIONS

2003−2019: ANZESG (New Zealand Reserve Bank, Wellington, 2019), Economics Symposium of Five Leading East Asian Universities (Fudan University, 2011), The 8th Joint Economics Symposium of 4 Leading East Asian Universities (Shanghai, 2014), NZESG (Otago University, 2011), KEA+KAEA (Chung-Ang University, 2010), EJC 2010 (Seoul National University, 2010), KES (Sungkyunkwan University, 2010), Korean Association of Applied Economics (Yonsei, 2012), EJC 2009 (SungKyun Kwan University, 2009), The Association of Korean Economic Studies (KU, 2009), Sino-Korean Econometrics Workshop (WISE, Xiamen University, 2008), NZESG (Auckland, 2003; Auckland University of Technology, 2005; Auckland, 2013; Queensland, 2015), Australasian Labor Econometrics Conference (Auckland, 2004).

ASC: Australian Statistical Conference
ESAM: Econometric Society Australasian Meeting
EJC: Economics Joint Conference
FEMES: Far Eastern Meeting of Econometric Society
KAEA: Korean American Economic Association
KES: Korean Econometric Society
MSCS: School of Mathematics, Statistics and Computer Science
NZESG: New Zealand Econometric Study Group
NZSA: New Zealand Statistics Association
WEAI: Western Economic Association International

AD HOC REFEREE SERVICE

Advances in Econometrics, *Applied Stochastic Models in Business and Industry*, *Canadian Journal of Statistics*, *Econometric Theory*, *Econometrica*, *Econometrics*, *Empirical Economics*, *Essays in Nonlinear Time Series*

Econometrics, *Global Economic Review*, IEEE SMC 2012 Cybernetics, *International Economic Journal*, *International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometric Methods*, *Journal of Econometrics*, *Journal of Economic Theory and Econometrics*, *Journal of Insurance Studies*, *Journal of East Asian Economic Integration*, *Journal of Multivariate Analysis*, *Journal of Statistical Planning and Inference*, *Journal of the Korean Statistical Society*, *Korean Economic Review*, *Korean Energy Economic Review*, *Korean Journal of Economics*, *Korean Journal of Economic Studies*, *Monthly Bulletin* (Bank of Korea), *Neural Networks*, *Neurocomputing*, *Quantitative Finance*, *Review of Economics and Statistics*, *Singapore Economic Review*, *Soft Computing*, *Studies in Nonlinear Dynamics & Econometrics*, *The Manchester School*.

A.R. Bergstrom Prize, Cheng-ram Prize, National Scientific Foundation, National Institute for International Education.

ASSOCIATION & CONFERENCE PROGRAM ORGANIZATION SERVICES

KES, Oct. 2008 – Present: Member.
KEA, Feb. 2010 – Present: Member.

Symposium on Econometric Theory and Applications (SETA), Jul. 2019 – Jun. 2020:
Local Organizing Committee Member.
ELM 2015, Jan. 2015 – Dec. 2015: Co-Chair.
ELM 2016, Mar. 2016 – Feb. 2017: Co-Chair.
KEA (2016): Academic Conference Committee Member.
EJC (2014): Program Committee Member.
ELM (2012): Program Committee Member.
IEEE SMC 2012 Cybernetics: Review Committee Member.
ELM (2011): Review Committee Member.
KEA-KEAE (2010, 2014): Program Committee Member.