Yoon-Jae Whang

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MAILING ADDRESS

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CITIZENSHIP: Republic of Korea

EDUCATION

- Ph.D. (Economics) Yale University, 1986 - 1991.
- M.A. (Economics) Seoul National University, 1983 - 1985.
- B.A. (Economics) Seoul National University, 1979 - 1983.

PhD THESIS

- Title: *Statistical Inference in Semiparametric and Nonparametric Econometric Models.*
- Advisors: Professor Donald W. K. Andrews and Professor Peter C. B. Phillips

ACADEMIC POSITIONS

- Seoul National University: Professor (2005.9 - present).
- Yale University: Visiting Professor (2008.9 - 2009.5).

- Korea University: Associate Professor (2003.3 - 2004.8).
- Yale University: Visiting Associate Professor (2004.1 - 2004.5).
- Ewha University: Professor (2001.9 - 2003.2), Associate Professor (1996.9 - 2001.8), Assistant Professor (1992.9 - 1996.8).
- Yale University: Visiting Associate Professor (1999.9 - 2000.6).
- University of Toronto: Assistant Professor (1991.7 -1992.6).
- Yale University: Teaching and Research Fellow (1987.6 - 1990.5).

AWARDS AND HONORS

- *Distinguished Teaching Award*, Seoul National University, March 2008.
- *Econometric Theory Multa Scripsit Award* in Recognition of Research Contributions to the Science of Econometrics, Cambridge University Press, January 2007.
- *The Soktap Teaching Award* for outstanding teaching, Korea University, May 2005.
- Listed in *The Marquis Who's Who in the World* for outstanding academic achievements, 2003-.
- Recipient of the *Chung-Ram Academic Award*, given by the Korea Economic Association to a Korean economist below the age 45 for excellence in academic achievement, February 2001.
- Selected as a *Distinguished Research Professor*, Ewha University, 2000.9-2001.8, 1999.3-2000.2.
- *Carl Arvid Anderson Prize Fellowship* for Distinguished Research in Economics, Cowles Foundation, Yale University, 1990-1991.
- BA granted with *Cum Laude*, Seoul National University, February 1983.

EDITORIAL BOARDS

- Co-Editor, *Econometric Theory*, Cambridge University Press, 2010.1 - .
- Associate Editor, *Econometric Theory*, Cambridge University Press, 2005.1 - 2009.12.
- Guest Co-Editor, *Journal of Econometrics*, Annals Issue, 2008.

- Associate Editor, *Seoul Journal of Economics*, 2009.1 - present.
- Editorial Board, *Korean Economic Review*, Korea Economic Association, 2005.1 - present.
- Associate Editor, *Journal of the Korean Econometric Society*, 1994 - 2005.
- Associate Editor, *Journal of Korea Economic Analysis*, Korea Institute of Finance, 2005.1 - 2006.8.
- Managing Editor, *Journal of the Korean Economic Association*, 2002.1 - 2004.2.

OTHER PROFESSIONAL ACTIVITIES

- Organizing Committee Member, *The 2010 Symposium on Econometric Theory and Applications*, April 2010, Singapore.
- Organizing Committee Member, *The 2009 Symposium on Econometric Theory and Applications*, July 2009, Kyoto, Japan.
- Program Committee Member, *The 2008 Far Eastern Econometric Society Meeting*, Singapore.
- Co-Chair, *The 2008 International Symposium in Econometric Theory and Applications*, May 2008, Seoul, Korea.
- Director, *Institute of World Economy*, Seoul National University, May 2007 - Feb 2009.
- Program Committee Member, *The 2007 Far Eastern Econometric Society Meeting*, Taipei, Taiwan.
- Organizing Committee Member, *The 2007 Symposium on Econometric Theory and Applications*, April 2007, Hong Kong.
- Program Committee Member, *The 2006 Far Eastern Econometric Society Meeting*, Beijing, China.
- Co-Founder and Organizer of *The Korean Econometrics Study Group*, 1992- present.
- Secretary, *The Korean Econometric Society*, 2006.3-2007.2.
- Deputy Secretary, *The Korean International Economic Association*, 2001.1 - 2001.12.
- Councillor, *The Korean Econometric Society*, 2001.1-2006.2.

REFEREE EXPERIENCE

- *Econometrica, Journal of Econometrics, Econometric Theory, Journal of Financial Econometrics, Journal of the American Statistical Association, International Economic Review, Review of Economics and Statistics, Journal of Business and Economic Statistics, Econometrics Journal, Econometric Reviews, Communications in Statistics, Journal of Nonparametric Statistics, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, Annals of the Institute of Statistical Mathematics,* etc.

FIELDS OF RESEARCH INTEREST

- Econometric Theory, Applied Econometrics

GRANTS AND FELLOWSHIPS

- Seoul National University Research Grants (2005-2006, 2006-2007).
- Korea Science and Engineering Foundation Grant (2005-2008).
- Korean Research Foundation Grants (1993 - 1994,1996 - 1997, 2000-2001, 2001-2003, 2003-2004, 2004-2005, 2005-2008, 2009-2011).
- Hosei University Research Grant, Japan (2003-2005).
- Korea University Research Grant (2003-2004).
- Ewha University Research Grants (1994 - 1997, 2000-2001).
- Connaught Research Grant, University of Toronto (1991 - 1992).
- Yale University Teaching and Research Fellowships (1987 - 1990).

TEACHING EXPERIENCES

- Seoul National University (2005.9-): Econometrics (all levels)
- Korea University (2003.3 - 2005.8): Econometrics (all levels).
- Ewha University (1992.9 - 2003.2): Econometrics (all levels).
- Yale University (2004.1 - 2004.5): Data Analysis and Econometrics (Econ161), Econometrics (Econ 163).

- Yale University (1999.9-2000.6): Data Analysis and Econometrics (Econ161), Econometrics II (Econ 551).
- University of Toronto (1991.9-1992.6): Economic Statistics, Advanced Econometrics.

INVITED CONFERENCE TALKS AND LECTURES

- *Invited Speaker*, The 2010 Korean Economic Association Annual Meeting, Seoul, 2010.1.9-10.
- *Invited Speaker*, The 2009 Symposium on Econometric Theory and Applications, Kyoto, Japan, 2009.7.30-8.1.
- *Invited Speaker*, The U.K. Econometric Study Group Annual Conference, Bristol, U.K., 2009.7.9-11.
- Workshop in Advanced Econometrics, Academia Sinica, Taiwan, 2008.7.11.
- *Invited Speaker*, The Korean Econometric Society Summer Meeting, Seoul, Korea, 2007.6.16.
- Korea Fair Trade Commision, 2006.12.
- The Korean Statistical Society Meeting, Daegu, 2006.5.26-27.
- International Symposium on Econometrics Development, Peking University, 2005.4.23.

CONFERENCE PRESENTATIONS

- The Sixth Joint Conference of University of Tokyo and Seoul National University, Tokyo, 2009.11.13.
- Summer Economics Conference at SNU, Seoul, 2009.8.12-13.
- The 2009 Far Eastern Econometric Society Meeting, Tokyo, 2009.8.3-5.
- Cemmap Workshop on Quantile Regression, London, 2009.6.1-2.
- The BIRS Workshop, Semiparametric and Nonparametric Methods in Econometrics, Banff, Canada, 2009.4.5-10.
- The 2008 Far Eastern Econometric Society Meeting, Singapore, 2008.7.16-18.
- Conference in Honour of Peter C. B. Phillips, Singapore Management University, 2008.7.14-15.

- The first Sino-Korean Econometrics Workshop, Xiamen University, China, 2007.12.
- The 2007 Far Eastern Econometric Society Meeting, Taipei, 2007.7.11-13.
- Cowles Foundation 75th Anniversary Conference, 2007.6.11-12.
- The 2007 International Symposium on Econometric Theory and Applications (SETA2007), Hong Kong Science and Technology, 2007.4.13-15.
- The Far Eastern Econometric Society Meeting, Beijing, 2006.7.10-12.
- The 2006 International Symposium on Econometric Theory and Applications (SETA2006), Xiamen University, 2006.4.4-4.6.
- Cemmap Workshop: Testing for Stochastic Dominance Restrictions (in honour of the contribution of Professor Haim Levy), IFS, London, 2005.11.4-5.
- The 9th World Congress of Econometric Society, London, 2005.8.19.
- The Korean Econometric Study Group Camp (KAMP2005), Jeju, 2005.5.28.
- The 2005 International Symposium on Econometric Theory and Applications (SETA2005), Academia Sinica, 2005.5.19.
- The North American Winter Meetings of the Econometric Society, Philadelphia, 2005.1.7.
- Taipei Conference on Macroeconomics and Development, Academia Sinica, 2004.12.
- The European Econometric Society Meeting, Madrid, Spain, 2004.8.
- The Art of Semiparametrics Conference, Berlin, 2003.10.
- The North American Winter Meetings of the Econometric Society, Washington D.C., 2003.1.
- International Conference on Current Advances and Trends in Nonparametric Statistics, Crete, Greece, 2002.7.
- The ESAM 2001, University of Auckland, 2001.7.
- Cowles Foundation Econometrics Conference, Yale Univ., 1999.10.
- The Far Eastern Econometric Society Meeting, Singapore, 1999.7.
- The North American Econometric Society Meeting, 1997.6.
- The 7th World Congress of Econometric Society, Tokyo, 1995.8.
- The Australasian Econometric Society Meeting, Univ. of New England, Australia, 1994.7.
- The Far Eastern Econometric Society Meeting, Seoul, 1992. 7.

SELECTED INVITED DEPARTMENT SEMINARS

- 2010: University of Souther California (Jan.)
- 2009: Penn State University, Vanderbilt University, Indiana University (April), London School of Economics (May), National University of Singapore, Yonsei University (Oct.)
- 2008: University of Minnesota (Nov.) Yale University (Oct.) Academia Sinica (July) University of Tokyo (Feb.)
- 2006: Yonsei University (Oct.), Kyungbook National Univ. (Oct.), Hong Kong University of Science & Technology (Nov.), University of Tokyo (Dec.)
- 2005: Seoul National University (April) London School of Economics (Nov.)
- 2004: Yale University (Feb.) Cornell University (May).
- 2003: Hong Kong University of Science & Technology (Jan.), London School of Economics (May), University of Exeter (May)
- Past: Columbia University, University of Virginia, Vanderbilt University, University of Pittsburg, Syracuse University, SUNY Stony Brook, University of Toronto, Yale University, Hong Kong University of Science & Technology, London School of Economics, University of Exeter, Cornell University, University of Tokyo, Yonsei University, Kyungbook National University, etc.

PUBLICATIONS (in English)

1. Testing for Non-Nested Conditional Moment Restrictions via Unconditional Empirical Likelihood (with T. Otsu, M. Seo), forthcoming in *Journal of Econometrics*.
2. A Semiparametric Cointegrating Regression: Investigating the Effects of Age Distributions on Savings (with J.Y. Park and K.H. Shin), forthcoming in *Journal of Econometrics*.
3. Testing for Non-Nested Conditional Moment Restrictions via Conditional Empirical Likelihood (with T. Otsu), forthcoming in *Econometric Theory*.
4. An Improved Bootstrap Test of Stochastic Dominance (with K. Song and O. Linton) (2010), *Journal of Econometrics* **154**, 186-202.
5. Testing for Stochastic Monotonicity (with S. Lee and O. Linton) (2009), *Econometrica* **77**, *585-602*. Supplement to "Testing for Stochastic Monotonicity," *Econometrica Supplementary Material*.

6. A Quantilogram Approach to Evaluating Directional Predictability (with O. Linton) (2007), *Journal of Econometrics* **141**, 250-282.

7. Corrigendum: Consistent Tests for Stochastic Dominance under General Sampling Schemes (with O. Linton and E. Maasoumi) (2007), *Review of Economic Studies* **75**, 1-5.

8. Are there Monday Effects in Stock Returns? : A Stochastic Dominance Approach (with Y.H. Cho and O. Linton) (2007), *Journal of Empirical Finance* **14**, 736-755.

9. Smoothed Empirical Likelihood Methods for Quantile Regression Models (2006), *Econometric Theory* **22**, 173-205.

10. Consistent Specification Testing for Quantile Regression Models (2005), in *Econometric Theory and Practice: Frontiers of Analysis and Applied Research*, eds. by D. Corbae, S. N. Durlauf, and B. E. Hansen, Cambridge University Press.

11. Consistent Testing for Stochastic Dominance under General Sampling Schemes (with O. Linton and E. Maasoumi) (2005), *Review of Economic Studies* **72**,735-765.

12. A Test of the Martingale Hypothesis (with J.Y. Park) (2005), *Studies in Nonlinear Dynamics and Econometrics* **9,** Issue 2, Article 2.

13. A Multiple Variance Ratio Test using Subsampling (with J.H. Kim) (2003), *Economics Letters* **79**, 225-230

14. Nonparametric Estimation with Aggregate Data (with O. Linton) (2002), *Econometric Theory* **18**, 420-468.

15. Consistent Specification Testing for Conditional Moment Restrictions (2001), *Economics Letters* **71**, 299-306.

16. Consistent Bootstrap Tests of Parametric Regression Functions (2000), *Journal of Econometrics* **98**, 27-46.

17. The Asymptotic Distribution of Nonparametric Estimates of the Lyapunov Exponent for Stochastic Time Series (with O. Linton) (1999), *Journal of Econometrics* **91**, 1-42.

18. Topics in Advanced Econometrics: Estimation, Testing, and Specification of Cross-section and Time Series Models, *Econometric Theory* (1998) **14**, 369-374.

19. A Test of Normality Using Nonparametric Residuals, *Econometric Reviews* (1998) **17**, 301-327.

20. A Test of Autocorrelation in the Presence of Heteroskedasticity of Unknown Form, *Econometric Theory* (1998) **14**, 87-122.

21. Tests of Normality against Nonparametric Alternatives in Binary Choice Models, *Journal of Economic Theory and Econometrics* (1995) **1**, 113 - 126.

22. A Test of Parametric Assumptions against Semiparametric Alternatives in Censored Regression Models, *Journal of the Korean Econometric Society* (1994) **5**, 141 - 154.

23. A Semiparametric Analysis of the Life - Cycle Permanent Income Hypothesis, *International Economic Journal* (1993) **7**, 89 - 108.

24. Tests of Specification for Parametric and Semiparametric Models (with D.W.K. Andrews), *Journal of Econometrics* (1993) **57**, 277 - 318.

25. Additive Interactive Regression Models: Circumvention of the Curse of Dimensionality (with D.W.K. Andrews), *Econometric Theory* (1990) **6**, 466 - 479.

26. A Matrix Inequality, *Econometric Theory* (1990) **6**, 120 - 121.

PUBLICATIONS (in Korean)

1. Effects of Changing Age Distributions on Labor Productivity (with K.H. Shin) (2005), *Economic Analysis* **11**(2), Bank of Korea.

2. A Semiparametric Analysis of Female Labor Supply (with K.S. Choi) (1999), *Journal of the Korean Econometric Society* **10,** 35-69.

3. Are Daily Stock Prices Chaotic? (with E.G.Baek) (1999), *Journal of the Korean Economic Association* **47**, 81-108.

4. Estimation of a Simultaneous Equations Model of the Interest Rate and Stock Price with Nonparametric Risk Variables (with J.H. Kim) (1997), *Korean Journal of Securities* **21**, 325-346 .

5. An Analysis on the Effect of Time Varying Risk to Stock Returns: A Nonparametric Approach (with J.H. Kim) (1996), *Korean Journal of Money and Finance* **1**, 153-170.

WORKING PAPERS / PAPERS SUBMITTED TO JOURNALS

1. Nonparametric Tests of Conditional Treatment Effects (with S. Lee), November 2009, submitted.

2. A Nonparametric Test of the Leverage Hypothesis (with O. Linton), September 2009.

3. Nonparametric Estimation of a Polarization Measure (with G. Anderson and O. Linton), June 2009, submitted.

4. Random Walk or Chaos: A Formal Test on the Lyapunov Exponent (with J.Y. Park), September 2009, conditionally accepted in *Journal of Econometrics*.

5. Testing for Non-Nested Conditional Moment Inequality Restrictions (with K. Kim and T. Otsu), July 2008.

6. Testing for Stochastic Dominance Efficiency of a Given Portfolio (with O. Linton and T. Post), May. 2005.