

Yoon-Jae Whang

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CONTACT

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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.

Ph.D. THESIS

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

EMPLOYMENT

- SNU Distinguished Professor, Seoul National University (2020.9 -)

- Professor, Seoul National University (2005.9 -)
- Associate Professor, Korea University (2003.3 - 2005.8).
- Assistant Professor (1992.9 - 1996.8), Associate Professor (1996.9 - 2001.8), Professor (2001.9 - 2003.2), Ewha University
- Assistant Professor, University of Toronto (1991.7 -1992.6)

VISITING APPOINTMENTS

- Visiting Professor, Kyoto University (2013.12-2014.3)
- Visiting Professor, Yale University (2008.9 - 2009.5, 2017.2 - 2017.5)
- Visiting Associate Professor, Yale University (2004.1 - 2004.5)
- Visiting Associate Professor, Yale University (1999.9 - 2000.6)

OTHER PROFESSIONAL ACTIVITIES

- Director, *Institute of Economic Research*, Seoul National University, 2018.9 - 2020.9.
- President, *The Korean Econometric Society*, 2015.3- 2016.2.
- Chair of the Scientific Committee, *Symposium on Econometric Theory and Applications* (SETA), 2014 - 2017.
- Director, *Center for Econometrics*, Seoul National University, 2012 - present.
- Advisory Professor, *The Bank of Korea*, 2012.9 - 2013.2.
- Board of Directors, *The Korean Economic Association*, 2011 - present.
- Director, *Institute of World Economy*, Seoul National University, 2007-2009.
- Secretary, *The Korean Econometric Society*, 2006.3-2007.2.
- Expert witness and economics specialist for various economics and law issues, 2005 - present.
- Councillor, *The Korean Econometric Society*, 2001 - 2006, 2011 - 2014.
- Deputy Secretary, *The Korean International Economic Association*, 2001.3 -2002.2.

AWARDS AND HONORS

- *Council member of the Asian Regional Standing Committee of the Econometric Society*, elected 2020.
- *Fellow of the International Association for Applied Econometrics*, elected 2018.
- *Dasan Economics Prize*, The Korea Economic Daily, 2017.
- *SNU Creative Leading Researcher*, Seoul National University, elected 2014.
- *Fellow of the Journal of Econometrics*, elected 2012.
- *Fellow of the Econometric Society*, elected 2010.
- *Maekyung Economist Award*, Maekyung Media Group, 2010.
- *Distinguished Teaching Award*, Seoul National University, 2008.
- *Econometric Theory Multa Scripsit Award* in Recognition of Research Contributions to the Science of Econometrics, Cambridge University Press, 2007.
- *The Soktap Teaching Award* for outstanding teaching, Korea University, 2005.
- 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, 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

- Editor, *Korean Economic Review*, 2018 -
- Co-Editor, *Econometric Theory*, 2010 -
- Associate Editor, *Journal of Econometrics*, 2016 - 2020.
- Associate Editor, *Econometric Reviews*, 2016 -
- Associate Editor, *Journal of Econometric Methods*, 2018 -

- Editorial Board Member, *Themes in Modern Econometrics*, Cambridge University Press, 2015 -
- Editorial Board Member, *World Scientific Series on Econometrics*, World Scientific, 2013 -
- Editorial Board member, *Seoul Journal of Economics*, 2009 -
- Editorial Board member, *Korean Economic Review*, 2005 - 2009.
- Editorial Board member, *Economic Analysis*, The Bank of Korea, 2010 - 2016.
- Guest Editor, *Journal of Econometrics*, Annals Issue, 2012.
- Associate Editor, *Econometric Theory*, 2005 - 2009.
- Associate Editor, *Journal of the Korean Econometric Society*, 1994 - 2005.
- Associate Editor, *Journal of Korea Economic Analysis*, Korea Institute of Finance, 2005 - 2006.
- Managing Editor, *Journal of the Korean Economic Association*, 2002 - 2004.

CONFERENCE ORGANIZATION

- Program Committee Member, *The 2021 Asian Meeting of the Econometric Society*, June 25-27, 2021, Miri, Malaysia.
- Program Co-Chair, *The 2020 KER International Conference*, August 13-14, 2020, Seoul, Korea.
- Program Co-Chair, *The 2019 KER International Conference*, August 8-9, 2019, Seoul, Korea.
- Program Committee Member, *The 2019 North American Summer Meeting of the Econometric Society*, June 27-30, 2019, Seattle, Washington, U.S.
- Program Committee Member, *The 2019 Asian Meeting of the Econometric Society*, June 14-16, 2019, Xiamen, China.
- Program Committee Member, *The 2018 Asian Meeting of the Econometric Society*, June 21-23, 2018, Seoul, Korea.
- Program Committee Member, *The 2017 Asian Meeting of the Econometric Society*, June 2017, Hong Kong.
- Program Committee Member, *The 2016 Asian Meeting of the Econometric Society*, August 2016, Kyoto, Japan.

- Program Co-Chair, Conference on "Frontiers of Theoretical Econometrics" in honor of Don Andrews, August 1-2, Konstanz, Germany.
- Program Co-Chair, *SNU Workshop on Advances in Microeconometrics: A Cemmap Conference*, May 2015, Korea.
- Program Committee Member, *The 2013 Asian Meeting of the Econometric Society*, August 2013, Singapore.
- Local Organizing Committee Member, *The 2013 Symposium on Econometric Theory and Applications*, July 2013, SKKU, Korea.
- Program Committee Member, *The 2012 Asian Meeting of the Econometric Society*, December 2012, Delhi, India.
- Organizing Committee Member, *The 2012 Symposium on Econometric Theory and Applications*, May 2012, Shanghai, China.
- Program Co-Chair, *The Pre-Conference Workshop on Econometrics*, August 2011, Seoul National University.
- Program Co-Chair, *The First Statistics-Econometrics Joint Workshop*, June 2011, Korea.
- Organizing Committee Member, *The 2011 Symposium on Econometric Theory and Applications*, April 2011, Monash University, Australia.
- 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 Meeting of the Econometric Society*, Singapore.
- Program Co-Chair, *The 2008 International Symposium in Econometric Theory and Applications*, May 2008, Seoul, Korea.
- Program Committee Member, *The 2007 Far Eastern Meeting of the Econometric Society*, Taipei, Taiwan.
- Organizing Committee Member, *The 2007 Symposium on Econometric Theory and Applications*, April 2007, Hong Kong.
- Program Committee Member, *The 2006 Far Eastern Meeting of the Econometric Society*, Beijing, China.
- Co-Founder and Organizer of *The Korean Econometrics Study Group*, 1992- present.

REFEREE EXPERIENCE

- *Econometrica, Review of Economic Studies, Journal of Econometrics, Econometric Theory, Quantitative Economics, Journal of Financial Econometrics, Annals of Statistics, Journal of the American Statistical Association, Biometrika, Journal of the Royal Statistical Society, Bernoulli, 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, Financial Econometrics.

GRANTS AND FELLOWSHIPS

- Distinguished Researcher Grant, National Research Foundation of Korea, 2011-2016.
- Social Science Korea Grant, National Research Foundation of Korea, 2012-2015.
- 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, 2017-2018).
- 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.

PLENARY CONFERENCE TALKS

- *Keynote Speaker*, The 4th International Conference on Econometrics and Statistics (EcoSta2020), postponed to July 2021 due to COVID2019.
- *Keynote Speaker*, Symposium on Recent Development of Econometrics, Capital University of Economics and Business, Beijing, China, 2019.6.10.
- *Keynote Speaker*, Symposium on Impacts of Climate Change on Food Security, Environment and Economy, Jeju, Korea, 2019.5.23-27.
- *Keynote Speaker*, The Korean Econometric Society 30th Anniversary Conference, Jeju, Korea, 2016.6.
- *Keynote Speaker (ET Lecturer)*, The Power of Two: The 12th Symposium on Econometric Theory and Applications and The 26th New Zealand Econometric Study Group, Hamilton, New Zealand, 2016.2.
- *Invited Speaker*, The 10th Symposium on Econometric Theory and Applications, Academia Sinica, Taiwan, 2014.5.
- *Invited Speaker*, The 2012 Asian Meeting of the Econometric Society, Delhi, India, 2012.12.
- *Invited Speaker*, The 2nd Institute of Mathematical Statistics Asia Pacific Rim Meeting, Tsukuba, Japan, 2012.7.

INVITED CONFERENCE TALKS AND LECTURES

- INET Mini Conference, University of Cambridge, U.K. 2019.7.23.

- *Invited Lecturer*, Summer School in Econometrics and Statistics, The Econometric Society, Xiamen, China, 2019.7.2-8.
- 2019 Tsinghua International Econometrics Conference, Beijing, 2019.6.22-23.
- 2019 Asian Meeting of the Econometric Society, Xiamen, 2019.6.14-16.
- 2018 Joint Meeting of the Korean Mathematical Society and the German Mathematical Society, Seoul, Korea, 2018.10.3-6.
- International Conference on Econometrics, Chengdu, China, 2018.6.11.
- The 3rd Econometrics Workshop, The Chinese University of Hong Kong, 2017.12.9.
- The 7th Shanghai Econometrics Workshop, Shanghai University of Economics and Finance, 2017.6.16-17.
- Stochastic Dominance Theory and Applications, Cambridge University, 2016.9.14-16.
- Symposium on Financial Time Series, Nara, Japan, 2015.9.1-2.
- CEMMAP Conference on Advances in Microeconometrics, HKUST, Hong Kong, 2014.5.23-24.
- Conference on Self-normalized Asymptotic Theory in Probability, Statistics and Econometrics, National University of Singapore, 2014.5.19-23.
- Kansai Econometrics Meeting, Kyoto University, Japan, 2014.1.11-12.
- The 2013 Summer Econometrics Camp, Korea, 2013.7.13-14
- 2013 International Conference of Financial Econometrics, Shandong University, China, 2013.7.6-7.
- Cambridge Conference on “Stochastic Dominance and Related Themes,” Cambridge University, 2013.6.13-14.
- The 2013 International Symposium on Analysis of Panel Data, Xiamen University, China, 2013.6.8-9.
- The 2012 North American Winter Meeting of the Econometric Society, Chicago, 2012.1.5-8
- CEMMAP Conference on “Advanced Techniques on Robust Methodology,” London, 2011.4.27.
- CRETA Workshop on Advanced Econometrics, National Taiwan University, Taipei, 2011.3.18.
- The 2010 Korean Economic Association Annual Meeting, Seoul, 2010.1.9-10.

- The FMG Conference on "Semiparametric Methods in Economics and Finance," London, 2010.6.21-22.
- The 2010 Tsinghua Econometrics Conference, Tsinghua Univ., Beijing, 2010.5.22-23.
- The 2009 Symposium on Econometric Theory and Applications, Kyoto, Japan, 2009.7.30-8.1.
- Workshop in Advanced Econometrics, Academia Sinica, Taiwan, 2008.7.11.
- The Korean Econometric Society Summer Meeting, Seoul, Korea, 2007.6.16.
- Cemmap Workshop on "Testing for Stochastic Dominance Restrictions (in honour of the contribution of Professor Haim Levy)," IFS, London, 2005.11.4-5.
- International Symposium on Econometrics Development, Peking University, 2005.4.23.

CONFERENCE PRESENTATIONS

- The 11th World Congress of the Econometric Society, Montréal, Canada, 2015.8.17-21.
- The 2011 Asian Meeting of the Econometric Society, Seoul, 2011.8.11-13.
- The 10th World Congress of the Econometric Society, Shanghai, 2010.8.17-21.
- The 14th KEA/KA EA International Conference, Seoul, 2010.8.10-11.
- 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 Meeting of the Econometric Society, Tokyo, 2009.8.3-5.
- The U.K. Econometric Study Group Annual Conference, Bristol, U.K., 2009.7.9-11.
- 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 Meeting of the Econometric Society, 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 Meeting of the Econometric Society, Taipei, 2007.7.11-13.

- The 2007 International Symposium on Econometric Theory and Applications (SETA2007), Hong Kong Science and Technology, 2007.4.13-15.
- The 2006 Far Eastern Meeting of the Econometric Society, Beijing, 2006.7.10-12.
- The Korean Statistical Society Meeting, Daegu, 2006.5.26-27.
- The 2006 International Symposium on Econometric Theory and Applications (SETA2006), Xiamen University, 2006.4.4-4.6.
- The 9th World Congress of the 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 Meeting of the Econometric Society, Philadelphia, 2005.1.7.
- Taipei Conference on Macroeconomics and Development, Academia Sinica, 2004.12.
- The 2004 European Meeting of the Econometric Society, Madrid, Spain, 2004.8.
- The Art of Semiparametrics Conference, Berlin, 2003.10.
- The 2003 North American Winter Meeting of the Econometric Society, Washington D.C., 2003.1.
- International Conference on Current Advances and Trends in Nonparametric Statistics, Crete, Greece, 2002.7.
- The 2001 Australasian Meeting of the Econometric Society, University of Auckland, 2001.7.
- Cowles Foundation Econometrics Conference, Yale Univ., 1999.10.
- The 1999 Far Eastern Meeting of the Econometric Society, Singapore, 1999.7.
- The 1997 North American Winter Meeting of the Econometric Society, 1997.6.
- The 7th World Congress of the Econometric Society, Tokyo, 1995.8.
- The 1994 Australasian Meeting of the Econometric Society, Univ. of New England, Australia, 1994.7.
- The 1992 Far Eastern Meeting of the Econometric Society, Seoul, 1992. 7.

SELECTED INVITED DEPARTMENT SEMINARS

- 2019: Univ. of York (July), Univ. of Cambridge (July)
- 2018: Xiamen Univ. (Dec.)
- 2017: Yale Univ. (Feb.), Columbia Univ. (April), Syracuse Univ. (May), National Univ. of Singapore (Oct.), University of Hong Kong (Dec.)
- 2015: Univ. of British Columbia (Jan.), Univ. of Cambridge (Jan.), University of New South Wales (Oct.), Australian National University (Oct.)
- 2014: Peking University (April), Sogang University (May)
- 2013: Univ. of Cambridge (Jan.), London School of Economics (Jan.) Université Catholique de Louvain (Feb.), Penn State Univ. (Feb.), Singapore Management University (March)
- 2012: Ewha University (Oct.)
- 2011: Yale University (April), London School of Economics (April)
- 2010: University of Southern California (Jan.), Singapore Management University (Nov.), National University of Singapore (Nov.)
- 2009: Penn State University, Vanderbilt University, Indiana University (April), London School of Economics (May), National University of Singapore (Nov.)
- 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.

BOOKS

1. *Econometric Analysis of Stochastic Dominance: Concepts, Methods, Tools, and Applications* (2019), Cambridge University Press.

PUBLICATIONS (in English)

1. The Lower Regression Function and Testing Expectation Dependence Dominance Hypothesis (with O. Linton and Y.-M. Yen) (2021), forthcoming in *Econometric Reviews*.
2. Somewhere between Utopia and Dystopia: Choosing from Incomparable Prospects (with G. Anderson and T. Post) (2020), *Journal of Business & Economic Statistics*, **38**, 502-515.
3. Quantilogram under Strong Dependence (with J.H. Lee, O. Linton) (2020), *Econometric Theory* **36**, 457-487 .
4. Inference on Distribution Functions under Measurement Error (with K. Adusumilli, D. Kurisu, and T. Otsu) (2020), *Journal of Econometrics* **215**, 131-164.
5. Monte Carlo Inference on Two-Sided Matching Models (with T. Kim, J. Schwartz, K. Song) (2019), *Econometrics* (Special Issue “Resampling Methods in Econometrics”) **7**.
6. Testing for a General Class of Functional Inequalities (with S. Lee and K. Song) (2018), *Econometric Theory* **34**, 1018-1064.
7. Doubly Robust Uniform Confidence Band for the Conditional Average Treatment Effect Function (with S. Lee and R. Okui) (2018), *Journal of Applied Econometrics* **32**, 1207-1225.
8. A Nonparametric Test of a Strong Leverage Hypothesis (with O. Linton and Yu-Min Yen) (2016), *Journal of Econometrics* **194**, 153-186.
9. The Cross-Quantilogram: Measuring Quantile Dependence and Testing Directional Predictability between Time Series (with H. Han, O. Linton and T. Oka) (2016), *Journal of Econometrics* **193**, 251-270.
10. Nonparametric Tests of Conditional Treatment Effects with an Application to Single-Sex Schooling on Academic Achievements (with M. Chang and S. Lee) (2015), *The Econometrics Journal* **18**, 307-346.
11. Testing for Stochastic Dominance Efficiency of a Given Portfolio (with O. Linton and T. Post) (2014), *The Econometrics Journal* **17**, S59-S74.
12. Testing Functional Inequalities (with S. Lee and K. Song) (2013), *Journal of Econometrics* **172**, 14-32.
13. Nonparametric Estimation and Inference about the Overlap of Two Distributions (with G. Anderson and O. Linton) (2012), *Journal of Econometrics* **171**, 1-23.

14. Random Walk or Chaos: A Formal Test on the Lyapunov Exponent (with J.Y. Park) (2012), *Journal of Econometrics* **169**, 61-74.
15. Testing for Non-Nested Conditional Moment Restrictions via Unconditional Empirical Likelihood (with T. Otsu, M. Seo) (2012), *Journal of Econometrics* **167**, 370-382.
16. Editor's Introduction (with Han Hong and Chung-Min Kuan) (2012), *Journal of Econometrics* **167**, 295-296.
17. Testing for Non-Nested Conditional Moment Restrictions via Conditional Empirical Likelihood (with T. Otsu) (2011), *Econometric Theory* **27**, 114-153.
18. A Semiparametric Cointegrating Regression: Investigating the Effects of Age Distributions on Savings (with J.Y. Park and K.H. Shin) (2010), *Journal of Econometrics* **157**, 165-178.
19. An Improved Bootstrap Test of Stochastic Dominance (with K. Song and O. Linton) (2010), *Journal of Econometrics* **154**, 186-202.
20. Testing for Stochastic Monotonicity (with S. Lee and O. Linton) (2009), *Econometrica* **77**, 585-602.
21. A Quantilogram Approach to Evaluating Directional Predictability (with O. Linton) (2007), *Journal of Econometrics* **141**, 250-282.
22. 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.
23. Smoothed Empirical Likelihood Methods for Quantile Regression Models (2006), *Econometric Theory* **22**, 173-205.
24. Consistent Testing for Stochastic Dominance under General Sampling Schemes (with O. Linton and E. Maasoumi) (2005), *Review of Economic Studies* **72**, 735-765. Corrigendum (2007), *Review of Economic Studies* **75**, 1-5.
25. A Test of the Martingale Hypothesis (with J.Y. Park) (2005), *Studies in Nonlinear Dynamics and Econometrics* **9**, Issue 2, Article 2.
26. 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.
27. A Multiple Variance Ratio Test using Subsampling (with J.H. Kim) (2003), *Economics Letters* **79**, 225-230
28. Nonparametric Estimation with Aggregate Data (with O. Linton) (2002), *Econometric Theory* **18**, 420-468.
29. Consistent Specification Testing for Conditional Moment Restrictions (2001), *Economics Letters* **71**, 299-306.

30. Consistent Bootstrap Tests of Parametric Regression Functions (2000), *Journal of Econometrics* **98**, 27-46.
31. The Asymptotic Distribution of Nonparametric Estimates of the Lyapunov Exponent for Stochastic Time Series (with O. Linton) (1999), *Journal of Econometrics* **91**, 1-42.
32. A Test of Normality Using Nonparametric Residuals, *Econometric Reviews* (1998) **17**, 301-327.
33. A Test of Autocorrelation in the Presence of Heteroskedasticity of Unknown Form, *Econometric Theory* (1998) **14**, 87-122.
34. BOOK REVIEW: Topics in Advanced Econometrics: Estimation, Testing, and Specification of Cross-section and Time Series Models, *Econometric Theory* (1998) **14**, 369-374.
35. Tests of Normality against Nonparametric Alternatives in Binary Choice Models, *Journal of Economic Theory and Econometrics* (1995) **1**, 113 - 126.
36. A Test of Parametric Assumptions against Semiparametric Alternatives in Censored Regression Models, *Journal of the Korean Econometric Society* (1994) **5**, 141 - 154.
37. A Semiparametric Analysis of the Life - Cycle Permanent Income Hypothesis, *International Economic Journal* (1993) **7**, 89 - 108.
38. Tests of Specification for Parametric and Semiparametric Models (with D.W.K. Andrews), *Journal of Econometrics* (1993) **57**, 277 - 318.
39. Additive Interactive Regression Models: Circumvention of the Curse of Dimensionality (with D.W.K. Andrews), *Econometric Theory* (1990) **6**, 466 - 479.
40. A Matrix Inequality, *Econometric Theory* (1990) **6**, 120 - 121.

PUBLICATIONS (in Korean)

1. Time Series Analyses for Market Definition: The Application to a Collusion Case in the Corrugated Paperboard Industry (with S. Jeon and J. Chung) (2017), *Journal of the Korea Academic Society of Industrial Organization* **25**(2), 41-77.
2. Critical Loss Analysis for Market Definition of Complementary Products (with S. Jeon and J. Chung) (2017), *Market Economy Research* **46**(2), 1-37.
3. Household Formation and Income Inequality (with D. Kim and S. Lee) (2014), *Korean Journal of Labor Economics* **37**(3), 1-44.
4. An Empirical Analysis of the Demand for Fixed and Mobile Telecommunications Services (with Y. Kim, J. Yoo, and S. Jeon) (2012), *International Telecommunications Policy Review* **19**(4).

5. Econometric Analysis of the Competitive Effects of Eland-Carrefour Merger in 2006 (with S. Jeon) (2010), *The Journal of Regulation Studies* **19**(2).
6. Econometric Applications of Stochastic Dominance: A Survey (with B. Park) (2010), *Korean Economic Journal* **49**(1), 31-56.
7. Effects of Changing Age Distributions on Labor Productivity (with K.H. Shin) (2005), *Economic Analysis* **11**(2), Bank of Korea.
8. A Semiparametric Analysis of Female Labor Supply (with K.S. Choi) (1999), *Journal of the Korean Econometric Society* **10**, 35-69.
9. Are Daily Stock Prices Chaotic? (with E.G.Baek) (1999), *Journal of the Korean Economic Association* **47**, 81-108.
10. 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 .
11. 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. Testing for Time Stochastic Dominance (with K. Lee and O. Linton) (2020), Working paper.
2. Consistent Testing for an Implication of Supermodular Dominance (with D. Chung and O. Linton) (2020), Working paper.
3. On Unit Free Assessment of The Extent of Multilateral Distributional Variation (with G. Anderson, O. Linton, M. G. Pittau, and R. Zelli) (2020), conditionally accepted at *Econometrics Journal*.
4. Testing Stochastic Dominance with Many Conditioning Variables (with O. Linton and M. Seo) (2020), Cambridge Working Papers in Economics No.2004.
5. Nonparametric Tests of Conditional Treatment Effects (with S. Lee) (2009), Cowles Foundation Discussion Paper No. 1740, Yale University.