Jinyong Hahn

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Education

Harvard University, *Ph.D. Economics*, 1993
Harvard University, *M.A. Economics*, 1989
Harvard University, *M.A. Statistics*, 1989
Seoul National University, *B.A. Economics, Summa Cum Laude*, 1987

Professional Positions

Chair, Department of Economics, UCLA, 2021 –
Professor, Department of Economics, UCLA, 2002 –
Benjamin Meaker Visiting Professor, University of Bristol, 2002
Visiting Associate Professor, Department of Economics, Harvard University, 2002
Associate Professor, Department of Economics, Brown University, 2000 – 2002
Associate Professor, Department of Economics, University of Michigan, 1999 – 2000
Visiting Assistant Professor, Department of Economics, MIT, 1998 – 1999
W. P. Carey Term Professor in Economics, University of Pennsylvania, 1993 – 1997
Assistant Professor, Department of Economics, University of Pennsylvania, 1993 – 1999

Professional Activities

Co-Editor, *Econometric Theory*, 2005 – 2009
Associate Editor, *Econometrica*, 2002 – 2011
Associate Editor, *Journal of Econometrics*, 2002
Associate Editor, *Econometric Theory*, 2002 – 2005
Associate Editor, *Journal of Business & Economic Statistics*, 1999 – 2002
Program Co-Chair, 2011 Asian Meeting of the Econometric Society
Program Committee, 2018 North American Summer Meeting of the Econometric Society
Program Committee, 2009 European Summer Meeting of the Econometric Society
Program Committee, 2004 North American Summer Meeting of the Econometric Society
Program Committee, 2009 North American Winter Meeting of the Econometric Society
Program Committee, 2004 Far Eastern Meeting of the Econometric Society
Plenary Speaker, 2018 Asian Meeting of the Econometric Society
Invited Speaker, 2019 North American Summer Meeting of the Econometric Society
Invited Speaker, 2012 Australian Meeting of the Econometric Society
Invited Speaker, 2009 European Meeting of the Econometric Society

Invited Speaker, 2008 ESRC Econometric Study Group Annual Conference

Grants & Honors

National Science Foundation, 2003 – 2005, 2008 – 2010, 2009 – 2012
Fellow, Journal of Econometrics, 2020
Fellow, International Association for Applied Econometrics, 2019
Fellow, Econometric Society, 2003

Publications

"Properties of Least Squares Estimator in Estimation of Average Treatment Effects". Forthcoming in *SERIEs Journal of the Spanish Economic Association*.

"Jackknife Bias Reduction for Simulated Maximum Likelihood Estimator of Discrete Choice Models", with Xueyuan Liu. Forthcoming in *Economics Letters*.

"Central Limit Theory for Combined Cross-Section and Time Series with an Application to Aggregate Productivity Shocks", with Guido Kuersteiner and Maurizio Mazzocco. Forthcoming in *Econometric Theory*.

"Identification and the Influence Function of Olley and Pakes' (1996) Production Function Estimator", with Zhipeng Liao and Geert Ridder. Forthcoming in *Econometric Theory*.

"The Information Bound of a Dynamic Panel Logit Model with Fixed Effects – Corrigendum", with Jiaying Gu and Kyoo Il Kim (2023). *Econometric Theory* 39, p.219.

"Joint Time Series and Cross-Section Limit Theory under Mixingale Assumptions", with Guido Kuersteiner and Maurizio Mazzocco (2022). *Econometric Theory* 38, 942–958.

"Bootstrap Standard Error Estimates and Inference", with Zhipeng Liao (2021). *Econometrica* 89, 1963–1977.

"Problems with the Control Variable Approach in Achieving Unbiased Estimates in Nonlinear Models in the Presence of Many Instruments", with Jerry Hausman (2021). *Journal of Quantitative Economics* 19, 39–58.

"A small sigma approach to certain problems in errors-in-variables models", with Jerry Hausman and Jeonghwan Kim (2021). *Economics Letters* 208, 110094.

"Specification Test on Mixed Logit Models", with Jerry Hausman and Josh Lustig (2020). *Journal of Econometrics* 219, 19–37.

"Estimation with Aggregate Shocks", with Guido Kuersteiner and Maurizio Mazzocco (2020). *Review of Economic Studies* 87, 1365–1398.

"Three-stage Semi-Parametric Inference: Control Variables and Differentiability", with Geert

Ridder (2019). *Journal of Econometrics* 211, 262–293.

“Nonparametric Two-Step Sieve M Estimation and Inference”, with Zhipeng Liao and Geert Ridder (2018). *Econometric Theory* 34, 1281-1324.

“Nonparametric Instrumental Variables and Regular Estimation”, with Zhipeng Liao (2018). *Econometric Theory* 34, 574-597.

“A Quantile Correlated Random Coefficients Panel Data Model”, with Bryan Graham, Alexandre Poirier and James Powell (2018). *Journal of Econometrics* 206, 305-335.

“Instrumental Variable Estimation of Nonlinear Models with Nonclassical Measurement Error Using Control Variables”, with Geert Ridder (2017). *Journal of Econometrics* 200, 238-250.

“Synthetic Control and Inference”, with Ruoyao Shi (2017). Econometrics 5(4), 52.

“LM Test of Neglected Correlated Random Effects and Its Application”, with Hyungsik Moon and Connan Snider (2017). *Journal of Business & Economic Statistics* 35, 359-370.

“A Likelihood-based Approximate Solution to the Incidental Parameter Problem in Dynamic Nonlinear Models with Multiple Effects”, with Manuel Arellano (2016). *Global Economic Review* 45, 251-274.

“Non-Standard Tests through a Composite Null and Alternative in Point-Identified Parameters”, with Geert Ridder (2015). *Journal of Econometric Methods* 4, 1–28.

“Asymptotic Efficiency of Semiparametric Two-step GMM”, with Daniel Ackerberg, Xiaohong Chen and Zhipeng Liao (2014). *Review of Economic Studies* 81, 919–943.

“Neglected Heterogeneity in Moment Condition Models”, with Whitney Newey and Richard Smith (2014). *Journal of Econometrics* 178, 86-100.

“Average and Quantile Effects in Nonseparable Panel Models”, with Victor Chernozhukov, Ivan Fernandez-Val, and Whitney Newey (2013). *Econometrica* 81, 535-580.

“The Asymptotic Variance of Semi-parametric Estimators with Generated Regressors”, with Geert Ridder (2013). *Econometrica* 81, 315-340.

“Partial Identification and Mergers”, with Geert Ridder and Connan Snider (2013). *Economics Letters* 118, 126-129.

“A Practical Asymptotic Variance Estimator for Two-Step Semiparametric Estimators”, with Daniel Ackerberg and Xiaohong Chen (2012). *Review of Economics and Statistics* 94, 481-498.

“Bias Reduction for Dynamic Nonlinear Panel Models with Fixed Effects”, with Guido Kuersteiner (2011). *Econometric Theory* 27, 1152-1191.

“Parameter Orthogonalization and Bayesian Inference with Many Instruments”, with Karsten Hansen (2011). *Economics Letters* 112, 207-209.

“Test of Random vs Fixed Effects with Small Within Variation”, with John Ham and Hyungsik Moon (2011). *Economics Letters* 112, 293-297.

“A Note on Semiparametric Estimation of Finite Mixtures of Discrete Choice Models with Application to Game Theoretic Models”, with Patrick Bajari, Han Hong and Geert Ridder (2011). *International Economic Review* 52, 807-824.

“Conditional Moment Restrictions and Triangular Simultaneous Equations”, with Geert Ridder (2011). *Review of Economics and Statistics* 93, 683--689.

“The Hausman Test and Weak Instruments”, with John Ham and Hyungsik Moon (2011). *Journal of Econometrics* 160, 289--299.

“Bounds on ATE with Discrete Outcomes” (2010). *Economics Letters* 109, 24--27.

“Adaptive Experimental Design Using the Propensity Score”, with Keisuke Hirano and Dean S. Karlan (2011). *Journal of Business and Economic Statistics* 29, 96-108.

“Semiparametric Information Bound of Dynamic Discrete Choice Models”, with Moshe Buchinsky and Kyoo il Kim (2010). *Economics Letters* 108, 109-112.

“Panel Data Model with Finite Number of Multiple Equilibria”, with Hyungsik Moon (2010). *Econometric Theory* 26, 863-881.

“Stationarity and Mixing Properties of the Dynamic Tobit Model”, with Guido Kuersteiner (2010). *Economics Letters* 107, 105-111.

“Design of Randomized Experiments to Measure Social Interaction Effects”, with Keisuke Hirano (2010). *Economics Letters* 106, 51-53.

“Comments on Convergence Properties of the Likelihood of Computed Dynamic Models”, with Daniel Ackerberg and John Geweke (2009). *Econometrica* 77, 2009-2017.

“The incidental parameter problem in a non-differentiable panel data model”, with Bryan S. Graham and James L. Powell (2009). *Economics Letters* 105, 181-182.

“Specification Testing under Moment Inequalities”, with Patrik Guggenberger and Kyooil Kim (2008). *Economics Letters* 99, 375-378.

“Long Difference Instrumental Variables Estimation for Dynamic Panel Models with Fixed Effects”, with Jerry Hausman and Guido Kuersteiner (2007). *Journal of Econometrics* 140, 574-617.

“Understanding Bias in Nonlinear Panel Models: Some Recent Developments”, with Manuel Arellano (2007). Blundell, R. W.K. Newey, and T. Persson eds. *Advances in Economics* *and Econometrics,* Cambridge: Cambridge University Press.

"Reducing Bias of MLE in a Dynamic Panel Model", with Hyungsik Moon (2006). *Econometric Theory* 22, 499-512.

"Estimation with Valid and Invalid Instruments", with Jerry Hausman (2005). *Annales d'Economie et Statistique* 79/80, 25-57.

"Finite Sample Properties of the 2-step Empirical Likelihood Estimator", with Patrik Guggenberger (2005). *Econometric Reviews* 24, 247-263.

"Identification and Estimation of Linear-in-Means Model of Social Interactions", with Bryan Graham (2005). *Economics Letters* 88, 1-6.

"Time Invariant Regressor in Nonlinear Panel Model with Fixed Effects", with Juergen Meinecke (2005). *Econometric Theory* 21, 455-469.

"Estimation with Weak Instruments: Accuracy of Higher Order Bias and MSE Approximations", with Jerry Hausman and Guido Kuersteiner (2004). *Econometrics Journal* 7, 272-306.

"Asymptotic Distribution of Misspecified Random Effects Estimator for a Dynamic Panel Model with Fixed Effects When Both n and T are Large", with Guido Kuersteiner and Myeong Hyeon Cho (2004). *Economics Letters* 84, 117-125.

"Jackknife and Analytical Bias Reduction for Nonlinear Panel Models", with Whitney Newey (2004). *Econometrica* 72, 1295-1319.

"Does Jeffrey's prior alleviate the incidental parameter problem?" (2004). *Economics Letters* 82, 135-138.

"When to Control for Covariates: Panel-Asymptotics for estimates of Treatment Effects", with Joshua Angrist (2004). *Review of Economics and Statistics* 86, 58-72.

"Functional Restriction and Efficiency in Causal Inference" (2004). *Review of Economics and Statistics* 86, 73-76.

"Weak Instruments: Diagnosis and Cures in Empirical Econometrics", with Jerry Hausman (2003). *American Economic Review: Papers and Proceedings* 93, 118-125.

"A Monte Carlo Comparison of Various Asymptotic Approximations to the Distribution of Instrumental Variables Estimators", with Atsushi Inoue (2002). *Econometric Reviews* 21, 309-336.

"Jackknife Minimum Distance Estimation", with Gábor Kézdi and Gary Solon (2002). *Economics Letters* 76, 35-45.

"Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects When Both n and T are Large", with Guido Kuersteiner (2002). *Econometrica* 70, 1639-57.

"Discontinuities of Weak Instrument Limiting Distributions", with Guido Kuersteiner (2002). *Economics Letters* 75, 325-331.

"Notes on Bias in Estimators for Simultaneous Equation Models", with Jerry Hausman (2002). *Economics Letters* 75, 237-241.

"A New Specification Test for the Validity of Instrumental Variables", with Jerry Hausman (2002). *Econometrica* 70, 163-189.

"Optimal Inference with Many Instruments" (2002). *Econometric Theory* 18, 140-168.

"Consistent Estimation of the Random Structural Coefficient Distribution from the Linear Simultaneous Equations System" (2001). *Economics Letters* 73, 227-231.

"The Information Bound of a Dynamic Panel Logit Model with Fixed Effects" (2001). *Econometric Theory* 17, 913-932.

"Testing, Comparing, and Combining Value-at-Risk Measures", with Peter Christoffersen and Atsushi Inoue (2001). *Journal of Empirical Finance* 8, 325-342.

"Comment: Binary Regressors in Nonlinear Panel-Data Models with Fixed Effects" (2001). *Journal of Business and Economic Statistics* 19, 16-17.

"A Consistent Semiparametric Estimation of the Consumer Surplus Distribution", with Andrew Foster (2000). *Economics Letters* 69, 245-251.

"Nonparametric Testing of ARCH for Option Pricing", with Peter Christoffersen (1999). Y. S. Abu-Mostafa, B. LeBaron, A. W. Lo, and A. S. Weigend eds. *Computational Finance 1999*, 599-612. Cambridge, MA: MIT Press.

"Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design", with Petra Todd and Wilbert Van der Klaauw (2001). *Econometrica* 69, 201-209.

"Multivariate Density Forecast Evaluation and Calibration in Financial Risk Management: High-Frequency Returns on Foreign Exchange", with Francis X. Diebold and Anthony S Tay (1999). *Review of Economics and Statistics* 81, 661-673.

"How Informative is the Initial Condition in the Dynamic Panel Model?" (1999). *Journal of Econometrics* 93, 309-326.

"An Alternative Estimator for the Censored Quantile Regression Model", with Moshe Buchinsky (1998). *Econometrica* 66, 653-672.

"On the Role of Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects" (1998). *Econometrica* 66, 315-332.

"Bayesian Bootstrap of the Quantile Regression Estimator: A Large Sample Study" (1997). *International Economic Review* 38, 795-808.

"A Note on the Efficient Semiparametric Estimation of Some Exponential Panel Models" (1997). *Econometric Theory* 13, 583-588.

"Efficient Estimation of Panel Data Models with Sequential Moment Restrictions" (1997). *Journal of Econometrics* 79, 1-21.

"A Note on Bootstrapping Generalized Method of Moments Estimators" (1996). *Econometric Theory* 12, 187-197.

"Bootstrapping Quantile Regression Estimators" (1995). *Econometric Theory* 11, 105-121.

"The Efficiency Bound of the Mixed Proportional Hazard Model" (1994). *Review of Economic Studies* 61, 607-629.