

Sung Jae Jun

Curriculum Vitae, July 2012

US Immigration Status: Permanent Resident

Mailing Address

619 Kern Bldg
Department of Economics
The Pennsylvania State University
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Education

May 2006 Ph.D. in Economics, Brown University, Providence, R.I.
Dissertation Title: Quantile Models and Weak Identification
Principal Advisor: Prof. Frank Kleibergen (Frank_Kleibergen@Brown.Edu)

May 2002 M.A. in Economics, Brown University, Providence, R.I.

August 1999 B.A. in Economics, Seoul National University, Seoul, Korea

Fields of Interest

Econometrics, Applied Econometrics
Quantile Regression, Weak Identification, IV Methods, Semiparametric Models

Professional and Other Experience

2012 (July) - Present Associate Professor of Economics (with Tenure), Pennsylvania State University
2010 - 2012 (June) Strumpf Early Career Professor in Economics, Pennsylvania State University
2006 - 2012 (June) Assistant Professor, Department of Economics, Pennsylvania State University
2002, 2003, 2004 Research Assistant (P. Hansen, S. Campbell, F. Kleibergen), Brown University
2000 - 2001 Samsung Securities Co. LTD., Seoul, Korea
1995 - 1997 Military Service (KATUSA - Korean Augmentation To the US Army), Seoul, Korea

Fellowships, Awards, and Grants

2011 (Spring) Undergraduate Teaching Award (ECON 497B)
2010 (Spring) Undergraduate Teaching Award (ECON 465W)
2009-2012 National Science Foundation Grant (SES 0922127, with Joris Pinkse)
2005-2006 Dissertation Fellowship, Brown University
2003-2005 Teaching Assistantship, Brown University
2002-2003 Kamins Fellowship for Economic Studies, Brown University
1997-1999 University Scholarship, Seoul National University
1993-1995 Hyang-Sang Alumni Scholarship, Seoul National University

Professional Membership

American Economic Association, Econometric Society, Korea-America Economic Association

Professional Service

Referee for *Econometrica*, *Econometric Theory*, *Econometrics Journal*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Statistical Computation and Simulation*.

Reviewer for National Science Foundation, Medical Research Council (Methodology Research), Social Sciences and Humanities Research Council of Canada (SSHRC)

Presentations

2011 The Annual Meetings of the Allied Social Science Association, Denver
Columbia University, Department of Economics

- New York University, Department of Economics
 Yale University, Department of Economics
 University of Maryland (College Park), Department of Economics
- 2010 University College London, Department of Economics, London, UK
 University of Southern California, Department of Economics
 University of California at San Diego, Department of Economics
 University of California at Berkeley, Department of Economics
 Stanford University, Department of Economics
 Seoul Summer Economics Conference in Honor of Takeshi Amemiya, Seoul, Korea
 Econometric Society World Congress at Shanghai, China
 Cowles Foundation Annual Econometrics Conference at Yale University
- 2009 The Annual Meeting of the Allied Social Science Association, San Francisco
 University of Western Ontario, Department of Economics, London, Canada
 Cemmap Workshop on Quantile Regression, UCL, London, UK
 Econometric Society North American Summer Meeting at Boston University
 University of British Columbia, Department of Economics
 University of Texas at Austin, Department of Economics
 Boston University, Department of Economics
 Brown University, Department of Economics
 Ohio State University, Department of Economics
- 2008 Econometric Society North American Summer Meeting at Carnegie Mellon University
 McGill University, Department of Economics, Montreal, Canada
 The Greater NY Metropolitan Econometrics Colloquium at Princeton University
- 2007 The Greater NY Metropolitan Econometrics Colloquium at the University of Pennsylvania
 Econometric Society North American Summer Meeting at Duke University
 Sungkyunkwan University, Department of Economics, Seoul, Korea
 The Festschrift Conference for Tony Lancaster at Brown University
 Pennsylvania State University, Department of Economics
- 2006 Pennsylvania State University, Quantitative Social Science Initiatives
 Pennsylvania State University, Department of Economics
 University of Chicago, Department of Economics
 University of British Columbia, Department of Economics
 University of Washington at Seattle, Department of Economics
 University of California at Irvine, Department of Economics
 University of Pennsylvania, Department of Economics
- 2005 Econometric Society World Congress, UCL, London, UK

Teaching Experience

- 2012 Spring Instructor for ECON412 (Undergraduate Labor Economics)
 2011 Fall Instructor for ECON 306H (Introduction to Econometrics, Undergraduate Honors Course)
 2011 Spring Instructor for ECON 306H (Introduction to Econometrics, Undergraduate Honors Course)
 Instructor for ECON 497B (Quantitative Methods in Microeconomics) – Awarded for Teaching Excellence
 2010 Spring Instructor for ECON 465W (Cross-Sectional Econometrics – Writing Intensive) – Awarded for Teaching Excellence
 Instructor for ECON 510 (First Year Graduate Course)
 2009 Spring Instructor for ECON 465W (Cross-Sectional Econometrics)
 Instructor for ECON 510 (First Year Graduate Course)
 2008 Spring Instructor for ECON 490 (Introduction to Econometrics)
 Individual Studies with Haiqing Xu (Co-Advising with Joris Pinkse)
 2007 Fall Instructor for ECON 589 (Topics in Econometrics, Graduate)
 2007 Spring Instructor for ECON 490 (Introduction to Econometrics)

2006 Fall Instructor for ECON 589 (Topics in Econometrics, Graduate)
2002-2005 Teaching Assistant for Econometrics Coursework at Brown University
(Both Graduate and Undergraduate Levels)

Other Experience

2011 Fall - 2013 Spring Member of Academic Program Committee
2008 Fall - 2010 Spring Member of Academic Program Committee

Publications

“Discrete Endogenous Variables in Weakly Separable Models,”
(with Joris Pinkse and Haiqing Xu), *Econometrics Journal*, forthcoming.

“Weak Identification and Conditional Moment Restrictions,” (with Joris Pinkse),
Econometric Theory, forthcoming.

“Root-N Consistent Robust Integration-Based Estimation,” (with Joris Pinkse and Yuanyuan Wan),
Journal of Multivariate Analysis, 102 (2011), 828-846.

“Tighter Bounds in Triangular Systems,” (with Joris Pinkse and Haiqing Xu),
Journal of Econometrics, 161 (2011), 122-128.

“A Consistent Nonparametric Test of Affiliation in Auction Models,”
(with Joris Pinkse and Yuanyuan Wan), *Journal of Econometrics* 159 (2010), 46-54.

“Bayesian Quantile Regression Methods,” (with Tony Lancaster),
Journal of Applied Econometrics 25 (2010), 287-307.

“Semiparametric Tests of Conditional Moment Restrictions under Weak or Partial Identification,”
(with Joris Pinkse), *Journal of Econometrics* 152 (2009), 3-18.

“Local Structural Quantile Effects in a Model with a Nonseparable Control Variable,”
Journal of Econometrics 151 (2009), 82-97.

“Adding Regressors to Obtain Efficiency,” (with Joris Pinkse),
Econometric Theory 25 (2009), 298-301.

“Efficient Semiparametric Seemingly Unrelated Quantile Regression Estimation,” (with Joris Pinkse),
Econometric Theory 25 (2009), 1392-1414.

“Weak Identification Robust Tests in an Instrumental Quantile Model,”
Journal of Econometrics 144 (2008), 118-138.

Working Papers

“Cube-Root-N and Faster Convergence, Laplace Estimators, and Uniform Inference,”
(with Joris Pinkse and Yuanyuan Wan).

“Testing for Distributional Treatment Effects: A Set Identification Approach,”
(with Yoonseok Lee and Youngki Shin).

Other Work in Progress

“Estimating a Nonparametric Triangular Model with Binary Endogenous Regressors,”
(with Joris Pinkse and Haiqing Xu).

“A Semiparametric Test in an Instrumental Quantile Model under Weak Identification,”
(with Joris Pinkse).

Graduate Student Advising (Initial Placement)

Haiqing Xu (PhD, 2011, University of Texas at Austin) – Co-Chair with Joris Pinkse

Yuanyuan Wan (PhD, 2011, University of Toronto) – Co-Chair with Joris Pinkse

Herman Li (PhD, 2011, University of Nevada at Las Vegas) – Committee member

Maria Florencia Gabrielli (PhD, 2009, Consultant at Universidad de Congreso, Argentina) – Committee member