

# Kyungchul Song

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## Contacts :

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## Academic Employment :

Associate Professor of Economics, University of British Columbia (2011-Present)  
Assistant Professor of Economics, University of Pennsylvania (2005-2011)

## Education :

Yale University, Ph D., Economics, 2005  
Yale University, M.A., Economics, 2002  
Seoul National University, M.A., Economics, 2000  
Seoul National University, B.A., Economics, 1998.

## Awards and Grants:

Insight Grants from Social Science and Humanities Research Council of Canada (2012-2015)  
Young Scholar's Award, The Korea-America Economic Association, January, 2010.  
Carl Arvid Anderson's Prize, Cowles Foundation, 2003/2004.

## Editorial Board :

Associate Editor for *Journal of Business and Economic Statistics* (2012 – 2015).

## Publications :

- "Point Decisions for Interval-Identified Parameters," January 2013, Forthcoming in *Econometric Theory*
- "Testing Functional Inequalities," (with Sokbae Lee and Yoon-Jae Whang) *Journal of Econometrics* 2013, 172, 14-32.
- "On the Smoothness of Conditional Expectation Functionals," *Statistics and Probability Letters* 2012, 82, 1017-1024.
- "Testing Predictive Abilities and Power Robustification," *Journal of Business and Economic Statistics* 2012 30, 288-296.
- "Testing Single-Index Restrictions with a Focus on Average Derivatives," (with Juan Carlos Escanciano), *Journal of Econometrics* 2010, 156, 377-391.
- "An Improved Bootstrap Test of Stochastic Dominance," (with Oliver Linton and Yoon-Jae Whang), *Journal of Econometrics* 2010, 154, 186-202.
- "Testing Semiparametric Conditional Moment Restrictions using Conditional Martingale Transforms," *Journal of Econometrics* 2010, 154, 74-84.

“Testing Conditional Independence via Rosenblatt Transforms,” *Annals of Statistics* 2009, 37, 4011-4045.

“Uniform Convergence of Series Estimators over Function Spaces” *Econometric Theory*, 2008, 24, 1463-1499.

“Bootstrapping Cointegrating Regressions,” (With Yoosoon Chang and Joon Y. Park) *Journal of Econometrics*, 2006, 133, 703-739

### **Completed Working Papers :**

“The Role of Quality in Service Markets Organized as Multi-Attribute Auctions,” (With Elena Krasnokutskaya and Xun Tang) October 2012, *Submitted*

“Local Asymptotic Minimax Estimation of Nonregular Parameters with Translation-Scale Equivariant Maps,” December 2012, *Submitted*

“Semiparametric Models with Single-Index Nuisance Parameters,” August, 2012, *Revised and resubmitted*

“Simulated MLE for Discrete Choices using Transformed Simulated Frequencies,” (With Donghoon Lee) July, 2012, *Submitted*

### **Invited Talks and Conference Presentations :**

2013: Queens University (Scheduled), Boston College (Scheduled), Cowles Conference at Yale University (Scheduled)

2012: Seoul National University, University of Wisconsin-Madison, Conference on Partial Identification and Statistical Decisions (Cornell University), KEA-KAEA Summer Conference, Econometric Society North American Summer Meeting, WEAI Conference, Summer Workshop at Center for Econometrics (Seoul National University).

2011: Boston University, University of Texas at Austin, University of Rochester, IUPUI, Cemmap Seminar (UCL)

2010: Indiana University, World Congress in Shanghai, University of Montreal, Midwest Econometrics Study Group Meeting, University of British Columbia, Canadian Econometrics Meeting, University of Iowa, Greater NY Econometrics Colloquium (New York University)

2009: Far Eastern Econometric Society Meeting (University of Tokyo), Midwest Econometric Group Meeting, Brown University, UCLA, Vanderbilt University, Greater NY Econometrics Colloquium (Brown University)

2008 : New Zealand Econometric Study Group Meeting (U of Auckland), Vanderbilt University, Lehigh University, Greater NY Metropolitan Econometrics Colloquium (Princeton University)

2007 : Indiana University, University of Michigan, Ohio State University, Korean Econometric Society Summer Meeting (Invited Speaker), New York University, London School of Economics, University of Virginia

2006 : ASSA Conference (KAEA), Columbia University, Penn State University, Rutgers University, Texas A&M. The Greater New York Metropolitan Econometrics Colloquium (Yale University) UC Riverside, UCLA.

2005 : University of Pennsylvania, Stanford University, University of Wisconsin-Madison, University of Arizona, University of California San Diego, New York University, the Greater New York Metropolitan Econometrics Colloquium (Columbia University)

2004 : University of Illinois-Urbana Champaign

### **Referee Activities :**

Bernoulli Journal, Econometric Theory, Econometrics Review, Econometrica, International Economic Review, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Econometrics, Journal of Business, Economics, and Statistics, Journal of Economic Inequality, Journal of Financial Econometrics, Journal of Multivariate Analysis, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Journal of Time Series Econometrics. National Science Foundation, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Studies in Nonlinear Dynamics and Econometrics, Scandinavian Journal of Statistics.

### **Teaching Activities :**

University of British Columbia

Econ 425 (Introduction to Econometrics) (undergraduate)

Econ 626 (Econometric Theory I) (graduate)

Econ 592 (Reading Course: Econometric Methodologies in Social Economics) (graduate)

University of Pennsylvania

Econ 712 (Advanced Topics in Econometrics) (graduate)

Econ 705 (Fundamentals: Econometrics I) (graduate)

Econ 221 (Econometric Forecasting) (undergraduate)

Econ 220 (Introduction to Econometrics) (undergraduate)

Econ 103 (Introduction to Statistics) (undergraduate)

### **Other Activities:**

University of British Columbia

Graduate Admissions (2011-2012)

University of Pennsylvania

Coorganizer of Econometrics Seminar (2007 Fall-2008 Spring)

Coorganizer of Econometrics Lunch for Faculty and Students (2007 Fall – 2008 Spring)

Coorganizer of Greater New York Metropolitan Econometrics Colloquium (December 2007)

Graduate Admissions Committee (2006-2008)

Premajor (Freshmen) Advisor (2007-2008)