

April 2013

## CURRICULUM VITAE

Hiroyuki Kasahara

### PERSONAL INFORMATION

Department of Economics  
The University of British Columbia  
Vancouver, BC Canada V6T 1Z1

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Citizenship: Japan; Canada (Permanent Resident)

### CURRENT POSITION

Assistant Professor, Department of Economics, University of British Columbia

### MAJOR FIELDS OF CONCENTRATION

Econometrics, International Trade, Macroeconomics

### EDUCATION

University of Wisconsin-Madison, Ph.D., Economics, 2002  
University of Wisconsin-Madison, M.S., Economics, 1998  
University of Tsukuba, M.A., International Political Economy, 1997  
University of Tsukuba, B.A., International Relations, 1995

### DISSERTATION

Title: *Investment and Policy Instability*  
Committee: Rodolfo Manuelli (Chair), John Kennan, Yuichi Kitamura, Robert W. Staiger

### ACADEMIC AND PROFESSIONAL EXPERIENCE

July 2009 - Assistant Professor, Department of Economics, University of  
British Columbia  
June 2009-August 2009 Visiting Scholar, Institute of Monetary and Economic Studies, the  
Bank of Japan

July 2004-June 2009 Assistant Professor, Department of Economics, University of Western Ontario  
July 2002-June 2004 Assistant Professor, Department of Economics, Queen's University  
Fall 1999-Spring 2000 Research Assistant to Rodolfo Manuelli, University of Wisconsin-Madison  
Spring 1998 Research Assistant to Kenneth West, University of Wisconsin-Madison

## ACADEMIC HONORS AND AWARDS

The 2010 Arnold Zellner Award for the most significant theoretical paper published in the *Journal of Econometrics* in 2008 and 2009.  
Distinguished CESifo Affiliate Award in the Global Economy Research Area, 2008  
Distinguished CESifo Research Affiliate, 2008 -  
Wisconsin Alumni Research Foundation Dissertation Fellowship, 2001-2002  
Fulbright Scholarship, 1997- 2002  
Harold Groves Economics Research Paper Prize, 1999  
Research Fellow of the Japan Society for the Promotion of Science, 1997

## RESEARCH AND SCHOLARLY ACTIVITIES

### *Publications*

#### (i) Articles in Refereed Journals

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification and Estimation of the Number of Components in Multivariate Mixtures," with Katsumi Shimotsu, *Journal of the Royal Statistical Society - Series B*, forthcoming.

Kasahara, Hiroyuki and Bev Lapham, "Productivity and the Decision to Import and Export: Theory and Evidence," *Journal of International Economics*, 89(2), 2013, 297-316. (*The Distinguished CESifo Affiliate award in 2008*)

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Structural Models with a Fixed Point Constraint," *Econometrica*, 80(5), 2012, 2303-2319.

Kasahara, Hiroyuki, "Temporary Increases in Tariffs and Investment: The Chilean Case," *Journal of Business and Economic Statistics* 27(1), 2009, 113-127.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices," *Econometrica* 77(1), 2009, 135-175.

Kasahara, Hiroyuki and Joel Rodrigue, "Does the Use of Imported Intermediates Increase Productivity? Plant-level Evidence," *Journal of Development Economics*, 87(1), 2008, 106-118.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Pseudo-likelihood Estimation and Bootstrap

Inference for Structural Discrete Markov Decision Models," *Journal of Econometrics* 146(1), 2008, 92-106. (*The 2010 Arnold Zellner award*)

*Unpublished Work*

(ii) Articles Submitted to Refereed Journals

Kasahara, Hiroyuki, Katsumi Shimotsu, and Michio Suzuki, "Does R&D Tax Credit Affect R&D Expenditure? Japanese Tax Credit Reform in 2003," revised and resubmitted to *Journal of the Japanese and International Economies*, January 2013.

(ii) Working Papers

Kasahara, Hiroyuki and Katsumi Shimotsu, "Testing the Number of Components in Finite Mixture Models," October 2012.

Kasahara, Hiroyuki, Tatsuyoshi Okimoto and Katsumi Shimotsu, "Modified Likelihood Ratio Test for Regime Switching," March 2008.

Kasahara, Hiroyuki and Joel Rodrigue, "Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia," October 2011.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Dynamic Programming Models," October 2011.

Kasahara, Hiroyuki, Yasuyuki Sawada and Michio Suzuki, "Investment and Borrowing Constraint: Evidence from Japanese Firms," June 2011.

Kasahara, Hiroyuki, "Technology Adoption under Relative Factor Prices Uncertainty: Putty-Clay Investment Model," December 2004.

(iii) Work in Progress

Kasahara, Hiroyuki and Katsumi Shimotsu, "Likelihood-based Test of Rank."

Kasahara, Hiroyuki and Katsumi Shimotsu, "Hypothesis Test in Finite Mixture Normal Models, "

PRESENTATIONS

Conferences and Professional Meetings

*"Testing the Number of Components in Finite Mixture Models."*

North American Econometric Society Winter Meeting, January 2013

*“Investment and Borrowing Constraint: Evidence from Japanese Firms.”*  
National Bureau of Economic Research, Japan Project Meeting, June 2011

*“Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia.”*  
Rocky Mountain Empirical Trade Conference, May 2010  
Hitotsubashi COE Conference on Trade and FDI, December 2009

*“Sequential Estimation of Dynamic Programming Models.”*  
Vienna Macroeconomics Workshop, October 2009

*“Nonparametric Identification of Multivariate Mixtures”*  
The 16<sup>th</sup> World Congress of the International Economics Association, July 2011  
North American Econometric Society Winter Meeting, January 2011  
Far East and South Asia Meeting of the Econometric Society, August 2009

*“Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices”*  
ERID Identification Conference at Duke University, October 2008  
North American Econometric Society Summer Meeting, June 2007

*“Sequential Estimation of Structural Models with a Fixed Point Constraint”*  
Stanford Institute for Theoretical Economics, Summer Workshop, July 2009  
North American Econometric Society Winter Meeting, January 2009  
Far Eastern Econometric Society Summer Meeting, July 2008  
Vienna Macroeconomic Workshop, October 2007

*“Nested Pseudo-likelihood Estimation and Bootstrap-based Inference for Structural Discrete Markov Decision”*  
North American Econometric Society Winter Meeting, January 2007  
Far Eastern Econometric Society Summer Meeting, July 2006

*“Productivity and the Decision to Export and Import: Theory and Evidence” (under the former title of ‘Import Protection as Export Destruction’)*  
Japanese Economic Association Meeting, June 2009  
CESifo Annual Conference on Global Economy, January 2008  
Laurier Conference on Empirical International Trade, December 2006  
Empirical Investigation in International Economics, October 2006  
Econometric Society North American Winter Meeting, January 2006  
Southern Economic Association Annual Meeting, November 2005  
Canadian Macroeconomics Study Group, October 2005  
Second Annual Vienna Macroeconomic Workshop, October 2005  
Econometric Society World Congress, August 2005  
Canadian Economic Association, May 2005

*“Temporary Increases in Tariffs and Machine Replacement: The Chilean Experience 1980-1996”*

Canadian Econometrics Study Group, October 2002  
North American Econometric Society, June 2002  
Midwest International Economics Group, May 2002

*“Does the Use of Imported Intermediates Increase Productivity? Plant-level Evidence”*  
Hakone Conference (FASID), December 2007  
Empirical Investigation in International Economics, November 2004

*“Technology Adoption under Relative Factor Prices Uncertainty: Putty-Clay Investment Model”*

Society for Economic Dynamics Annual Meeting, July 2004  
Far Eastern Econometric Society Meeting, July 2001

### Seminars

*“Investment and Borrowing Constraint: Evidence from Japanese Firms.”*  
University of Southampton, December 2010  
University of British Columbia, March 2010  
Bank of Japan, December 2009

*“Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia.”*

University of Western Ontario, June 2010  
Keio University, November 2009

*“Sequential Estimation of Dynamic Programming Models.”*

Yale University, October 2011  
National University of Singapore, November 2009  
Singapore Management University, November 2009  
Kyoto University, October 2009

*“Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices”*

University of Rochester, December 2007  
Concordia University, September 2007  
Penn State University, September 2007

*“Sequential Estimation of Structural Models with a Fixed Point Constraint”*

University of College London, December 2010.  
University of Victoria, September 2010.  
Bank of Japan, January 2009  
Johns Hopkins University, October 2008  
University of Michigan, October 2008  
University of British Columbia, September 2008  
University of Tokyo, August 2007  
Yokohama National University, July 2007  
Hitotsubashi University, July 2007

*“Nested Pseudo-likelihood Estimation and Bootstrap-based Inference for Structural Discrete Markov Decision”*

University of Tokyo, August 2007

University of Guelph, November 2006

University of Virginia, April 2006

York University, March 2006

*“Productivity and the Decision to Export and Import: Theory and Evidence” (under the former title of ‘Import Protection as Export Destruction’)*

Wilfred Laurier University, April 2009

Bank of Japan, December 2008

Osaka University (Economics), December 2008

Osaka University (OSIPP), July 2007

University of Tsukuba, July 2007

Keio University, July 2007

University of Tokyo, July 2006

Queen’s University, December 2004

University of Calgary, November 2004

*“Temporary Increases in Tariffs and Machine Replacement: The Chilean Experience 1980-1996”*

Federal Reserve Bank of Chicago, May 2002

Keio University, May 2002

Purdue University, February 2002

Yale University, February 2002

Carnegie Mellon University, February 2002

Queen’s University, January 2002

University of Rochester, January 2002

University of Tokyo, January 2002

University of California-Santa Barbara, January 2002

University of Southern California, January 2002

Harvard University, January 2002

University of Wisconsin-Madison, November 2001

## RESEARCH GRANTS

2008-2011 “Estimation and Inference for Structural Dynamic Models: Theory and Empirics”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$60,000

2011-2014 “Estimation and Inference of Structural Dynamic Models with Unobserved Heterogeneity and Equilibrium Constraints”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada  
Amount: CDN\$60,000

## REFEREEING

### (i) Journals

*American Economics Review, B.E. Journal of Macroeconomics, Canadian Journal of Economics, Canadian Public Policy, Computational Statistics and Data Analysis, Econometrics Journal, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Development Economics, Journal of Econometrics, Journal of International Economics, Journal of Money, Credit and Banking, Journal of Nonparametric Statistics, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Studies, Scandinavian Journal of Economics, Development, World Economy*

### (ii) Research Foundation

*U.S. National Science Foundation, Social Sciences and Humanities Research Council of Canada*

## PROFESSIONAL AFFILIATIONS

American Economic Association, Canadian Economic Association, CESifo Research Network, Econometric Society

## TEACHING

### University of British Columbia

2012-2013	Economics 325 Economics 628	Probability and Statistics for Economists Topics in Applied Econometrics I (PhD)
2011-2012	Economics 325 Economics 628	Probability and Statistics for Economists Topics in Applied Econometrics I (PhD)
2010-2011	Economics 326 Economics 628	Methods of Empirical Research in Economics Topics in Applied Econometrics I (PhD)
2009-2010	Economics 326 Economics 555	Methods of Empirical Research in Economics International Trade (PhD)

### University of Western Ontario

2008-2009	Economics 3320A (2 sections) Economics 9754A/9854A Economics 9662B Economics 9755B/9855B	Advanced Macroeconomic Theory I Applied Economics/Econometrics Workshop (PhD) International Trade (PhD) Applied Economics/Econometrics
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2007-2008	Economics 220A Economics 320A Economics 662B	Workshop (PhD) Intermediate Macroeconomics I Advanced Macroeconomic Theory I International Trade (PhD)
2006-2007	Economics 220A Economics 662A/562A	Intermediate Macroeconomics I International Trade (MA/PhD)
2005-2006	Economics 400E Economics 503A Economics 606B	Senior Seminar in Economic Policy Macroeconomics I (MA) Econometrics and Quantitative Methods II(PhD)
2004-2005	Economics 503A Economics 606B	Macroeconomics I (MA) Econometrics and Quantitative Methods II(PhD)

#### Queen's University

2003-2004	Economics 421 (Fall) Economics 425 (Winter) Economics 817 (Winter)	Topics in Macroeconomic Theory International Trade Theory and Policy Advanced Macroeconomic Theory II (PhD)
2002-2003	Economics 421 (Fall) Economics 817 (Winter)	Topics in Macroeconomic Theory Advanced Macroeconomic Theory II (PhD)

#### THESIS SUPERVISION

##### Ph.D. Thesis Supervisor

##### (i) Department of Economics, Queen's University

Joel Rodrigue "International Trade, Foreign Direct Investment and Productivity: An Empirical Investigation," completed in 2008. (co-supervision with Bev Lapham at Queen's University) Placed at Vanderbilt University

##### (ii) Department of Economics, University of British Columbia

Jinwen Xu  
Yawen Liang

##### Ph.D. Thesis Committee Member

##### (i) Department of Economics, University of Western Ontario

Kai Xu "Essays on International Trade," completed in 2011. Placed at Zhejiang University.  
George (Ye) Jia "Essays on Entrepreneurial Financing," completed in 2010. Placed at University of Prince Edward Island

Yao Li "Essays on International Economics: Technology Diffusion, Knowledge Spillovers, and Higher Education," completed in 2010. Placed at Hong Kong University of Science and Technology.

Michio Suzuki "Essays on Inequality and Consumption Insurance," completed 2008. Placed at Bank of Japan and currently at the University of Tokyo.



Huju Liu "Essays on Human Capital Formation, Job Search, and Wage Dynamics,"  
completed in 2009. Placed at Finance Canada.

Chris Hajzler "Esseys on Exploration of FDI in Developing Economies," completed in 2009.  
Placed at University of Otago.

(ii) Department of Economics, University of British Columbia

Isaac Holloway "Implications of Barriers to Trade for Exports of Cultural Goods and  
Services," completed in 2012. Placed at Tsinghua Universit.

Dai Guang

Lanny Zrill

Xiaoqi He

Jun Ma

Ph.D. Thesis Examiner

Manish Pandey "Essays on Cross-Country Technological Differences and On Mortgage  
Interest Deductibility," completed in 2005, University of Western  
Ontario

Marcel Voia "Models with Heterogeneity and Selection," completed in 2005,  
University of Western Ontario

Jie Cai "Essays on Knowledge Spillovers," completed in 2010, University of British  
Columbia

**Master's Thesis Examiner**

Jian Zhang "International Trade and the Legal Regulation of Organic Food in  
China," completed in 2007, University of Western Ontario

Ali Doroudian "Speculation and Price Volatility: The Case of Rice in United States,"  
completed in 2011, University of British Columbia

UNIVERSITY ADMINISTRATIVE DUTIES

University of British Columbia

Member, Computer Committee, 2011-2012

Member, Recruiting Committee, 2010-2011, 2012-2013

Member, Graduate Admission Committee, 2009-2010.

University of Western Ontario

Member, Econometrics PhD Comprehensive Committee, 2004-2005, 2005-2006,  
2006-2007, 2007-2008

Member, Appointments Committee, 2004-2005, 2005-2006

Faculty-at-Large, Graduate Affairs Committee, 2006-2007, 2007-2008, 2008-2009

Subject Coordinator, Macroeconomics, 2007-2008

Workshop Director, Applied Economics/Econometrics, 2008-2009

**Queen's University**

Member, Recruiting Committee, 2003-2004

**CONFERENCE ORGANIZATION**

CIGI/UWO Research Workshop on The Changing Global Economy 2008

Canadian Econometrics Study Group Meeting 2010

Rocky Mountain Empirical Trade Conference 2012