

Sung Jae Jun

Curriculum Vitae, November 2009

US Immigration Status: Permanent Resident

Citizenship: Korea (South)

Mailing Address

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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
Weak Identification, IV Methods, Semiparametric Models

Professional and Other Experience

2006 – Present Assistant Professor, Department of Economics, The 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

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 Econometric Theory, Journal of Econometrics, Econometrics Journal, Journal of Business and Economic Statistics
Reviewer for National Science Foundation, Medical Research Council (Methodology Research)

Presentations

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
The University of British Columbia, Department of Economics
The University of Texas at Austin, Department of Economics
Boston University, Department of Economics
Brown University, Department of Economics
The 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
The Pennsylvania State University, Department of Economics
- 2006 The Pennsylvania State University, Quantitative Social Science Initiatives
The Pennsylvania State University, Department of Economics
The University of Chicago, Department of Economics
The University of British Columbia, Department of Economics
The University of Washington at Seattle, Department of Economics
The University of California at Irvine, Department of Economics
The University of Pennsylvania, Department of Economics
- 2005 Econometric Society World Congress, UCL, London, UK

Teaching Experience

- 2009 Spring Instructor for ECON465W (Cross-Sectional Econometrics)
Instructor for ECON510 (First year graduate course)
- 2008 Spring Instructor for ECON490 (Introduction to Econometrics)
Individual Studies with Haiqing Xu (Co-Advising with Joris Pinkse)
- 2007 Fall Instructor for ECON589 (Topics in Econometrics)
- 2007 Spring Instructor for ECON490 (Introduction to Econometrics)
(An Undergraduate Course at the Penn State University)
- 2006 Fall Instructor for ECON589 (Topics in Econometrics)
(A Graduate Course at Penn State University)
- 2003-2005 Teaching Assistant for Econometrics Coursework at Brown University
(Undergraduate and Graduate Levels)
(Instructors: P. Hansen, S. Campbell, F. Kleibergen, T. Lancaster, and S. Mavroeidis)
- 2002-2003 Teaching Assistant for Econometrics Coursework at Brown University
(Graduate Levels)
(Instructors: T. Lancaster, S. Campbell)

Other Experience

- 2008 Member of Academic Program Committee

Publications

“Bayesian Quantile Regression Methods,” (with Tony Lancaster)
Journal of Applied Econometrics, forthcoming.

“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

“Weak Identification and Conditional Moment Restrictions,” (with Joris Pinkse).
(Under review for *Econometric Theory*)

“A Consistent Nonparametric Test of Affiliation,”
(with Joris Pinkse and Yuanyuan Wan). (Under review for *Journal of Econometrics*)

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

“Tighter Bounds in Triangular Systems,” (with Joris Pinkse and Haiqing Xu).

Other Work in Progress

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