

Sung Jae Jun

Curriculum Vitae, September 2021

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Education

May 2006	Ph.D. in Economics, Brown University, Providence, R.I. <i>Dissertation Title: Quantile Models and Weak Identification</i> <i>Principal Advisor: Professor Kleibergen, Frank.</i>
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
Quantiles, Endogeneity, Nonparametric and semiparametric models

Current Positions

2021 (July) – Present	Professor of Economics, Pennsylvania State University
2014 (July) – Present	Associate Head of the Department of Economics, Pennsylvania State University

Previous Positions

2012 – 2021 (June)	Associate Professor of Economics (with Tenure), Pennsylvania State University
2013 (Spring)	Visiting Associate Professor of Economics, Cowles Foundation, Yale 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

Editorial Services

2021 (Sep) – 2024 (Dec) Associate Editor for the *Journal of Business and Economic Statistics*

Other Services

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* and many others.

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

Fellowships, Awards, and Grants

2020 (Dec) – Present	Fellow of the Journal of Econometrics
2014	Young scholar award from the Korea-America Economic Association
2011 (Spring)	Undergraduate Teaching Award (ECON 497B)
2010 (Spring)	Undergraduate Teaching Award (ECON 465W)
2009-2014	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

Presentations

2020 University College London, Department of Economics
 2019 University of Toronto, Department of Economics
 2018 Southern Economic Association, Washington DC
 2017 University of British Columbia, Department of Economics
 Ewha Women’s University, Seoul, South Korea
 Greater NY Metropolitan Area Econometrics Colloquium, Brown University
 2015 Seoul National University, Department of Economics, Seoul, Korea
 Cornell-PSU Econometrics and IO Conference, Cornell University
 Texas A&M University, Department of Economics
 2014 Georgetwon University, Department of Economics
 University of Michigan, Department of Economics
 2013 Yale University, Department of Economics
 Brown University, Department of Economics
 2012 Cireq-Cemmap Workshop on Incomplete Models, Montreal, Canada
 2011 The Annual Meetings of the Allied Social Science Association, Denver
 Econometric Society Asian Meeting, Seoul, Korea.
 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

- 2006 Pennsylvania State University, Department of Economics
 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

- 2021 Spring Instructor for ECON 306H (Introduction to Econometrics, Undergraduate Honors Course)
- 2019 Fall Instructor for ECON501 (First Year Graduate Course on Probability and Statistics)
- 2019 Spring Instructor for ECON 306H (Introduction to Econometrics, Undergraduate Honors Course)
- 2018 Fall Instructor for ECON 589 (Topics in Econometrics, Graduate)
- 2018 Spring Instructor for ECON 306H (Introduction to Econometrics, Undergraduate Honors Course)
- 2017 Fall Instructor for ECON 589 (Topics in Econometrics, Graduate)
- 2016 Fall Instructor for ECON 106H (Probability and Statistics: Undergraduate Honors Course)
- 2016 Spring Instructor for ECON 510 (First Year Graduate Course)
- 2015 Spring Instructor for ECON 510 (First Year Graduate Course)
- 2014 Spring Instructor for ECON 412 (Undergraduate Labor Economics)
 Instructor for ECON 106H (Probability and Statistics: Undergraduate Honors Course)
- 2013 Spring Co-Instructor for ECON 555 01 (Second Year Graduate Course on Econometrics) at Yale
 University with Toru Kitagawa (UCL)
- 2012 Fall Instructor for ECON501 (First Year Graduate Course on Probability and Statistics)
- 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

- 2012 Fall Member of the Korea Global Engagement Network (GEN) Faculty
 Implementation Team (FIT) Committee
- 2011 Fall - 2012 Fall Member of Academic Program Committee
- 2008 Fall - 2010 Spring Member of Academic Program Committee

Publications

“Testing for Risk Aversion in First-Price Sealed-Bid Auctions”
(with Federico Zincenko). *Journal of Econometrics*, forthcoming.

“Counterfactual Prediction in Complete Information Games: Point Prediction Under Partial Identification” (with Joris Pinkse), *Journal of Econometrics*, 216 (2019), 394-429.

“Integrated Score Estimation,”
(with Joris Pinkse and Yuanyuan Wan), *Econometric Theory*, 33 (2017), 1418-1456.

“Estimating a Nonparametric Triangular System with Binary Endogenous Regressors,”
(with Joris Pinkse and Haiqing Xu), *Econometrics Journal*, 19 (2016), 113-149.

“Identification of Treatment Effects in a Triangular System of Equations,”
(with Joris Pinkse, Haiqing Xu, and Nese Yildiz), *Econometrics*, 4 (2016); doi:10.3390/econometrics4010007.

“Testing for Distributional Treatment Effects: A Set Identification Approach,”
(with Youngki Shin and Yoonseok Lee), *Journal of Business and Economic Statistics*, 34 (2016), 302-311.

“Classical Laplace Estimation for Cube-Root-N Consistent Estimators: Improved Convergence Rates and Rate-Adaptive Inference,” (with Joris Pinkse and Yuanyuan Wan), *Journal of Econometrics*, 187 (2015), 201-216.

“Discrete Endogenous Variables in Weakly Separable Models,”
(with Joris Pinkse and Haiqing Xu), *Econometrics Journal*, 15 (2012), 288-303.

“Testing Under Weak Identification with Conditional Moment Restrictions,” (with Joris Pinkse),
Econometric Theory, 28 (2012), 1229-1282.

“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

“Point Decisions in Partially Identified Auction Models: An Information Theoretic Approach”
(with Joris Pinkse). *In the second round for the Journal of Econometrics*.

“Identifying the Effect of Persuasion” (with Sokbae (Simon) Lee). *In the third round for the Journal of Political Economy*.

“Causal Inference in Case-Control Studies” (with Sokbae (Simon) Lee). *Submitted*.

“Testing Risk Neutrality in First Price Auctions Without Exclusion Restrictions” (with Federico Zincenko). In progress.

Other Work in Progress

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

Graduate Student Advising (Initial Placement)

Karim Nchare (PhD, 2019) – Committee member

Chaohai Shen (PhD, 2017) – Committee member

Nail Kashaev (PhD, 2016, Western Ontario) – Co-Chair with Joris Pinkse

Huihui Li (PhD, 2016, Xiamen University) – Co-Chair with Joris Pinkse

Saziye Pelin Akyol (PhD, 2013) – Committee member

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