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Curriculum Vitae

Han Hong

Address

Landau Economics Building
579 Serra Mall
Stanford, CA 94305-6072

Fax: (650) 725-5702
Web: www.stanford.edu/∼doubleh

Academic positions

Stanford University, Department of Economics, Professor, January 2007–
Duke University, Department of Economics, Professor, July 2005–December 2006
Duke University, Department of Economics, Associate Professor, 2003–June 2005
Princeton University, Department of Economics, Assistant Professor, 1998–2003
University of Chicago, Visiting Associate Professor, Spring 2005
Universite Catholique de Louvain, Belgium, Visiting Assistant Professor, 2000

Other Employments

Summer Intern, International Monetary Fund, summer 1995

Education

Stanford University, Ph.D. in Economics, 1993–98;
Dissertation title: *Econometric Models of Asymmetric Ascending Auctions*
Dissertation Committee:

Professor Takeshi Amemiya
Professor Thomas MaCurdy
Professor Paul Milgrom

Stanford University, M.S. Statistics and Computer Science, 1995-1997
Zhongshan University (Guangzhou), B.A. Economics, 1989-1993

Editorial Duties

Associate Editor, Journal of Econometrics, 2004-

Associate Editor, Journal of Business and Economic Statistics, 2004-

Editorial board member, Annals of Economics and Finance, 2001-2006

Associate Editor, The Econometrics Journal, 2007-2010

Referee/Reviewer: *American Economic Review*, *Econometrica*, *International Economic Review*, *Economics Letters*, *Journal of Econometrics*, *Review of Economic Studies*, *Journal of the American Statistical Association*, *Review of Economics and Statistics*, *Journal of Economic Theory*, *Journal of Political Economy*, *Journal of Business and Economic Statistics*, *Computational Statistics*, *Econometric Theory*, *Rand Journal of Economics*, *The Econometrics Journal*, *Oxford Bulletin of Economics and Statistics*, *Annals of the Institute of Statistical Mathematics*, *Computational Statistics and Data Analyis*, *Financial Management*, *Quantitative Marketing and Economics*, *European Economic Review*, National Science Foundation

Fellowships, Grants, and Awards

1. Olin Dissertation Fellowship, Center of Economic Policy Research, Stanford University, 1997
2. Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and Economic Statistics, 2000
3. Research Fellowship in Economics, Institute for Economic and Social Research, Universite Catholique de Louvain, Belgium, 2000-2001
4. National Science Foundation Grant No. SES-0079495, 2000-2003. Collaborating Research with Matthew Shum.
5. National Science Foundation Grant No. SES-0335113, 2003-2005. Collaborating Research with Victor Chernozhukov
6. National Science Foundation Grant, 2005-2006, SES-0452143.
7. National Science Foundation Grant, 2007-2009, Collaborating Research with Patrick Bajari.
8. Alfred P. Sloan Foundation Research Fellow, 2003-2005.
9. Zellner Award for the best paper in the *Journal of Econometrics*, 2004.

Published Papers

Chernozhukov, V. and H. Hong, "Three-Step Censored Quantile Regression and Extramarital Affairs," *Journal of American Statistical Association*, 2002, 97(459), pp 872–882.

Hong, H. and B. Preston and M. Shum, "Generalized Empirical Likelihood based Model Selection Criteria for Moment Based Models," *Econometric Theory*, 2003, 19(6), pp923–943.

Hong, H. and E. Tamer, "A Simple Estimator for Nonlinear Error in Variable Models," *Journal of Econometrics*, 2003, 117(1), pp1–19.

Chernozhukov, V. and H. Hong, "An MCMC approach to classical estimation," *Journal of Econometrics*, 2003, 115(2), pp293–346. awarded the Zellner award of the best paper in the *Journal of Econometrics* in 2004.

Hong, H. and M. Shum, "Econometric Models of Asymmetric Ascending Auctions," *Journal of Econometrics*, 2003, 112(2), pp327–358.

Hong, H. and M. Shum, "Structural Estimation of Auction Models," 2000, appeared in the volume *Game Practice*, ed. Jurado, Tijs, Patrone. Kluwer Publishing Co..

Hong, H. and E. Tamer, "Endogenous binary choice model with median restrictions," *Economics Letters*, 2003, 80(2), pp219–225

Hong, H. and M. Shum, "Rates of Information Aggregation in Common Value Auctions," *Journal of Economic Theory*, 2004, 116(1), pp1–40

Hong, H. and M. Shum, "Increasing Competition and the Winner's Curse: Evidence from Procurement," *Review of Economic Studies*, 2002, 69(4), pp 871–898.

Hong, H. and E. Tamer, "Inference in Censored Models with Endogenous Regressors," *Econometrica*, 2003, 71(3), pp905–932.

Chernozhukov, V. and H. Hong, "Likelihood Inference for some Nonregular Econometric Models," *Econometrica*, 2004, 72(5), pp1445–1480.

Chen, X. and H. Hong and E. Tamer, 2004, "Measurement Error Models with Auxiliary Data," *Review of Economic Studies*, 2005, 72(2), pp343–366.

Hong, H. and M. Shum, "Can Search Costs Rationalize Equilibrium Price Dispersion in Online Markets", *Rand Journal of Economics*, summer 2006, 37(2), pp258–276.

Hong, H. and O. Scaillet, 2004, "A fast subsampling method for nonlinear dynamic models," *Journal of Econometrics*, 2006, 133(2), pp557–578.

Chen, X. and H. Hong and M. Shum, "Nonparametric Likelihood Model Selection Tests for Parametric versus Moment Condition Models", *Journal of Econometrics*,

Chernozhukov, V. and H. Hong and E. Tamer, "Estimation and Confidence Regions for Parameter Sets in Econometric Models", *Econometrica*, 2007, 75(5), pp 1243–1284.

Chen, X. and H. Hong and A. Tarozzi, "Semiparametric Efficiency in GMM Models of Nonclassical Measurement Errors", *Annals of Statistics*, 2008, 36(2), pp808–843.

Gallant, A. R. and H. Hong, "A Statistical Inquiry into the Plausibility of Epstein-Zin-Weil Utility", *Journal of Financial Econometrics*, 2007, 5(4), pp523–559.

Other publications

Comment on "The Sensitivity of Economic Statistics to Coding Errors in Personal Identifiers" by John M. Abowd and Lars Vilhuber, *Journal of Business and Economic Statistics*, 2005, 23(2), pp158–160.

Entry on "Measurement Error Models" in the 2nd edition of the *New Palgrave Dictionary of Economics.*

Entry on "Efficiency Bounds" in the 2nd edition of the *New Palgrave Dictionary of Economics.*

Book

"Structural Econometrics of Auction Data", with Harry J. Paarsch, assisted by Ryan Haley, published by *MIT University Press*, 2005.

Working papers

"Identification and Estimation of Normal Form Games", with Patrick Bajari and Stephen Ryan, 2004, resubmitted

"Nonparametric Tests for Common Values in First-Price Auctions," with P. Haile and M. Shum, 2003, revising for resubmission

"A Semiparametric Estimator for Dynamic Optimization Models, with an Application to a Milk Quota Market," with M. Shum, 2003, resubmitted.

"Semiparametric Estimation of Dynamic Games of Incomplete Information", with Patrick Bajari and Victor Chernozhukov and Denis Nekipelov, 2005, working paper.

"A Semiparametric Analysis of Adverse Selection and Moral Hazard in the Demand for Health Insurance Contracts", with Ahmed Khwaja and Patrick Bajari, 2006, under review

"Nonnested Model Selection Criteria", with Bruce Preston, 2006, working paper.

"Estimating Static Models of Strategic Interactions", with Patrick Bajari, John Krainer and Denis Nekipelov, 2006, revising for resubmission

"Measurement Error Models", with Xiaohong Chen and Denis Nekipelov, survey article, 2007, under review

"Semiparametric Efficiency in Nonlinear LATE Models", with Denis Nekipelov, 2007, working paper.

"Estimating Dynamic Games of Complete Information with an Application to the Generic Pharmaceutical Industry", with Ron Gallant and Ahmed Khwaja, 2007, working paper.

Teaching

second-year graduate advanced econometrics,
first-year graduate level econometrics
second-year graduate level empirical industrial organization
undergraduate econometrics,
undergraduate statistics

undergraduate auction seminar