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Curriculum Vitae

Han Hong

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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

Adjunct and visiting positions

Hong Kong University of Science and Technology, Visiting professor, Winter quarter, 2009
Hong Kong University of Science and Technology, Adjunct professor, 2009–
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
Zhongshan University (Guangzhou), B.A. Economics, 1989-1993

Editorial Duties and Society Fellows

Fellow, Econometric Society, 2009-
Co-Editor, Journal of Econometrics, 2011-
Associate Editor, Journal of Econometrics, 2004-2011
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
Associate Editor, Quantitative Economics, 2010-

Referee/Reviewer: *American Economic Review*, *Journal of Political Economy 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, Social Sciences and Humanities Research Council of Canada, *Econometric Reviews*, *Bernoulli*, *Journal of Multivariate Analysis*

Programme Committee Member/Organizer: Econometric Society Winter Meeting, Denver, 01/2011; SITE Workshop, Stanford, 07/2010; California Econometrics Conference, Stanford, 09/2011; Conference in honor of Takeshi Amemiya, SHUFE, Shanghai, 07/2011; Econometric Society World Congress, Shanghai, 07/2011; Asian Econometric Society Meetings, Singapore, 08/2013; NSF/CEME Econometrics Conference, Stanford, 09/2013; Econometric Society Meeting in Delhi, 12/2012; Asian Meeting of Econometric Society in Taipei, 06/2014.

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, SES-0721015, Collaborating Research with Patrick Bajari.

8. National Science Foundation Grant, 2010-2012, SES-1024504, Collaborating Research with Denis Nekipelov.

9. National Science Foundation Grant, 2013-2014

10. Alfred P. Sloan Foundation Research Fellow, 2003-2005.

11. Zellner Award for the best paper in the *Journal of Econometrics*, 2004, with Victor Chernozhukov

Published Papers

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

2. 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.

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

4. 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.

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

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

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

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

9. 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.

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

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

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

13. 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.

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

15. Chen, X. and H. Hong and M. Shum, "Nonparametric Likelihood Model Selection Tests for Parametric versus Moment Condition Models", *Journal of Econometrics*, 2007, 141(1), pp109–140.

16. Chernozhukov, V. and H. Hong and E. Tamer, "Parameter Set Inference in a Class of Econometric Models", *Econometrica*, 2007, 75(5), pp1243–1284.

17. Chen, X. and H. Hong and A. Tarozzi, "Semiparametric Efficiency in GMM Models of Non-

classical Measurement Errors", *Annals of Statistics*, 2008, 36(2), pp808–843.

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

19. "Estimating Static Models of Strategic Interactions", with Patrick Bajari, John Krainer and Denis Nekipelov, *Journal of Business and Economic Statistics*, October 2010, 28(4), pp469–482.

20. "Pairwise-Difference Estimation of a Dynamic Optimization Model", with Matthew Shum, *Review of Economic Studies*, January 2010, 77(1), pp273–304.

21. "Identification and Estimation of Normal Form Games", with Patrick Bajari and Stephen Ryan, *Econometrica*, September 2010, 78(5), pp1529–1568.

22. "Semiparametric Efficiency in Nonlinear LATE Models", with Denis Nekipelov, 2010, *Quantitative Economics*, 1(2), pp 279–304.

23. "Measurement Error Models", with Xiaohong Chen and Denis Nekipelov, survey article, 2010, accepted, *Journal of Economic Literature*.

24. "Bayesian averaging, prediction and nonnested model selection", with Bruce Preston, *Journal of Econometrics*, 2012, 167(2), pp 358–369.

25. "Flexible Estimation of Treatment Effect Parameters", with Thomas MaCurdy and Xiaohong Chen, *American Economic Review, Papers and Proceedings*, 2011, 101(3), pp 544-51.

26. "Game Theory and Econometrics: A Survey of Some Recent Research", with Patrick Bajari and Denis Nekipelov, Invited IO Econometrics symposium, 2010 World Congress of the Econometric Society, accepted for the congress proceedings.

27. "Securitization and banks' equity risk", with Deming Wu and Jiawen Yang, *Journal of Financial Services Research*, 39, pp 95-117.

28. "On the Asymptotic Distribution of the Transaction Price in a Clock Model of a Multi-Unit, Oral, Ascending-Price Auction within the Common-Value Paradigm", with Harry Paarsch and Steven Xu, 2013, accepted, *The RAND Journal of Economics*

29. "Efficient local IV estimation of an empirical auction model", with Denis Nekipelov, *Journal*

of Econometrics, 2012, 168(1), pp 60–69.

30. "A Fast Bootstrap Method for Parametric and Semi-parametric Models", with Tim Armstrong and Marinho Bertanha, 2013, accepted, *The Journal of Econometrics.*

31. "Moral Hazard, Adverse Selection and Health Expenditures: A Semiparametric Analysis", with Patrick Bajari, Ahmed Khwaja and Christina Marsch, 2014, accepted, *The RAND Journal of Economics*

32. "Statistical Properties of Numerical Derivatives", with Aprajit Mahajan and Denis Nekipelov, 2014, accepted, *The Journal of Econometrics.*

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.

Comment on "The Identification Power of Simple Games", by Andres Aradillas-Lopez and Elie Tamer, Journal of Business and Economic Statistics. July 1, 2008, 26(3): pp 292-294

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

Entry on "Efficiency Bounds", to appear 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

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

2. "Semiparametric Estimation of Dynamic Games of Incomplete Information", with Patrick Bajari

and Victor Chernozhukov and Denis Nekipelov, 2007, revising for resubmission.

3. "Dynamic Entry with Cross Product Spillovers: An Application to the Generic Drug Industry", with Ron Gallant and Ahmed Khwaja, 2008, revision resubmitted..

4. "Bayesian Estimation of a Dynamic Game with Endogenous, Partially Observed, Serially Correlated State", with Ron Gallant and Ahmed Khwaja, 2010, revising for resubmission.

6. "Regression Discontinuity Designs with an Endogenous Forcing Variable and an Application to Contracting in Health Care", with Patrick Bajari, Minjung Park and Robert Town, 2011.

7. "The Asymptotic Distribution of Estimators with Overlapping Simulation Draws", with Tim Armstrong, Ron Gallant and Huiyu Li, 2011.

8. "Liquidity Risk, Market Valuation, and Bank Failures", with Deming Wu, October, 2011.

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