CURRICULUM VITA
Yoosoon Chang

Department of Economics, Texas A&M University
4228 TAMU, College Station, TX 77843-4428
Tel: 1-979-862-2075, Fax: 1-979-847-8757
Email: yoosoon@tamu.edu

August 2008

Education

1995. Ph.D. in Economics, Department of Economics, Yale University
1990. B.S. in Mathematics, University of Maryland at College Park
1989. B.A. in Economics, University of Maryland at College Park

Academic Appointments

2006-present: Naomi Lewis Faculty Fellow, College of Liberal Arts, Texas A&M University
2006-present: Professor, Department of Economics, Texas A&M University
2007-present: External Associate, Centre for Econometric Analysis, Cass Business School
2007-present: External Fellow, Granger Centre for Time Series Econometrics, School of Economics, Nottingham University
2002-2006: Associate Professor, Department of Economics, Rice University
1995-2002: Assistant Professor, Department of Economics, Rice University

Visiting Academic Positions

2007.6: ERMES, University of Paris II, Visiting Professor.
2006.3: Department of Economics, Leeds University Business School, Leeds, UK, Visiting Professor
2004.5-2004.7: Department of Economics, Sungkyunkwan University, BK21 Visiting Professor.
2000.5-2000.7: CIRJE, Faculty of Economics, University of Tokyo, Visiting Professor.
1999.9-1999.12: Cowles Foundation for Research in Economics, Yale University, Visiting Scholar.

Professional Appointments/Activities

2007-8: Head, Department of Economics, Texas A&M University
2007-present: Associate Editor, Time Series Econometrics
2007-present: Member, Editorial Board of The Korean Economics Review
2007-present: Program Committee Member, International Symposium on Econometric Theory and Applications (SETA) Meetings

Grants

2005-2009: National Science Foundation Grant No. SES-0453069, SES-0730152
2002-2003: National Science Foundation Grant No. SES-0233940
1999-2000: CSIV Research Grant, Rice University
1998-1999: CSIV Research Grant, Rice University

Awards and Honors

2007. Teacher of the Year in Graduate Instruction, Economics Department, Texas A&M University.
2004. Award for Excellent Academic Achievements, Korea-America Economic Association.
1990. Summa Cum Laude for BS in Mathematics, University of Maryland.
1989. High Honors and Summa Cum Laude for BA in Economics, University of Maryland.

Other Professional Activities/Services

Mentor, CSWEP (The Committee on the Status of Women in the Economics Profession) Mentoring workshop, 2005-present.

Session Organizer, "Recent Developments in Inferential Methods for Panels" for *The 11th International Conference on Panel Data*, June 2004, Texas A&M University.

Publications

1. "Fully Modified Least Squares in I(2) Regression," (with P.C.B. Phillips), *Econometric Theory* 9, 967, 1994.

2. "Time Series Regression with Mixtures of Integrated Processes," (with P.C.B. Phillips), *Econometric Theory* 10, 1033-1094, 1995.

3. "Vector Autoregressisons with Unknown Mixtures of I(0), I(1) and I(2) Components," *Econometric Theory* 16, 905-926, 2000.

4. "Nonlinear Econometric Models with Cointegrated and Deterministically Trending Regressors," (with J.Y. Park and P.C.B. Phillips), *Econometrics Journal* 4 (1), 1-36, 2001.

5. "Nonlinear IV Unit Root Tests in Panels with Cross-Sectional Dependency," *Journal of Econometrics* 110, 261-292, October 2002.

6. *Time Series Analysis* (with J.Y. Park and S.B. Hahn), Kyung Moon Sa, Seoul Korea, October 2002.

7. "A Sieve Bootstrap for the Test of a Unit Root," (with J.Y. Park), *Journal of Time Series Analysis* 24 (4), 379-400, 2003.

8. "On the Asymptotics of ADF Tests for Unit Roots," (with J.Y. Park), *Econometric Reviews* 21 (4), 431-447, 2002.

9. "Index Models with Integrated Time Series," (with J.Y. Park), *Journal of Econometrics* 114 (1), 73-106, 2003.

10. "Nonlinear Instrumental Variable Estimation of an Autoregression," (with P.C.B. Phillips and J.Y. Park), *Journal of Econometrics* 118, 219-246, 2004.

11. "Bootstrap Unit Root Tests in Panels with Cross-Sectional Dependency," *Journal of Econometrics* 120: 263-293, 2004.

12. "Nonlinear IV Panel Unit Root Tests", D. Corbae, S. Durlauf and B. Hansen, Eds, *Frontiers of Analysis and Applied Research: Essays in Honor of Peter C.B. Phillips*, Econometric Theory and Practice Series, Cambridge University Press, 2006.

13. "Bootstrapping Cointegrating Regressions," (with J.Y. Park and K. Song), *Journal of Econometrics* 133, 703-739, 2006.

14. "Extracting Common Stochastic Trend: Theories with Some Applications," (with Zack Miller and Joon Y. Park) forthcoming in *Journal of Econometrics*.

15. "Unit Root Tests for Panels in the Presence of Short-run and Long-run Dependencies: Nonlinear IV Approach with Fixed N and Large T," (with W. Song) forthcoming in *Review of Economic Studies*.

Working Papers

1. "Bootstrapping Unit Root Tests with Covariates," with R. Sickles and W. Song.

2. "Electricity Demand Analysis using Cointegration and Error-Correction Models with Time-Varying Parameters: The Mexican Case," with E. Martinez-Chombo.

3. "Taking a New Tour: A Novel View on Unit Root Test," with Joon Y. Park.

4. "Taking a New Tour: A Novel Approach to Panel Unit Root Tests".

5. “More Evidence on Convergence across States,” with Wooheon Rhee.

6. “Endogeneity in Nonlinear Regressions with Integrated Time Series,” with Joon Park.

7. “Residual Based Tests for Cointegration in Dependent Panels,” with Chi M. Nguyen.

8. “Nonstationary Logistic Regression,” with Bibo Jiang and Joon Park.

9. “Using Kalman Filter to Extract and Test for Common Stochastic Trends,” with Bibo Jiang and Joon Park.

10. “Bootstrap Refinements for Nonstationary Nonlinear Models,” with Chi M. Nguyen and Joon Park.

Work in Progress

1. “Panel Cointegration Test Using Testing Instruments” with Donggyu Sul.
2. “Nonparametric Nonstationary Binary Choice,” with Moto Shintani.
3. “Stochastic Trends in Volatility,” with Chang-Jin Kim and Joon Park.
4. “Testing for Unit Roots in Time Series of Cross-Sectional Distributions,” with Joon Park.

Teaching Experience

Time Series Econometrics: Graduate advanced topics course, Department of Economics, Rice University and Texas A&M University.

Advanced Economic Statistics: Introductory probability and statistics course for the first year Ph.D. students, Department of Economics, Rice University.

Econometrics: First course of one year graduate econometrics sequence, Department of Economics, Rice University and Texas A&M University.

Econometrics: Advanced undergraduate econometrics course, Department of Economics, Rice University.

Corporate Finance: Department of Economics, Rice University.

Ph.D Thesis Advising

As a Chair of Dissertation Committee

Bibo Jiang - Rice University, 2008. Placed at Bates & White, San Diego.

Wonho Song - Rice University, 2003. Placed at Korea Institute of International Economic Policy (www.kiep.go.kr), Seoul, Korea.

Eduardo Martinez-Chombo - Rice University, 2003. Placed in August 2002 at Bank of Mexico, Mexico City, Mexico.

As a Committee Member

HeeJoon Han - Rice University, 2006. Placed at Singapore National University

Byung Mok Jeon - Rice University, 2005. Placed at Korea Tax Institute

James Isaac (Zack) Miller - Rice University, 2005. Placed in University of Missouri

Rahul Vasudev - Rice University, 2006. Placed at Earnest Young

Invited Lectures/Presentations

Presentation on “Taking a New contour: A Novel Approach to Panel Unit Root Test,” at the *Conference on Recent Advances in Panel Data Models and Nonlinear Models* in Honor of Peter C.B. Phillips, Singapore Management University, Singapore, July 14-15, 2008.

Presentation on “Endogeneity in Nonlinear Regressions with Integrated Time Series,” at *The 2008 International Symposium on Nonlinear Time Series Econometrics: Theory and Applications* (NTSETA2008) at Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 10-12, 2008.

Presentation on “Using Kalman Filter to Extract and Test for Common Stochastic Trends,” at *Special NZESG 18th Meeting in Honour of Professor Peter C.B. Phillips*, University of Auckland Business School, March 7-9, 2008.

Lecture on “Nonlinear IV Panel Unit Root Tests,” at ERMES (ESEARCH TEAM on MARKETS, EMPLOYMENT and SIMULATION) at University of Paris II, Paris, France, June 21, 2007.

Presentation on “Extracting a Common Stochastic Trend: Theory with Some Applications,” at *2006 International Conference on Econometrics* at Shanghai University of Finance and Economics (SUFE), Shanghai, China, July 14, 2006.

Short lectures on Spatial Analysis of Time Series, joint with Joon Park, at Department of Economics, Leeds University Business School, Leeds, UK, March 13-16, 2006.

Presentation on “Endogeneity in Nonlinear Regressions with Integrated Time Series,” at *CIREQ Conference on Time Series*, University of Montreal, Montreal, CA, December 2-3, 2005.

Presentation on “Taking a New Contour: A Novel Approach to Panel Unit Root Tests,” at CalTech Mini Conference on *Nonlinear/Nonstationary Time Series Models*, Pasedena, California, October 8, 2004.

Presentation on “Taking a New Contour: A Novel Approach to Panel Unit Root Tests,” at NBER/NSF Forecasting Seiminar, NBER Summer Institute 2004, Cambridge, Massachusetts, July 2004.

Lecture Series on “Inference in Nonstationary Panels” as a part of *BK21 Invited Lecturer Series* at Department of Economics, Sungkyunkwan University, Seoul, Korea, May 2004.

Presentation on “Taking a New Contour: A Novel Approach to Panel Unit Root Tests,” at Conference on *Recent Developments in the Econometrics of Panel Data*, Cass Business School, London, United Kingdom, March 2004.

Lecture Series on “Nonlinear and Nonparametric Models with Nonstationary Time Series: Theory and Applications,” Faculty of Economics, University of Tokyo, Japan, June/July 2000 (joint with J.Y. Park).

Refereed Presentations

The 2008 Far Eastern and South Asian Meeting of the Econometric Society (FEMES-SAMES 2008), Singapore Management University, Singapore, July 16-18, 2008.

The Symposium on Econometric Theory and Applications (SETA), at Seoul National University, Seoul, Korea, May 28-30, 2008.

Far-Eastern Meeting of Econometric Society, Academia Sinica, Taipei, Taiwan, July 11-13, 2007.

IMS (Institute of Mathematical Statistics) Annual Meeting and X Brazilian School of Probability, Rio de Janeiro, Brazil, July 30-Aug 4, 2006.

Far-Eastern Meeting of Econometric Society, Tsinghua University, Beijing, China, July 9-12, 2006.

ASSA Winter Meeting of the Econometric Society, Boston, MA, January 6-8, 2006.

The 12th International Conference on Panel Data, Centre for Applied Microeconometrics, University of Copenhagen, Copenhagen, Denmark, June 24-26, 2005.

The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 18-20, 2005.

ASSA Winter Meeting of the Econometric Society, Philladelphia, PA, January 2005.

Far-Eastern Meeting of Econometric Society, Yonsei University, Seoul, Korea, June 28 - July 2, 2004.

The 11th International Conference for Panel Data, Texas A& M University, College Station, TX, USA, June 2004.

ASSA Winter Meeting of the Econometric Society, San Diego, CA, January 2004.

North American Econometric Society Summer Meeting at Northwestern University, Evanston, Illinois, USA, June 2003.

International Conference on Current Advances and Trends in Nonparametric Statistics, Crete, Greece, July 2002.

The 10th International Conference on Panel Data, DIW The Academy of Science, Berlin, Germany, July 2002.

ASSA Winter Meeting of the Econometric Society, Atlanta, GA, January 2002.

Conference on *Resampling Methods in Econometrics*, organized by The C.R.D.E. at University of Montreal, Montreal, Canada, October 2001.

Econometric Society Australasian Meeting, University of Aucklang, Auckland, New Zealand, July 2001.

Econometric Society Far-Eastern Meeting, Kobe University, Kobe, Japan, July 2001.

The 9th International Conference for Panel Data, University of Geneva, Geneva, Switzerland, June 2000.

Long Memory and Nonlinear Time Series Conference, Cardiff, England, July 2000.

The 8th World Congress, University of Washington, Seattle, WA, USA, August 2000.

Cowles Foundation NBER/NSF Conference on *New Developments in Time Series Econometrics*, Yale University, October 1999.

North American Econometric Society Summer Meeting in Montreal, Canada, June 1998.

Other Conference Participations

Cowles Foundation 75th Anniversary Conference on Econometrics "Looking to the Future: A New Generation of Econometricians," Cowles Foundation, Yale University, June 11-12, 2007.

Conference in Honor of the 25th Anniversary of Beveridge-Nelson Decomposition, March 31-April 1, 2006

KAMP Econometrics 2005, Cheju, Korea, May 2005.

KAMP Econometrics 2004, Pusan, Korea, May 2004.

NBER Summer Institute 2003: Economic Fluctuations and Growth/ Working Group on Forecasting & Empirical Methods in Macroeconomics & Finance, Cambridge, Massachusetts, July 2003.

Korean Econometric Society Meeting, Korea, July 2003, May 1998.

Texas Econometrics Camp, February 1996-2007.

Invited Seminars

University of British Columbia, Vancouver, Canada (Sep/08)

University of Texas, Austin (Apr/07)

Choongnam University, Daejoen, Korea (Dec/05)
Texas A&M University (Nov/05)
Indiana University (Sep/05)
Washington University (Sep/05)
London School of Economics, London, UK (Mar/05)
University of Leeds, Leeds, UK (Mar/05)
Cass Business School, London, UK (Mar/05)

University of Tokyo, Tokyo, Japan (May/04),
Sungkyunkwan University, Seoul, Korea (May/04),
New York University (Mar/04),
University College London, London, U.K. (Mar/04),
Edinburgh University, Scottland, U.K. (Mar/04);

University of California at Berkeley (Sep/03),
Rice Statistics Department Colloquium (Sep/03),
Vanderbilt University (Apr/03);

Academia Sinica, Taiwan (Nov/02),
University of Central Florida (Oct/02),
IZA at University of Bonn, Germany (Jul/02),
European Central Bank, Frankfurt, Germany (Jul/02),
Chicago Graduate School of Business (Apr/02);

University of Maryland (Nov/01),
University of British Columbia, Vancouver, Canada (Oct/01),
Ohio State University (Jun/01);

Korean Econometric Society Study Group at Kyunghee University, Korea (Dec/00),
Cornell University (Oct/00),
Syracuse University (Oct/00),
University of Houston (Oct/00),
Otaru University of Commerce, Japan (Jul/00),
University of Tokyo, Japan (Jun/00),
Hitotsubashi University, Japan (Jun/00),
Yokohama National University, Japan (Jun/00),
Texas A&M University (Feb/00);

SUNY at Albany (Nov/99),
Yale University (Nov/99);

Rice Statistics Department Colloquium (Nov/97)
Oxford Univeristy, England (Mar/97),
London School of Economics, England (Mar/97);

Korean Econometric Society Study Group at Ewha University, Korea (Apr/96);

Rice University (Feb/95),
University of Notre Dame (Jan/95),
Sanford C. Bernstein & Co., Inc., NY (Jan/95),

Iowa State University (Jan/95),
Queens University, Canada (Jan/95),
University of Maryland (Jan/95),
Columbia University (Jan/95).

Referee Services

Journals: Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economics Bulletin, Economics Letters, Empirical Economics, Energy Journal, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Surveys, Journal of Time Series Analysis, Macroeconomic Dynamics, Review of Economic Studies, Communications in Statistics, Computational Statistics and Data Analysis

Grant Agency: National Science Foundation, Economic and Social Research Council.

Professional Affiliations

American Economic Association
Econometric Society
Korea-America Economic Association
American Society of Hispanic Economists
Korean Econometric Society