

February 2011

# CURRICULUM VITAE

## Hiroyuki Kasahara

### PERSONAL INFORMATION

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The University of British Columbia  
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Citizenship: Japan; Canada (Permanent Resident)

### CURRENT POSITION

Assistant Professor, Department of Economics, University of British Columbia

### MAJOR FIELDS OF CONCENTRATION

Econometrics, International Trade, Macroeconomics

### EDUCATION

University of Wisconsin-Madison, Ph.D., Economics, 2002  
University of Wisconsin-Madison, M.S., Economics, 1998  
University of Tsukuba, M.A., International Political Economy, 1997  
University of Tsukuba, B.A., International Relations, 1995

### DISSERTATION

Title: *Investment and Policy Instability*  
Committee: Rodolfo Manuelli (Chair), John Kennan, Yuichi Kitamura, Robert W. Staiger

### ACADEMIC AND PROFESSIONAL EXPERIENCE

July 2009 - Assistant Professor, Department of Economics, University of British Columbia  
June 2009-August 2009 Visiting Scholar, Institute of Monetary and Economic Studies, the Bank of Japan  
July 2004-June 2009 Assistant Professor, Department of Economics, University of Western Ontario

July 2002-June 2004 Assistant Professor, Department of Economics, Queen's University  
Fall 1999-Spring 2000 Research Assistant to Rodolfo Manuelli, University of Wisconsin-Madison  
Spring 1998 Research Assistant to Kenneth West, University of Wisconsin-Madison

## **ACADEMIC HONORS AND AWARDS**

The 2010 Arnold Zellner Award for the most significant theoretical paper published in the Journal of Econometrics in 2008 and 2009.  
Distinguished CESifo Affiliate Award in the Global Economy Research Area, 2008  
Distinguished CESifo Research Affiliate, 2008 -  
Wisconsin Alumni Research Foundation Dissertation Fellowship, 2001-2002  
Fulbright Scholarship, 1997- 2002  
Harold Groves Economics Research Paper Prize, 1999  
Research Fellow of the Japan Society for the Promotion of Science, 1997

## **RESEARCH AND SCHOLARLY ACTIVITIES**

### ***Publications***

#### **(i) Articles in Refereed Journals**

Kasahara, Hiroyuki, "Temporary Increases in Tariffs and Investment: The Chilean Case," *Journal of Business and Economic Statistics* 27(1), 2009, 113-127.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices," *Econometrica* 77(1), 2009, 135-175.

Kasahara, Hiroyuki and Joel Rodrigue, "Does the Use of Imported Intermediates Increase Productivity? Plant-level Evidence," *Journal of Development Economics*, 87(1), 2008, 106-118.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Pseudo-likelihood Estimation and Bootstrap Inference for Structural Discrete Markov Decision Models," *Journal of Econometrics* 146(1), 2008, 92-106. (*The 2010 Arnold Zellner award* )

### ***Unpublished Work***

#### **(i) Articles Submitted to Refereed Journals**

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Structural Models with a Fixed Point Constraint," *Econometrica*, revise and resubmit, October 2009.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification of Multivariate Mixtures," *Journal of the Royal Statistical Society series B*, revise and

resubmit, August 2010.

Kasahara, Hiroyuki and Bev Lapham, "Productivity and the Decision to Import and Export: Theory and Evidence," *Journal of International Economics*, revise and resubmit, March 2007. (The *Distinguished CESifo Affiliate award* in 2008.)

Kasahara, Hiroyuki, "Technology Adoption under Relative Factor Prices Uncertainty: Putty-Clay Investment Model," *Journal of Economic Dynamics and Control*, revise and resubmit, December 2004.

## **(ii) Working Papers**

Kasahara, Hiroyuki, Tatsuyoshi Okimoto and Katsumi Shimotsu, "Modified Likelihood Ratio Test for Regime Switching," March 2008.

Kasahara, Hiroyuki and Joel Rodrigue, "Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia."

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Dynamic Programming Models."

Kasahara, Hiroyuki, Yasuyuki Sawada and Michio Suzuki, "Investment and Borrowing Constraint: Evidence from Japanese Firms."

## **(iii) Work in Progress**

Byrne, David, Hiroyuki Kasahara and Katsumi Shimotsu, "Discrete Choice in Practice: Selecting Among Estimators for Conditional Choice Probabilities."

Kasahara, Hiroyuki and Katsumi Shimotsu, "Likelihood-based Test of Rank."

Kasahara, Hiroyuki and Katsumi Shimotsu, "of Multinomial Mixtures."

Kasahara, H. and K. Shimotsu, "Identifiability of multinomial mixtures."

## **PRESENTATIONS**

### **Conferences and Professional Meetings**

*"Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia."*

Hitotsubashi COE Conference on Trade and FDI, December 2009

*"Sequential Estimation of Dynamic Programming Models."*

Vienna Macroeconomics Workshop, October 2009

*“Nonparametric Identification and Estimation of Multivariate Mixtures”*  
Far East and South Asia Meeting of the Econometric Society, August 2009

*“Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices”*  
ERID Identification Conference at Duke University, October 2008  
North American Econometric Society Summer Meeting, June 2007

*“ Sequential Estimation of Structural Models with a Fixed Point Constraint”*  
Stanford Institute for Theoretical Economics, Summer Workshop, July 2009  
North American Econometric Society Winter Meeting, January 2009  
Far Eastern Econometric Society Summer Meeting, July 2008  
Vienna Macroeconomic Workshop, October 2007

*“Nested Pseudo-likelihood Estimation and Bootstrap-based Inference for Structural Discrete Markov Decision”*  
North American Econometric Society Winter Meeting, January 2007  
Far Eastern Econometric Society Summer Meeting, July 2006

*“Productivity and the Decision to Export and Import: Theory and Evidence” (under the former title of ‘Import Protection as Export Destruction’)*  
Japanese Economic Association Meeting, June 2009  
CESifo Annual Conference on Global Economy, January 2008  
Laurier Conference on Empirical International Trade, December 2006  
Empirical Investigation in International Economics, October 2006  
Econometric Society North American Winter Meeting, January 2006  
Southern Economic Association Annual Meeting, November 2005  
Canadian Macroeconomics Study Group, October 2005  
Second Annual Vienna Macroeconomic Workshop, October 2005  
Econometric Society World Congress, August 2005  
Canadian Economic Association, May 2005

*“Temporary Increases in Tariffs and Machine Replacement: The Chilean Experience 1980-1996”*  
Canadian Econometrics Study Group, October 2002  
North American Econometric Society, June 2002  
Midwest International Economics Group, May 2002

*“Does the Use of Imported Intermediates Increase Productivity? Plant-level Evidence”*  
Hakone Conference (FASID), December 2007  
Empirical Investigation in International Economics, November 2004

*“Technology Adoption under Relative Factor Prices Uncertainty: Putty-Clay Investment Model”*  
Society for Economic Dynamics Annual Meeting, July 2004  
Far Eastern Econometric Society Meeting, July 2001

## Seminars

*“Investment and Borrowing Constraint: Evidence from Japanese Firms.”*

University of British Columbia, March 2010

Bank of Japan, December 2009

*“Do Importing and Exporting Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia.”*

Keio University, November 2009

*“Sequential Estimation of Dynamic Programming Models.”*

National University of Singapore, November 2009

Singapore Management University, November 2009

Kyoto University, October 2009

*“Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices”*

University of Rochester, December 2007

Concordia University, September 2007

Penn State University, September 2007

*“Sequential Estimation of Structural Models with a Fixed Point Constraint”*

University of Victoria, September 2010.

Bank of Japan, January 2009

Johns Hopkins University, October 2008

University of Michigan, October 2008

University of British Columbia, September 2008

University of Tokyo, August 2007

Yokohama National University, July 2007

Hitotsubashi University, July 2007

*“Nested Pseudo-likelihood Estimation and Bootstrap-based Inference for Structural Discrete Markov Decision”*

University of Tokyo, August 2007

University of Guelph, November 2006

University of Virginia, April 2006

York University, March 2006

*“Productivity and the Decision to Export and Import: Theory and Evidence” (under the former title of ‘Import Protection as Export Destruction’)*

Wilfred Laurier University, April 2009

Bank of Japan, December 2008

Osaka University (Economics), December 2008

Osaka University (OSIPP), July 2007

University of Tsukuba, July 2007

Keio University, July 2007

University of Tokyo, July 2006  
Queen's University, December 2004  
University of Calgary, November 2004

*“Temporary Increases in Tariffs and Machine Replacement: The Chilean Experience 1980-1996”*

Federal Reserve Bank of Chicago, May 2002  
Keio University, May 2002  
Purdue University, February 2002  
Yale University, February 2002  
Carnegie Mellon University, February 2002  
Queen's University, January 2002  
University of Rochester, January 2002  
University of Tokyo, January 2002  
University of California-Santa Barbara, January 2002  
University of Southern California, January 2002  
Harvard University, January 2002  
University of Wisconsin-Madison, November 2001

## **RESEARCH GRANTS**

2008-2011 “Estimation and Inference for Structural Dynamic Models: Theory and Empirics”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$60,000

## **REFEREEING**

### **(i) Journals**

*American Economics Review*  
*Canadian Journal of Economics*  
*Canadian Policy*  
*Journal of Business and Economic Statistics*  
*Journal of Development Economics*  
*Journal of Econometrics*  
*Journal of International Economics*  
*Journal of Money, Credit and Banking*  
*Journal of Nonparametric Statistics*  
*Review of Economic Studies*  
*World Economy*

### **(ii) Research Foundation**

*U.S. National Science Foundation*  
*Social Sciences and Humanities Research Council of Canada*

## PROFESSIONAL AFFILIATIONS

American Economic Association  
Canadian Economic Association  
CESifo Research Network  
Econometric Society

## TEACHING

University of British Columbia

2010-2011	Economics 326 Economics 628	Methods of Empirical Research in Economics Topics in Applied Econometrics I (PhD)
2009-2010	Economics 326 Economics 555	Methods of Empirical Research in Economics International Trade (MA/PhD)

University of Western Ontario

2008-2009	Economics 3320A (2 sections) Economics 9754A/9854A	Advanced Macroeconomic Theory I Applied Economics/Econometrics Workshop (PhD)
	Economics 9662B Economics 9755B/9855B	International Trade (PhD) Applied Economics/Econometrics Workshop (PhD)
2007-2008	Economics 220A Economics 320A Economics 662B	Intermediate Macroeconomics I Advanced Macroeconomic Theory I International Trade (PhD)
2006-2007	Economics 220A Economics 662A/562A	Intermediate Macroeconomics I International Trade (MA/PhD)
2005-2006	Economics 400E Economics 503A Economics 606B	Senior Seminar in Economic Policy Macroeconomics I (MA) Econometrics and Quantitative Methods II(PhD)
2004-2005	Economics 503A Economics 606B	Macroeconomics I (MA) Econometrics and Quantitative Methods II(PhD)

Queen's University

2003-2004	Economics 421 (Fall) Economics 425 (Winter)	Topics in Macroeconomic Theory International Trade Theory and Policy
	Economics 817 (Winter)	Advanced Macroeconomic Theory II (PhD)
2002-2003	Economics 421 (Fall) Economics 817 (Winter)	Topics in Macroeconomic Theory Advanced Macroeconomic Theory II (PhD)

## THESIS SUPERVISION

## **Ph.D. Thesis Supervisor**

### **(i) Department of Economics, Queen's University**

Joel Rodrigue "International Trade, Foreign Direct Investment and Productivity: An Empirical Investigation," completed 2008  
(co-supervision with Bev Lapham at Queen's University)  
Placed at Vanderbilt University

## **Ph.D. Thesis Committee Member**

### **(i) Department of Economics, University of Western Ontario**

Kai Xu	Expected completion 2011.
George (Ye) Jia	Expected completion 2010. at University of Prince Edward Island
Yao Li	Expected completion 2010. at Hong Kong University of Science and Technology.
Michio Suzuki	"Essays on Inequality and Consumption Insurance," completed 2008. at Bank of Japan currently at the University of Tokyo.
Huju Liu	"Essays on Human Capital Formation, Job Search, and Wage Dynamics," completed in 2009. Placed at Finance Canada.
Chris Hajzler	"Esseys on Exploration of FDI in Developing Economies" com2009. Placed at University of Otago.

## **Ph.D. Thesis Examiner**

### **(i) Department of Economics, University of Western Ontario**

Manish Pandey	"Essays on Cross-Country Technological Differences and On Mortgage Interest Deductibility," completed 2005
Marcel Voia	"Models with Heterogeneity and Selection," completed 2005

## **Master's Thesis Examiner**

### **(i) Faculty of Law**

Jian Zhang	"International Trade and the Legal Regulation of Organic Food in China," completed 2007
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## **UNIVERSITY ADMINISTRATIVE DUTIES**

### **University of British Columbia**

Member, Recruiting Committee, 2010-2011  
Member, Graduate Admission Committee, 2009-2010.

### **University of Western Ontario**

Member, Econometrics PhD Comprehensive Committee, 2004-2005, 2005-2006, 2006-2007, 2007-2008  
Member, Appointments Committee, 2004-2005, 2005-2006  
Faculty-at-Large, Graduate Affairs Committee, 2006-2007, 2007-2008, 2008-2009  
Subject Coordinator, Macroeconomics, 2007-2008  
Workshop Director, Applied Economics/Econometrics, 2008-2009

### **Queen's University**

Member, Recruiting Committee, 2003-2004

### **CONFERENCE ORGANIZATION**

CIGI/UWO Research Workshop on The Changing Global Economy 2008  
Canadian Econometrics Study Group Meeting 2010