

March 2012

CURRICULUM VITAE

Hiroyuki Kasahara

PERSONAL INFORMATION

Department of Economics
The University of British Columbia
Vancouver, BC Canada V6T 1Z1

Phone: 604-822-

Fax: 604-822-5915

Email: hkasahar@mail.ubc.ca hkasahar@mail.ubc.ca

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 and Katsumi Shimotsu, "Sequential Estimation of Structural Models with a Fixed Point Constraint," *Econometrica*, forthcoming.

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 Bev Lapham, "Productivity and the Decision to Import and Export: Theory and Evidence," *Journal of International Economics*, resubmitted, February 2012. (The *Distinguished CESifo Affiliate award* in 2008.)

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification of Multivariate Mixtures," revise and resubmit, *Journal of the Royal Statistical Society series B*, October 2011.

Kasahara, Hiroyuki, Katsumi Shimotsu, and Michio Suzuki, "Does R&D Tax Credit Affect R&D Expenditure? Japanese Tax Credit Reform in 2003," submitted to *Journal of the Japanese and International Economies*, January 2012.

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," October 2011.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Dynamic Programming Models," October 2011.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Quadratic Approximation in Finite Mixture Models and Testing the Number of Components," Sept 2011.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Testing the Number of Components in Finite Mixture Models," Feb 2012.

Kasahara, Hiroyuki, Yasuyuki Sawada and Michio Suzuki, "Investment and Borrowing Constraint: Evidence from Japanese Firms," June 2011.

(iii) Work in Progress

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

Kasahara, Hiroyuki and Katsumi Shimotsu, "Test in Finite Mixture Normal Models."

PRESENTATIONS

Conferences and Professional Meetings

“Investment and Borrowing Constraint: Evidence from Japanese Firms.”
National Bureau of Economic Research, Japan Project Meeting, June 2011

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

Rocky Mountain Empirical Trade Conference, May 2010
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”

The 16th World Congress of the International Economics Association, July 2011
North American Econometric Society Winter Meeting, January 2011
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 Southampton, December 2010
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.”
University of Western Ontario, June 2010
Keio University, November 2009

“Sequential Estimation of Dynamic Programming Models.”
Yale University, October 2011
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 College London, December 2010.
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

20-201 “Estimation and of Structural Dynamic Models Unobserved Heterogeneity and Equilibrium Constraints”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada
Amount: CDN\$60,000

REFEREEING

(i) Journals

American Economics Review
B.E. Journal of Macroeconomics
Canadian Journal of Economics
Canadian Policy
Econometrics Journal
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
Oxford Bulletin of Economics and Statistics
Quantitative Economics
Review of Economic Studies
Scandinavian Journal of Economics
World Development
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 Columbia

2010-2011	Economics 32	and Statistics for Economi
	Economics 628	Topics in Applied Econometrics I (PhD)
2010-2011	Economics 326	Methods of Empirical Research in Economics
	Economics 628	Topics in Applied Econometrics I (PhD)
2009-2010	Economics 326	Methods of Empirical Research in Economics

555 International Trade (/PhD)

University of Western Ontario

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

Queen's University

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

(ii) Department of Economics, University of British Columbia

Jinwen Xu
Dai Guang
Lanny Zrill

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, University of Western Ontario

Jian Zhang “International Trade and the Legal Regulation of Organic Food in
China,” completed 2007

UNIVERSITY ADMINISTRATIVE DUTIES

University of Columbia

Member, Recruiting Committee, 20-20
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