

July 2016

CURRICULUM VITAE

Hiroyuki Kasahara

PERSONAL INFORMATION

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

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Citizenship: Japan; Canada (Permanent Resident)

CURRENT POSITION

Associate Professor, Vancouver School 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 2013 – Associate Professor, Department of Economics, University of British Columbia
July 2009 – June 2013 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

Japan Statistical Society Achievement Award, 2014.
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, Yawen Liang, and Joel Rodrigue, "Does Importing Increase the
Demand for Skilled Workers? Plant-level Evidence from Indonesia," *Journal of
International Economics*, forthcoming.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Testing the Number of Components in
Normal Mixture Regression Models," *Journal of the American Statistical Association
(Theory and Methods Section)*, December 2015, 110, 1632-1645.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification of Finite
Mixture Econometric Models of Dynamic Discrete Choices," *Journal of the Japan
Statistical Society*, March 2015, 44(2), 1-20. (in Japanese)

Kasahara, Hiroyuki and Katsumi Shimotsu, "Nonparametric Identification and
Estimation of the Number of Components in Multivariate Mixtures," *Journal of the
Royal Statistical Society – Series B*, January 2014, 76(1), 97-111

Kasahara, Hiroyuki, Katsumi Shimotsu, and Michio Suzuki, "Does an R&D Tax Credit
Affect R&D Expenditure? The Japanese R&D Tax Credit Reform in 2003," *Journal of*

the Japanese and International Economies, March 2014, 34, 72-97.

Kasahara, Hiroyuki, Tatsuyoshi Okimoto, and Katsumi Shimotsu, "Modified Quasi-Likelihood Ratio Test for Regime Switching," *Japanese Economic Review*, March 2014, 65(1), 25-41.

Kasahara, Hiroyuki and Bev Lapham, "Productivity and the Decision to Import and Export: Theory and Evidence," *Journal of International Economics*, 89(2), 2013, 297-316. (*The Distinguished CESifo Affiliate award in 2008*)

Kasahara, Hiroyuki and Katsumi Shimotsu, "Sequential Estimation of Structural Models with a Fixed Point Constraint," *Econometrica*, 80(5), 2012, 2303-2319.

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

Working Papers

Kasahara, Hiroyuki, Paul Schrimpf, and Michio Suzuki, "Identification and Estimation of Production Function with Unobserved Heterogeneity," March 2015.

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

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

Kasahara, Hiroyuki, Yasuyuki Sawada and Michio Suzuki, "The Effect of Bank Recapitalization Policy on Corporate Investment: Evidence from a Banking Crisis in Japan," March 2014.

Kasahara, Hiroyuki, "Technology Adoption under Relative Factor Prices Uncertainty: Putty-Clay Investment Model," December 2004.

PRESENTATIONS

Conferences and Professional Meetings

“Identification and Estimation of Production Function with Unobserved Heterogeneity”
Canadian Econometrics Study Group, September 2015

“Testing the Number of Components in Finite Mixture Models.”
North American Econometric Society Winter Meeting, January 2013

“The Effect of Bank Recapitalization Policy on Corporate Investment: Evidence from a Banking Crisis in Japan,”
National Bureau of Economic Research, Japan Project Meeting, June 2011.
Stanford Summer Juku , August 2014.

“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 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

"Identification and Estimation of Production Function with Unobserved Heterogeneity"

University of California, Davis, October 2015.

John's Hopkins University, December 2014

"Estimation of Production Function with Random Coefficients"

University of Tokyo, March 2014

"The Effect of Bank Recapitalization Policy on Corporate Investment: Evidence from a Banking Crisis in Japan," (formally, *"Investment and Borrowing Constraint: Evidence from Japanese Firms."*)

RIETI, February 2014

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

2011-2014 “Estimation and Inference of Structural Dynamic Models with Unobserved Heterogeneity and Equilibrium Constraints”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$60,000

2014-2017 “Estimation and Inference of Structural Dynamic Models with Unobserved Heterogeneity and Multiple Equilibria”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$82,600

2014-2020 “Likelihood-based Tests for the Number of Components in Finite Mixture Models”

Role: Principal Investigator

Grantor: Natural Sciences and Engineering Research Council of Canada

Amount: CDN\$50,000

REFEREEING

(i) Journals

AEJ-Macroeconomics, American Economics Review, Annals of Statistics, B.E. Journal of Macroeconomics, Canadian Journal of Economics, Canadian Public Policy,

Computational Statistics and Data Analysis, European Economic Review, Econometrics Journal, Econometric Theory, International Economic Review, Journal of Applied Econometrics, 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, Review of International Economics, Scandinavian Journal of Economics, Development, World Economy

(ii) Research Foundation

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

PROFESSIONAL AFFILIATIONS

American Economic Association, Canadian Economic Association, CESifo Research Network, Econometric Society

TEACHING

University of British Columbia

2014-2015	Economics 325 Economics 326 Economics 628	Introduction to Empirical Economics Methods of Empirical Research in Economics Topics in Applied Econometrics I (PhD)
2013-2014	Economics 325 Economics 628	Introduction to Empirical Economics Topics in Applied Econometrics I (PhD)
2012-2013	Economics 325 Economics 628	Probability and Statistics for Economists Topics in Applied Econometrics I (PhD)
2011-2012	Economics 325 Economics 628	Probability and Statistics for Economists Topics in Applied Econometrics I (PhD)
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 (PhD)

University of Western Ontario

2008-2009	Economics 3320A (2 sections) Economics 9754A/9854A Economics 9662B Economics 9755B/9855B	Advanced Macroeconomic Theory I Applied Economics/Econometrics Workshop (PhD) International Trade (PhD) Applied Economics/Econometrics Workshop (PhD)
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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) Economics 817 (Winter)	Topics in Macroeconomic Theory International Trade Theory and Policy 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 in 2008. (co-supervision with Bev Lapham at Queen's University) Placed at Vanderbilt University

(ii) Department of Economics, University of British Columbia

Jinwen Xu "Three Essays on Applied Econometrics," completed in May 2014.
Yawen Liang
Anton Laptiev

Ph.D. Thesis Committee Member

(i) Department of Economics, University of Western Ontario

Kai Xu "Essays on International Trade," completed in 2011. Placed at Zhejiang University.
George (Ye) Jia "Essays on Entrepreneurial Financing," completed in 2010. Placed at University of Prince Edward Island
Yao Li "Essays on International Economics: Technology Diffusion, Knowledge Spillovers, and Higher Education," completed in 2010. Placed at Hong Kong University of Science and Technology.
Michio Suzuki "Essays on Inequality and Consumption Insurance," completed 2008.

Placed at Bank of Japan and 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," completed in 2009.
Placed at University of Otago.

(ii) Department of Economics, University of British Columbia

Isaac Holloway "Implications of Barriers to Trade for Exports of Cultural Goods and Services," completed in 2012. Placed at Tsinghua Universit.
Dai Guang "Three Essays in Applied Economics," completed in 2013.
Lanny Zrill
Xiaoqi He
Jun Ma
Maria Tito
Zhengfei Yu
Charles Martineau

Ph.D. Thesis Examiner

Manish Pandey "Essays on Cross-Country Technological Differences and On Mortgage Interest Deductibility," completed in 2005, University of Western Ontario
Marcel Voia "Models with Heterogeneity and Selection," completed in 2005, University of Western Ontario
Jie Cai "Essays on Knowledge Spillovers," completed in 2010, University of British Columbia

Master's Thesis Examiner

Jian Zhang "International Trade and the Legal Regulation of Organic Food in China," completed in 2007, University of Western Ontario
Ali Doroudian "Speculation and Price Volatility: The Case of Rice in United States," completed in 2011, University of British Columbia

UNIVERSITY ADMINISTRATIVE DUTIES

University of British Columbia

Member, Computer Committee, 2011-2012
Member, Recruiting Committee, 2010-2011, 2012-2013, 2014-2015
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
Rocky Mountain Empirical Trade Conference 2012-2015
Scientific Committee for Canadian Econometrics Study Group Meeting 2014