

April 2018

## 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**

Nakahara Prize, Japanese Economic Association, 2017  
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

## **EDITORSHIPS**

Co-editor, Canadian Journal of Economics, 2017-  
Associate Editor, Japanese Economic Review, 2016-

## **REFEREEING**

### **(i) Journals**

*AEJ-Macroeconomics, American Economic Review, Annals of Statistics, B.E. Journal of  
Macroeconomics, Canadian Journal of Economics, Canadian Journal of Statistics,  
Canadian Public Policy, Computational Statistics and Data Analysis, European  
Economic Review, Econometrics Journal, Econometric Theory, Economic Inquiry,  
International Economic Review, Journal of Applied Econometrics, Journal of Business  
and Economic Statistics, Journal of Development Economics, Journal of Econometrics,  
Journal of European Economic Association, Journal of International Economics, Journal  
of Money, Credit and Banking, Journal of Multivariate Analysis, Journal of  
Nonparametric Statistics, Journal of Political Economy, Journal of the Royal Statistical  
Society - Series B, 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*

## **RESEARCH AND SCHOLARLY ACTIVITIES**

### ***Publications***

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

Kasahara, Hiroyuki and Katsumi Shimotsu, "Estimation of Discrete Choice Dynamic Programming Models," *Japanese Economic Review*, March 2018, 69(1), 28-58.

Kasahara, Hiroyuki, Yawen Liang, and Joel Rodrigue, "Does Importing Increase the Demand for Skilled Workers? Plant-level Evidence from Indonesia," *Journal of International Economics*, September 2016, 102, 242-261.

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 and Katsumi Shimotsu, "Asymptotic Properties of the Maximum Likelihood Estimator in Regime Switching Econometric Models," revision requested from the *Journal of Econometrics*.

Kasahara, Hiroyuki and Katsumi Shimotsu, "Testing the Number of Regimes in Markov Regime Switching Models," submitted.

Kasahara, Hiroyuki and Binjing Li, "Grain Exports and China's Great Famine, 1959-1961: County-level evidence."

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

Kasahara, Hiroyuki and Katsumi Shimotsu, "Testing the Order of Multivariate Normal Mixture Models," Marh 2017.

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

## PRESENTATIONS

### Conferences and Professional Meetings

*“Testing the Order of Multivariate Normal Mixture Models”*  
Seattle-Vancouver Econometrics Conference, October 2017

*“Testing the Number of Regimes in Markov Regime Switching Models”*  
Asian Meeting of the Econometric Society, June 2017  
2017 International Association for Applied Econometrics Conference, June 2017  
Workshop on Advances in Econometrics, Hakodate, June 2017  
Canadian Econometrics Society Meeting, October 2017.

*“The Causes of China’s Great Famine, 1959-1961: County-level evidence”*  
HSI2017-3<sup>rd</sup> Hitotsubashi Summer Institute, August 2017  
Kyoto Summer Workshop on Applied Economics 6<sup>th</sup> meeting, August 2017

*“Estimation of Discrete Choice Dynamic Programming Models”*  
Spring Meeting of Japanese Economic Association, June 2017

*“Identification and Estimation of Production Function with Unobserved Heterogeneity”*  
Asian Meeting of the Econometric Society, August 2016  
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 16<sup>th</sup> 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**

*“Testing the Number of Regimes in Markov Regime Switching Models”*  
Penn State University, November 2017

*“The Causes of China’s Great Famine, 1959-1961: County-level evidence”*  
Hitotsubashi University, July 2017  
Waseda University, June 2017  
University of Tsukuba, June 2017  
University of Tokyo, January 2018

*“Identification and Estimation of Production Function with Unobserved Heterogeneity”*  
Hitotsubashi University, June 2017  
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

2017-2020 “Estimating the Number of Types in Finite Mixture Panel Data Models and Empirical Research in International Trade”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$78,736

2017-2019 “Identification and Estimation of Production Function under Unobserved Heterogeneity”

Role: Principal Investigator

Grantor: Social Sciences and Humanities Research Council of Canada

Amount: CDN\$52,200

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\$55,000

## **PROFESSIONAL AFFILIATIONS**

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

## **TEACHING**

University of British Columbia

2014-2015	Economics 325	Introduction to Empirical Economics
	Economics 326	Methods of Empirical Research in Economics
	Economics 628	Topics in Applied Econometrics I (PhD)
2013-2014	Economics 325	Introduction to Empirical Economics

	Economics 628	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	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) 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 ``Essays on International Trade and Labor in Indonesia,’’ completed in July 2016. Placed at Xiamen University.

Anton Laptiev ``Essays on International Trade and Labor Mobility,’’ will be completed in May 2018.

Jasmine Yu Hao

Tsenguun Enkhhaatar

**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 University.

Dai Guang ``Three Essays in Applied Economics,’’ completed in 2013.

Jun Ma, ``Essays on Empirical Likelihood,’’ completed in 2014. Placed at Renmin University of China.

Xiaoqi He, ``Essays in Identification and Estimation of Duration Models and Varying Coefficient Models,’’ completed in 2015.

Lanny Zrill, ``Essays on Individual Decision Making and Recoverbility of Preferences,’’ completed in 2015.

Maria Tito, ``Worker-Firm Matching in a Global Economy,’’ completed in 2015. Placed at Federal Reserve Board.

Zhengfei Yu, ``Essays on Econometrics,’’ completed in 2015. Placed at University of Tsukuba.

Charles Martineau ``Essays in Information Economics,’’ completed in 2017. Placed at Rotman School of Management, University of Toronto.

Denis Kojevnikov  
Nathan Canen  
Ruyong Wang

**Martineau, Charles**

### **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