CURRICULUM VITAE February 2005

# Yuichi Kitamura

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## Fields of Concentration:

Econometric Theory, Applied Econometrics.

## Education:

Ph.D. in Economics, November 1993, Yale University.

M.Phil. in Economics, November 1993, Yale University.

M.A. in Economics, November 1993, Yale University.

B.A. in Economics, University of Tokyo (Tokyo, Japan), March 1986.

## Academic Positions:

Professor of Economics, Yale University, July 2004-.

Associate Professor of Economics, University of Pennsylvania, July 2001-June 2004.

Associate Professor of Economics, University of Wisconsin, August 1998-May 2002.

Associate Professor of Economics, University of Minnesota, September 1998-April 2000.

Assistant Professor of Economics, University of Minnesota, December 1993-August 1998.

Instructor, University of Minnesota, September 1993-December 1993.

## Visiting Positions:

Visiting Fellow, University of Montreal, November 2003.

Benjamin Meaker Visiting Professor, University of Bristol, July 2002.

Visiting Assistant Professor, University of Wisconsin, January 1997-June 1997.

Honorary Fellow, University of Wisconsin, September 1996-August 1997.

## Awards and Fellowships:

Alfred P. Sloan Research Fellow, 2000-02.

Christensen Award in Empirical Economics, University of Wisconsin (with Shane Sherlund), 2000-01.

Alfred P. Sloan Dissertation Fellowship, 1992-93.

## Grants:

National Science Foundation, "Applications of Nonparametric Methods in Econometrics," 2003-05, SES-0241770.

National Science Foundation, "Evaluation and Comparison of Econometric Models Using Nonparametric Likelihood and Bootstrap," 1999-2002, SES-9905247.

National Science Foundation, "Nonparametric Likelihood Methods for Dynamic Econometric Models," August 1996-99, SBR-9632101.

## Editorial Activities:

Co-Editor, Econometric Theory, 2004-.

Associate Editor, Econometrica, 2000-.

Associate Editor, Journal of Business and Economic Statistics, 2000-.

Associate Editor, Econometric Theory, 2000-2004.

Associate Editor, International Economic Review, 2001-2004.

Guest Co-Editor, Journal of Econometrics, Special Volume in Honor of Arnold Zellner.

## Other Professional Activities:

Organizing Committee, NSF/NBER Time Series Conference, 2002.

Invited Speaker, Econometrics Study Group Annual Conference, University of Bristol, July 2002.

Committee Member, 2001 Zellner Thesis Award in Business and Economic Statistics (sponsored by the American Statistical Association).

Program Committee, 8$^{th}$ World Congress of the Econometric Society, 2000.

Program Committee, 1999 Summer Meetings of the Econometric Society.

Invited Lecturer, Middle East Technical University (METU) International Conference on Economics, Ankara, Turkey, September 1998.

## Journal Articles:

AEmpirical Likelihood-Based Inference in Conditional Moment Restriction Models@ (with Hyungtaik Ahn and Gautam Tripathi), Econometrica 72, 1667-1714, 2004.

“Testing Conditional Moment Restrictions” (with G. Tripathi), Annals of Statistics 31, 2059-2095, 2003.

AConnections between Entropic and Linear Projections in Asset Pricing Estimation@ (with Michael Stutzer), Journal of Econometrics 107, 159-174, 2002.

AAsymptotic Optimality of Empirical Likelihood for Testing Moment Restrictions,@ Econometrica 69, 1661-1672, 2001.

AEvaluating a Simple Method for Estimating Black-White Gaps in Median Wages,@ (with William Johnson and Derek Neal), American Economic Review (Papers and Proceedings) 90, 339-343, 2000.

"Empirical Likelihood Methods with Weakly Dependent Processes," Annals of Statistics 25, 2084-2102, 1997.

"Fully Modified IV, GIVE and GMM Estimation with Possibly Nonstationary Regressors and Instruments," (with Peter C. B. Phillips), Journal of Econometrics 80, 85-123, 1997.

"An Information-Theoretic Alternative to Generalized Method of Moments Estimation," (with M. Stutzer), Econometrica 65, 861-874, 1997.

"Efficient IV Estimation in Nonstationary Regression: An Overview and Simulation Study," (with Peter C. B. Phillips), Econometric Theory 11, 1095-1130, 1995.

"Estimation of Cointegrated Systems with I(2) Processes," Econometric Theory 11, 1-24, 1995.

Invited Book Reviews:

Review of ALikelihood-Based Inference in Cointegrated Vector Autoregressive Models@ by S. Johansen, Econometric Theory 14, 517-524, 1998.

Working Papers:

APredictive Inference and the Bootstrap,@ presented at Departmental Workshop, Department of Statistics, University of Wisconsin; North American Summer Meetings of the Econometric Society, June 1999; NBER Summer Institute, July 1999; NSF/NBER Time Series Conference, August 1999; University of Pennsylvania, September 1999; Cowels Foundation Econometrics Conference, October 1999; Pennsylvania State University, January 2000; Harvard-MIT Econometrics Seminar, February 2000; CRDE Conference at the University of Montreal, October 2001.

AComparing Misspecified Dynamic Econometric Models Using Nonparametric Likelihood,@ presented at University of Pennsylvania, November 1997; Princeton University, November 1997; University of Wisconsin, November 1997; London School of Economics, November 1997; North American Winter Meetings of the Econometric Society, January 1998; University of Iowa, April 1998; University of Chicago, May 1998; NBER Summer Institute, July 1998; Middle East Technical University (METU) International Conference on Economics, September 1998; NYU, November 2000.

"Empirical Likelihood and the Bootstrap for Time Series Regressions," presented at 1996 Summer Meetings of the Econometric Society, Iowa City; NSF Symposium on the Bootstrap, July 30-August 6, 1996, University of California-Berkeley; University of Tsukuba, August 1996; Harvard-MIT econometrics seminar, October 1996; 1996 Annual Meeting of the Midwest Econometrics Group; University of Wisconsin, November 1996; York University, November 1996; Queen's University, November, 1996; Statistical

Computing Section of the Joint Statistical Meetings at Anaheim, California (invited), August 1997.

"Specification Tests with Instrumental Variables and Rank Deficiency," May 1994; revised, February 2002. Presented at the North American Winter Meeting of the Econometric Society, January 1995.

"Hypothesis Testing in Models with Possibly Nonstationary Processes," July 1994, presented at North American Summer Meeting of the Econometric Society, June 1994; University of Tokyo, July 1994.

Work in Progress:

“Empirical Likelihood Methods in Econometrics: Theory and Practice," prepared for ES World Congress Invited Symposium.

“Minimax Estimation and Testing for Moment Condition Models via Large Deviations” (with Taisuke Otsu), presented at Cemmap, UCL, February 2005.

“Nonparametric Identifiability of Finite Mixtures,” presented at: Miniconference on Non/semiparametric Models and Sequential Analysis, University of Kentucky, June 2003; Econometric Society Summer Meetings, June 2003; ITAM, Mexico City, August 2003; NYU, October 2003; University of Iowa, October 2003; Rochester, November 2003; University of Montreal, November 2003; Indiana University, March 2004; Rutgers University, March 2004; MIT-Harvard Econometrics Seminar, April 2004; Pennsylvania State University, April 2004; Northwestern University, May 2004; University of Tokyo, June 2004; Joint Statistical Meetings (Invited Session), Toronto, August 2004; Boston University, September 2004; Atlanta Fed, October 2004; University of Wisconsin, November 2004; USC/UCLA/Caltech, November 2004; Korea University, December 2004; Journées de statistique sur les modèles à données manquantes, Université de Marne-la-Vallée, January 2005.

“A Likelihood-based Approach to the Analysis of a Class of Nested and Non-nested Models,” presented at ECARES, Université Libre de Bruxelles, March 2002; University of Amsterdam, March 2002; Rice University, April 2002; UC Riverside, April 2002; UCLA, April 2002; Econometrics Study Group Annual Conference, July 2002; Institute of Mathematical Statistics Annual Meeting (invited) July 2002; Wharton School (Dept. of Statistics), October 2002, University of Pittsburgh, October 2002; Princeton University, November 2002; Banca d’Italia, February 2003; European University Institute, February 2003; Research Triangle Econometrics workshop, March 2003; University of Texas, Austin, May 2003; University of Tokyo, May 2003.

“Pensions and Wealth: New Evidence from the Health and Retirement Study” (with Surachai Khitatrakun and Karl Scholz).

“Nonparametric Specification Analysis of Econometric Models under Random Censoring.”

Referee Reports:

American Economic Review
Annals of Statistics
Bernoulli
Econometrica
Econometric Reviews
Econometric Theory

Econometrics Journal
International Economic Review
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Economic Surveys
Journal of Forecasting
Journal of Multivariate Analysis
Journal of Nonparametric Statistics
Journal of The Royal Statistical Society, Series B
Journal of Statistical Planning and Inference
Journal of the American Statistical Association
Macroeconomic Dynamics
National Science Foundation
Probability Theory and Related Fields
Review of Economic Studies
Review of Economics and Statistics
Review of Financial Studies
*Academic Press*
*MIT Press*