

CURRICULUM VITAE
DONGGYU SUL
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Education

Ph.D., Economics, The Ohio State University, June 1992.
B.S., Economics, Korea University, February 1988.

Research Interests

Panel Data Econometrics, Empirical Growth, International Finance

Professional Experience

2009-Currently	Professor, Department of Economics, University of Texas at Dallas
2006-2009	Associate Professor, Department of Economics, University of Auckland
2006-2007	Visiting Fellow, Kellogg Institute for International Studies, University of Notre Dame.
2004-2005	Senior Lecturer above BAR, Department of Economics, University of Auckland.
2000 –2003	Senior Lecturer below BAR, Department of Economics, University of Auckland.
1998 – 2000	Visiting Assistant Professor, Department of Economics, Ohio State University.
1992-1997	Research Economist, The Institute of Economic Research, Korea University, (appointment fulfilled Korean military service requirement).

Refereed Journal Publication

1. X-Differencing and Dynamic Panel Model Estimation, forthcoming in *Econometric Theory* (with Chirok Han and Peter C.B. Phillips)
2. Asymptotic Distribution of Factor Augmented Estimators for Panel Regression, *Journal of Econometrics* (In Press) (with Ryan Greenaway-McGrevy and Chirok Han)
3. Uniform Asymptotic Normality in Stationary and Unit Root Autoregression, *Econometric Theory*, 2011, 27 (6), 1117--1151 (with Chirok Han and Peter C.B. Phillips)
4. Bias Reduction in Dynamic Panel Data Models by Recursive Mean Adjustment under Cross Section Dependence, *Oxford Bulletin of Economics and Statistics*, 2010, 72(7), 567--599 (with CY Choi and Nelson C. Mark)
5. Panel Unit Root Tests under Cross Section Dependence with Recursive Mean Adjustment, 2009, *Economics Letters* 2009, 105 (1) 123-126.
6. Economic Growth and Transition, 2008 (with P.C.B. Phillips), forthcoming in *Journal of Applied Econometrics*
7. Endogenous Discounting, the World Savings Glut and the U.S. Current Account, 2008 (with H. Choi and N.C. Mark) *Journal of International Economics*, 30-53.
8. Transition Modelling and Econometric Convergence Tests, 2007 (with P.C.B. Phillips) *Econometrica*, Vol. 75, 1771-1855.
9. Bias in Dynamic Panel Estimation with Fixed Effects, Incidental Trends and Cross Section Dependence, 2007 (with P.C.B. Phillips) *Journal of Econometrics*, 137. 162-188
10. Some Empirics on Economic Growth under Heterogeneous Technology, 2007 (with P.C.B. Phillips) *Journal of Macroeconomics*, 455-469.
11. Unbiased Estimation of the Half-Life to PPP Convergence in Panel Data, 2006, (with C.Y. Choi and N.C. Mark) *Journal of Money, Credit, and Banking*, Vol, 38, 921-938.
12. Prewhitening Bias in HAC Estimation, 2005 (with P.C.B. Phillips and C.Y. Choi) *Oxford Bulletin of Economics & Statistics*, Vol. 67, 517-546.
13. Dynamic Seemingly Unrelated Cointegrating Regression, 2005 (with N.C. Mark and M. Ogaki), *Review of Economic Studies*, 72, 797-820.

14. Dynamic Panel Estimation and Homogeneity Testing Under Cross Section Dependence”, (with P.C.B. Phillips), *The Econometrics Journal*, 2003, Vol. 6. 217-260.
15. Cointegration Vector Estimation by Panel DOLS and Long-Run Money Demand, (with N.C. Mark), *Oxford Bulletin of Economics & Statistics*, 2003, Vol 65, 655-680.
16. Spatial Market Efficiency and Policy Regime Change: Seemingly Unrelated Error Correction Model Estimation, (with S.R. Thompson, M.T. Bohl), *American Journal of Agricultural Economics*, 2002, 84(4), 1042--1053.
17. Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Seventeen Country Panel, (with N.C. Mark), *Journal of International Economics*, 2001, 53, 29-52.
18. Excess Volatility of Realized Excess Profit from Currency Speculation in a Two-Country General Equilibrium Model, *Review of International Economics*, 1999, 7, 280-292.
19. Does Ex Post Uncovered Interest Differential Reflect on the Degrees of Capital Mobility? *Applied Economics Letters*, 1999, 6, 97-102.

Book Chapter

“When Are Pooled Panel-Data Regression Forecasts of Exchange Rates More Accurate than the Time-Series Regression Forecasts?” (with N.C. Mark), forthcoming in **The Handbook of Exchange Rates**, 2011, Edited by L. Sarno, J. James and I. Marsh, John Wiley & Sons, Inc.

Other Referred Publications (in Korean)

20. Forecasting of Yen-Dollar Rates in the Short Run. 1997 (with D.Y. Choi) *Korean Journal of Money and Finance*. Vol. 2, No. 1, 85--113 June.
21. *Forecasting of Yen-Dollar Rates in the Long Run*. 1997 (with D.Y. Choi). Seoul, Korea: Korean Economic Research Institution, 99 pages.
22. *Measurement of Capital Mobility in APEC Region and its Impact on Korean Economy*. 1996 (with J.H. Nam), Seoul Korea: Korea Institute of Finance, 98 pages.
23. *An Investigation of the Customs of Commercial Transactions in Korea*. 1995 (with Hwang, E.G., Kim, J.P., Hyun, S.M.), Seoul, Korea: Korean Economic Research Institution, 68 pages.

Working Papers

- 1 The Role of Standardization in the Estimation of Common Factors, Oct 2010. (with Ryan Greenaway-McGrevy and Chirok Han)
- 2 Estimating the Number of Common Factors in Serially Dependent Approximate Factor Models”, Aug 2010 (with Ryan Greenaway-McGrevy and C. Han)
- 3 Measuring Core Inflation under Price Divergence, July 2011 (with Ryan Greenaway-McGrevy and Yongse Kim)
- 4 Common Drivers of Transnational Terrorism: Principal Component Analysis, July 2011 (with Khusrav Gaibulloev, and Todd Sandler)

Professional Activity

Secretary of General, Korea-American Economic Association, 2011-current.
Program Committee: 2011 Asian Econometric Society Meeting
Associate Editor, New Zealand Economic Paper, 2004--2006
Co-organizer New Zealand Econometric Study Group Meeting, 2001--present
Adjudication Panel for the 2003 A R Bergstrom Prize in Econometrics
Program Committee: 2001 Australasian Meetings of the Econometric Society

Invited Conference Lectures:

2004: Australasian Labor Econometrics Workshop

Graduate Student Supervising (Initial Placement)

2006 Ph.D.: Ryan Greenaway-McGrevy (Bureau of Economic Analysis)