CURRICULUM VITAE
DONGGYU SUL
January 10, 2013

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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. Common Drivers of Transnational Terrorism: Principal Component Analysis, *Economic Inquiry*, 2013, 707--721 (with Gaibulloev Khusrav and Todd Sandler)

3. Standardization and Estimation of the Number of Factors for Panel Data, *Journal of Economic Theory and Econometrics*, 2012, 79--88 (with Ryan Greenaway-McGrevy and Chirok Han)

4. Estimating the Number of Common Factors in Serially Dependent Approximate Factor Models, *Economic Letters* 2012, 531--534 (with Ryan Greenaway-McGrevy and Chirok Han)

5. Asymptotic Distribution of Factor Augmented Estimators for Panel Regression, *Journal of Econometrics*, 2012 48--53 (with Ryan Greenaway-McGrevy and Chirok Han)

6. Uniform Asymptotic Normality in Stationary and Unit Root Autoregression, *Econometric Theory,* 2011, 27 (6), 1117--1151 (with Chirok Han and Peter C.B. Phillips)

7. 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)

8. Panel Unit Root Tests under Cross Section Dependence with Recursive Mean Adjustment, 2009, *Economics Letters* 2009, 105 (1) 123-126.

9. Economic Growth and Transition, *Journal of Applied Econometrics* 2009, 24, 1153-1185 (with Peter .C.B. Phillips)

10. Endogenous Discounting, the World Savings Glut and the U.S. Current Account, *Journal of International Economics,* 2008, 30-53, (with Horag Choi and Nelson C. Mark)

11. Transition Modelling and Econometric Convergence Tests, *Econometrica,* 2007, Vol. 75, 1771-1855. (with Peter C.B. Phillips)

12. Bias in Dynamic Panel Estimation with Fixed Effects, Incidental Trends and Cross Section Dependence, *Journal of Econometrics*, 2007, 137. 162-188 (with Peter C.B. Phillips)

13. Some Empirics on Economic Growth under Heterogeneous Technology, 2007 (with P.C.B. Phillips) *Journal of Macroeconomics,* 455-469.

14. 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.

15. Prewhitening Bias in HAC Estimation, 2005 (with P.C.B. Phillips and C.Y. Choi) *Oxford Bulletin of Economics & Statistics,* Vol. 67, 517-546.

16. Dynamic Seemingly Unrelated Cointegrating Regression, 2005 (with N.C. Mark and M. Ogaki), *Review of Economic Studies,* 72, 797-820.

17. Dynamic Panel Estimation and Homogeneity Testing Under Cross Section Dependence", (with P.C.B. Phillips), *The Econometrics Journal*, 2003, Vol. 6. 217-260.

18. 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.

19. 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.

20. Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Seventeen Country Panel, (with N.C. Mark), *Journal of International Economics*, 2001, 53, 29-52.

21. Excess Volatility of Realized Excess Profit from Currency Speculation in a Two-Country General Equilibrium Model, *Review of International Economics*, 1999, 7, 280-292.

22. Does Ex Post Uncovered Interest Differential Reflect on the Degrees of Capital Mobility? *Applied Economics Letters*, 1999, 6, 97-102.

Book Chapter

23. "When Are Pooled Panel-Data Regression Forecasts of Exchange Rates More Accurate than the Time-Series Regression Forecasts?" (with N.C. Mark), **The Handbook of Exchange Rates**, 2012, 256 -- 281, Edited by L. Sarno, J. James and I. Marsh, John Wiley & Sons, Inc.

Other Referred Publications (in Korean)

24. 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.

25. *Forecasting of Yen-Dollar Rates in the Long Run.*1997 (with D.Y. Choi). Seoul, Korea: Korean Economic Research Institution, 99 pages.

26. *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.

27. *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 Estimation of Treatment Effects in Repeated Public Good Experiments, January 2013
2 Estimation of Treatment Effects under Multiple Equilibria in Repeated Public Good Experiments, January 2013 (with Jianning Kong)
3 Leaders and Followers: Identification of Unknown Common Factors, September 2012 (with Jason Parker)
4 Lag Length Selection in Panel Autoregression, July 2012 (with Chirok Han and Peter C.B. Phillips)
5 Reevaluating Terrorism and Economic Growth: Dynamic Panel Analysis and Cross-Sectional Dependence, July 2012 (with Khusrav Gaibulloev and Todd Sandler)
6 Exchange Rates as Exchange Rate Common Factors, March 2012 (with Ryan Greenaway-McGrevy, Nelson C. Mark and Jyh-Lin Wu)

Professional Activity

General Secretary of Korea-American Economic Association, 2011-current.
Program Committee: 2013 SETA conference, 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)
2011 Ph.D.: Minh Le (SK Fidelity Capital)
2012 Ph.D.: Ahmed Alzahrani (under Job market now)