

CURRICULUM VITAE
DONGGYU SUL
July 30, 2010

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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. Bias Reduction in Dynamic Panel Data Models by Recursive Mean Adjustment under Cross Section Dependence, forthcoming in *Oxford Bulletin of Economics and Statistics* (with CY Choi and Nelson C. Mark)
2. Panel Unit Root Tests under Cross Section Dependence with Recursive Mean Adjustment, 2009, *Economics Letters* 2009, 105 (1) 123-126.
3. Economic Growth and Transition, 2008 (with P.C.B. Phillips), forthcoming in *Journal of Applied Econometrics*
4. 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.
5. Transition Modelling and Econometric Convergence Tests, 2007 (with P.C.B. Phillips) *Econometrica*, Vol. 75, 1771-1855.
6. 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
7. Some Empirics on Economic Growth under Heterogeneous Technology, 2007 (with P.C.B. Phillips) *Journal of Macroeconomics*, 455-469.
8. 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.
9. Prewhitening Bias in HAC Estimation, 2005 (with P.C.B. Phillips and C.Y. Choi) *Oxford Bulletin of Economics & Statistics*, Vol. 67, 517-546.
10. Dynamic Seemingly Unrelated Cointegrating Regression, 2005 (with N.C. Mark and M. Ogaki), *Review of Economic Studies*, 72, 797-820.
11. Dynamic Panel Estimation and Homogeneity Testing Under Cross Section Dependence", (with P.C.B. Phillips), *The Econometrics Journal*, 2003, Vol. 6. 217-260.
12. 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.
13. 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.

14. Nominal Exchange Rates and Monetary Fundamentals: Evidence from a Seventeen Country Panel, (with N.C. Mark), *Journal of International Economics*, 2001, 53, 29-52.
15. Excess Volatility of Realized Excess Profit from Currency Speculation in a Two-Country General Equilibrium Model, *Review of International Economics*, 1999, 7, 280-292.
16. Does Ex Post Uncovered Interest Differential Reflect on the Degrees of Capital Mobility? *Applied Economics Letters*, 1999, 6, 97-102.

Other Referred Publications (in Korean)

17. 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.
18. *Forecasting of Yen-Dollar Rates in the Long Run*. 1997 (with D.Y. Choi). Seoul, Korea: Korean Economic Research Institution, 99 pages.
19. *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.
20. *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 "X-Differencing and Dynamic Panel Model Estimation", July 2010 (with Chirok Han and P.C.B. Phillips)
- 2 PPP Strikes Out: The effect of common factor shocks on the real exchange rate" 2009, (with N.C. Mark)
- 3 "Uniform Asymptotic Normality in Stationary and Unit Root Autoregression," 2010 (with C. Han and P.C.B. Phillips)
- 4 "Asymptotic Distribution of Factor Augmented Estimators for Panel Regression" 2010 July (with R. Greenaway-McGrevy and C. Han)
- 5 "Estimating the Number of Common Factors in Serially Dependent Approximate Factor Models", 2009 (with R. Greenaway-McGrevy and C. Han)
- 6 "New Empirics of the Impact of Terrorism on Economic Growth," April, 2010 (with K. Gaibulloev, and T. Sandler)

Work in Progress

1. Augmented Solow Regression: Some Pitfalls and New Opportunities (with P.C.B. Phillips).
2. New Core Inflation (with R. Greenaway-McGrevy and Youngse Kim)
3. Identification of Source of Persistence in Binary Panel Data (with C. Han)
4. Panel Long Horizon Forecasts (with R. Greenaway-McGrevy)

Professional Activity

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

Conference Presentations

1998: Midwest Econometrics Group Meeting, September
1999: Midwest Macroeconomics Conference, April
2000: Midwest Econometrics Group Meeting, October
2001: New Zealand Econometric Study Group Meeting, March
Econometric Society Australasian Meeting, July
Midwest Econometrics Group Meeting, October
2002: Econometric Society Australasian Meeting, Brisbane, July
New Zealand Econometric Society Study Group Meeting, August.
Midwest Econometric Group Meeting, October.
2003: North American Econometric Society Meeting, January
New Zealand Econometric Society Study Group Meeting, March
NBER summer workshop, July
2004: New Zealand Econometric Society Study Group Meeting, July
2005: New Zealand Econometric Society Study Group Meeting, March
NBER summer workshop, July
Midwest Econometric Group Meeting, Oct.
2006: Southern Workshop in Macroeconomics, May.
2007: New Zealand Econometric Society Study Group Meeting, August.
2008: Conference in Honor of P.C.B. Phillips, Singapore, July
Far Eastern Meeting of the Econometric Society, July.

Other Presentations

University of Auckland, The Bank of Korea, University of British Columbia, Clemson University, University of Delaware, Hitotsubashi University, Hong Kong University of Science and Technology, Korea University, University of Michigan, University of New South Wales, University of Notre Dame, North Texas University, Ohio State University, Otago University, Rice University, Seoul National University, Sogang University, University of Southern California, Syracuse University, Vanderbilt University, University of Sydney, Victoria University of Wellington, University of West Virginia, University of Wisconsin, Wollongong University.

Referee for

American Economic Review,
American Journal of Agricultural Economics,
Applied Financial Economics,
Econometrica,
Econometric Journal,
Econometric Review,
Econometric Theory,
Economics Bulletin,
Economics Letters,
Environmental and Resource Economics,
European Economic Review,
International Economic Journal,
International Economic Review,
Journal of Applied Econometrics,
Journal of Applied Statistics
Journal of Business, Economics & Statistics,
Journal of Econometrics,
Journal of Economic Growth,
Journal of Economic Integration,
Journal of Economic Survey,
Journal of International Economics,
Journal of International Money and Finance,
Journal of Money, Credit, and Banking,
National Science Foundation,
New Zealand Economic Paper,
Oxford Bulletin of Economics & Statistics,
Southern Economic Journal

Grants

University of Auckland, New Staff Research Fund, 2001, completed.
University of Auckland, Staff Research Fund, 2002, completed

University of Auckland, Staff Research Fund, 2003, completed
University of Auckland, Staff Research Fund, 2005, completed
University of Auckland, Staff Research Fund, 2006, completed
University of Auckland, Staff Research Fund, 2007, completed
Marsden Fund, 2007, with C.R. Han and P.C.B. Phillips

Graduate Student Supervising (Initial Placement)

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