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Academic Appointments

Professor of Economics, Hanyang University, Sep., 2021 - present.

Department Head, College of Economics and Finance, Hanyang University, 2019 - 2020 & 2024.

Associate Professor of Economics, Hanyang University, Sep., 2015 - Aug., 2021.

Visiting Scholar, Department of Economics, Seoul National University, Sep., 2021 - Aug., 2022.

Research Fellow, Korea Institute for International Economic Policy, May, 2015 - Aug., 2015.

Visiting Assistant Professor of Economics, University of Houston, 2012-2013.

Assistant Professor of Economics, Claremont McKenna College, Jan., 2009 - July, 2015.

Fields of Interest

Econometrics, Quantile Regression and its applications, Non- and semi-parametric estimation and inference, Treatment effects estimation, Cluster robust standard errors.

Labor Economics, Law and Economics.

Education

Ph.D. Economics, University of Illinois at Urbana-Champaign, Dec., 2008.
Thesis Title: Essays on Semiparametric Bayesian Regression. *Advisor*: Roger Koenker.

M.A. Economics, Seoul National University, 1999.
B.A. Economics, Seoul National University, 1997.

Research

Publications in Refereed Journals

[1] "Inference on Outcome Distribution and Quantile Functions with Missing Data, by Quantile Imputation, Probability Weighting, and Doubly Robust Estimators," with Ji-Yeon Yang, *forthcoming*, *Econometric Reviews*.

[2] "HAC Covariance Matrix Estimation in Quantile Regression," with Antonio Galvao, *Journal of the American Statistical Association, Theory & Methods*, Vol 119, Issue 547, Pages 2305–2316, 2024.

[3] "Inference on Conditional Quantile Processes in Partially Linear Models with Applications to the Impact of Unemployment Benefits," with Zhongjun Qu and Pierre Perron, *Review of Economics and Statistics*, Vol 106, Issue 2, Pages 521–541, 2024.

[4] "Cluster Robust Covariance Matrix Estimation in Panel Quantile Regression with Individual Fixed Effects," with Antonio Galvao, *Quantitative Economics*, Vol. 11, Issue 2, Pages 579–608, 2020.

[5] "Construction of Credible Intervals for Nonlinear Regression Models with Unknown Error Distributions", with Ji-Yeon Yang, *Journal of Nonparametric Statistics*, Vol. 31, No. 4, Pages 813–848, 2019.

[6] "Uniform Inference on Quantile Effects under Sharp Regression Discontinuity Designs", with Zhongjun Qu, *Journal of Business and Economic Statistics*, Vol. 37, No. 4, Pages 625–647, October 2019.

[7] "Multilevel Selection in Litigation Data: A Bounds Approach", with Eric Helland, *Journal of Institutional and Theoretical Economics*, 174(1), Pages 115–130, 2018.

[8] "Estimating Effects of English Rule on Litigation Outcomes", with Eric Helland, *Review of Economics and Statistics*, Vol. 99, No. 4, Pages 678–682, October 2017.

[9] "Nonparametric Estimation and Inference on Conditional Quantile Processes", with Zhongjun Qu, *Journal of Econometrics*, Vol 185, Issue 1, Pages 1–19, March 2015, Lead article.

[10] "What Do Kernel Density Estimators Optimize", with Roger Koenker and Ivan Mizera, *Journal of Econometric Methods*, Volume 1, Issue 1, Pages 15 –22, August 2012.

[11] "Parametric Links for Binary Choice Models: A Fisherian-Bayesian Colloquy", with Roger Koenker, *Journal of Econometrics*, Volume 152, Issue 2, October 2009, Pages 120–130.

[12] "Changing Performance of Business Groups Over Two Decades: The Case of Korean Chaebols Before and After the 1997 Financial Crisis", with Keun Lee, Keunkwan Ryu, and Kineung Choo, *Economic Development and Cultural Change*, Volume 57, Issue 2, Page 359–386, Jan 2009.

Working Papers

[13] The Value of an Attorney: Evidence from Changes to the Collateral Source Rule, with Eric Helland, *Revise and Resubmit*, Journal of Applied Econometrics.

[14] `QTE.RD`: An R Package for Quantile Treatment Effects in Regression-Discontinuity Designs with/without Covariates, with Zhongjun Qu, *Revise and Resubmit*, The R Journal.

[15] A New Methods for Analytical Review in Auditing: Multivariate Prediction From a Simultaneous Equations Model, with Ananda Ganguly.

[16] Quantile Regression Analysis with Missing Response, with Applications to Inequality Measures and Data Combination, available at SSRN.2952579.

[17] Bayesian Analysis of Conditional Density Functions: A Limited Information Approach.

Statistical Packages

[1] `QTE.RD`: an R package available on CRAN. It estimates and conducts inference for quantile treatment effects in regression discontinuity (RD) designs, allowing for heterogeneous effects across covariate groups, with Zhongjun Qu.

Teaching Experience

Hanyang University, Economics

SURF Reading group, Winter 2025.

Machine Learning with R, Spring 2024.

Panel Data Analysis (graduate), Fall of 2016, 2018, 2020, 2022, 2024.

Micro-Econometrics (graduate), Fall of 2015, 2017, 2023.

Applied Microeconometric Analysis (graduate), Fall 2019.

Statistics for econometricians (graduate), Spring 2017.

Advanced Topics in Econometrics, Spring of 2016, 2017, 2018, 2020, 2023.

Econometrics, Spring of 2016, 2018, 2019, 2020, 2023.

Introduction to Statistics, Fall of 2016, 2017, 2018, 2020, 2022, 2024.

Introduction to Econometrics, Fall 2015.

Claremont McKenna College, Economics

Introduction to Statistics, Spring 2009, Spring 2010, Fall 2011, Spring 2012, Spring 2014.

Econometrics, Spring 2010, Fall 2010, Spring 2011, Spring 2012, Spring 2014.

University of Illinois at Urbana-Champaign, Economics

Instructor, Macroeconomics, Summer 2003, 2004.

Teaching Assistant, Applied Econometrics (Ph.D. core course), Fall 2007; Macroeconomics, Spring 2004/2003, Fall 2002; Economic Statistics II, Fall 2003.

Professional Activities

Presentations

2025 Korea's Allied Economic Associations Annual Meeting; Law and Economics & Econometrics sections.

2024 Asia-Pacific Symposium on Economics and Finance (Seoul).

2023 Summer Meeting of the Korean Econometric Society (Busan).

2022 Korea Allied Economic Associations Annual Meeting, International Symposium on Econometric Theory and Applications (Seoul), Asian Meeting of the Econometric Society (Tokyo).

2021 Seoul National University (Econ).

2019 Korean Economic Association (SKKU), West Economic Association International (Keio U), Seoul National University (Statistics), Economic Application of Quantile Regression 2.0 (NOVA school of economics), 2019 Hanyang-Kobe-NTU symposium.

2018 Asian Meeting of the Econometric Society (Sogang University), Korean Law and Economics Association, Bank of Korea.

2017 Korean Econometric Society Meeting (Seoul National University), The Boneyard Econometrics conference (Illinois), Dankuk University, Labor group meeting (Korea University).

2016 Korea Allied Economic Associations Annual Meeting, Ewha Womans University, 2016 AsLEA Conference, Econometrics Group meeting (SungKyunKwan University), 2016 Hanyang-Kobe-NTU symposium.

2015 Hanyang University.

2014 University of California at Davis, The Boneyard Econometrics conference (Illinois), KAEA-KEA International Conference (Yonsei University), The Korean Econometrics Camp (Sunkyunkwan University), RDS Research Workshop (CMC), Korea Institute of Public Finance, Gachon University, Korea University, Korea Institute International Economic Policy, University of California at Riverside.

2013. University of California at Irvine, All California Econometrics Meeting (UCLA), Claremont McKenna College, Korean Econometric Summer Camp.

2012. University of California at Riverside, University of Southern California, Seoul Econometrics Meeting, SETA meeting (Sunkyunkwan University).

2011. Asian Meeting of Econometric Society (Korea University, Seoul), University of Iowa, All California Econometrics Meeting (USC/Caltech).

2010. Econometric Society World Congress (Shanghai), University of Southern California, University of California at Riverside.

2009. Claremont McKenna College.

2008. University of Chicago (GSB), Hong Kong University of Science of Technology, Ohio University, Claremont McKenna College.

2007. North American Summer meeting of the Econometric Society (Duke), Midwest Econometrics Group Meetings (Saint Louis University).

Refereeing

Econometrica, Journal of Econometrics, Electronic Journal of Statistics, Review of Economics and Statistics, Sinica, Econometric Theory, Journal of Business and Economic Statistics, Journal of the American Statistical Association, International Economic Review, Test, Seoul Journal of Economics, Econometric Reviews, The Econometrics Journal, Journal of Comparative Economics, Computational Statistics and Data Analysis, Statistical Methods and Applications, International Review of Law and Economics, Journal of Economic Theory and Econometrics, Statistical Methods in Medical Research, Journal of the Korean Statistical Society.

Conference organization

KER International Conference, Econometrics sessions, 2022, Yeo-Su.

"Quantile Regression" (jointly with Tatsushi Oka), 2013 Asian Meeting of Econometric Society (NUS, Singapore)

Editorial Service

Associate editor, Journal of Economic Theory and Econometrics.

Service

Secretary (Korean Econometric Society), Department chair (Hanyang University), Graduate curriculum committee (Hanyang University), Recruiting committee (Hanyang University), Diversity committee (CMC, 2009-2010), Admission and Financial Aid committee (CMC, 2010-2011), Academic Computing committee (CMC, 2011-2012), Recruiting committee (2013-2015).

Awards, Grants & Honors

Research Grant in Arts, Humanities & Social Sciences, 2024, Hanyang University.

Grants for Young Researcher, 2020–2023, National Research Foundation of Korea.

Departmental Research Award, 2020, Hanyang University.

Grants for Young Researcher, 2018–2020, National Research Foundation of Korea.

Researcher of the month, Hanyang University, January 2018.

Hanyang start-up grant, 2015-2017, Hanyang University.

The Lowe Institute research grant, 2012, Claremont McKenna College.

List of Teachers Ranked As Excellent by Students, UIUC, Fall 2003, Spring 2003, Fall 2002.

Fitzimmons Award (highest GPA in the PhD core course works), UIUC, Spring 2004.

University Pre-Doctoral Fellowship, UIUC, 2004-2006.

Paul W. Boltz Fellowship, Dept of Economics, UIUC, May 2006.

Brems Graduate Research Award for Outstanding Graduate Research Paper in Economics, UIUC, May 2007.

Graduate College Conference Travel Award, UIUC, Fall 2007.

Student Advisee

Zhao Wenjie*, Yu Kyuseob, Song Xueying*, Lee Junwon*, Nam Jungyeon*, Byeon Dongjun, Yue, Zhihong*, Lu Chang*, Zhai Ming*, Hyung Xuefu*, Yan Jiayue*, Song Tae-keun, Lu Chang*, Quan Huang*.

(*) indicates that I am/was the main advisor.

References

Available upon request.

Last updated: July 29, 2025

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