Stanford

Han Hong

Professor of Economics

Bio

ACADEMIC APPOINTMENTS

- Professor, Economics

HONORS AND AWARDS

- Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and Economic Statistics (2000)
- Zellner Award, Journal of Econometrics (2004)

PROFESSIONAL EDUCATION

- B.A., Zhongshan University (Guangzhou) , Economics (1993)
- Ph.D., Stanford University , Economics (1998)

Publications

PUBLICATIONS

- **A fast resample method for parametric and semiparametric models** *JOURNAL OF ECONOMETRICS*
  Armstrong, T. B., Bertanha, M., Hong, H.
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- **On the asymptotic distribution of the transaction price in a clock model of a multi-unit, oral, ascending-price auction within the common-value paradigm** *RAND JOURNAL OF ECONOMICS*
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- **Efficient local IV estimation of an empirical auction model** *JOURNAL OF ECONOMETRICS*
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- **Bayesian averaging, prediction and nonnested model selection** *JOURNAL OF ECONOMETRICS*
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- **Nonlinear Models of Measurement Errors** *JOURNAL OF ECONOMIC LITERATURE*
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- **Securitization and Banks' Equity Risk** *JOURNAL OF FINANCIAL SERVICES RESEARCH*
  Wu, D., Yang, J., Hong, H.
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- **Flexible Estimation of Treatment Effect Parameters** *AMERICAN ECONOMIC REVIEW*
  MaCurdy, T., Chen, X., Hong, H.
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- **Semiparametric efficiency in nonlinear LATE models** *QUANTITATIVE ECONOMICS*
  Hong, H., Nekipelov, D.
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- **Estimating Static Models of Strategic Interactions** *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*
  Bajari, P., Hong, H., Krainer, J., Nekipelov, D.
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- **Identification and Estimation of a Discrete Game of Complete Information** *ECONOMETRICA*
  Bajari, P., Hong, H., Ryan, S. P.
  2010; 78 (5): 1529-1568
- **Pairwise-Difference Estimation of a Dynamic Optimization Model** *REVIEW OF ECONOMIC STUDIES*
  Hong, H., Shum, M.
  2010; 77 (1): 273-304
- **Measurement Error Models** *Journal of Economic Literature*
  Hong, H., Chen, X., Nekipelov, D.
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- **The identification power of equilibrium in simple games - Comment** *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*
  Hong, H.
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- **Semiparametric efficiency in GMM models with auxiliary data** *ANNALS OF STATISTICS*
  Chen, X., Hong, H., Tarozzi, A.
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- **Nonparametric likelihood ratio model selection tests between parametric likelihood and moment condition models** *Conference on Semiparametrics*
  Chen, X., Hong, H., Shum, M.
  ELSEVIER SCIENCE SA.2007: 109–40
- **A statistical inquiry into the plausibility of recursive utility** *JOURNAL OF FINANCIAL ECONOMETRICS*
  Gallant, A. R., Hong, H.
  2007; 5 (4): 523-559
- **Parameter Set Inference in a Class of Econometric Models** *Econometrica*
  Chernozhukov, V., Hong, H., Tamer, E.
  2007; 75 (5): 1243-1284
- **A fast subsampling method for nonlinear dynamic models** *Conference on Resampling Methods in Econometrics*
  Hong, H., Scaillet, O.
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- **Can Search Costs Rationalize Equilibrium Price Dispersion in Online Markets** *Rand Journal of Economics*
  Hong, H., Shum, M.
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- **Likelihood estimation and inference in a class of nonregular econometric models** *ECONOMETRICA*
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- **Rates of information aggregation in common value auctions** *JOURNAL OF ECONOMIC THEORY*
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- **Generalized empirical likelihood-based model selection criteria for moment condition models** *ECONOMETRIC THEORY*
  Hong, H., Preston, B., Shum, M.
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- **A simple estimator for nonlinear error in variable models** *JOURNAL OF ECONOMETRICS*
  Hong, H., Tamer, E.
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- **An MCMC approach to classical estimation** *JOURNAL OF ECONOMETRICS*
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- **Inference in censored models with endogenous regressors** *ECONOMETRICA*
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- **Econometric models of asymmetric ascending auctions** *JOURNAL OF ECONOMETRICS*
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- **Increasing competition and the winner's curse: Evidence from procurement** *REVIEW OF ECONOMIC STUDIES*
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- **Three-step censored quantile regression and extramarital affairs** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
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