CURRICULUM VITAE

January 2022

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PERSONAL

Place of birth: Amsterdam, The Netherlands
Citizenship: USA

EDUCATION

B.Sc., Econometrics, University of Amsterdam (The Netherlands), 1989.
Ph.D., Economics, Free University Amsterdam (The Netherlands), 1993, under supervision of Herman J. Bierens.

POSITIONS HELD

May 2014: Visiting Professor at IHS, Vienna.
June 2013: Visiting Professor at University of Orléans.
October 2007 -: Professor of Economics at Ohio State University.
October 2003 - September 2007: Associate Professor at Ohio State University.
December 2000 - August 2003: Associate Professor at Michigan State University.
November 1999 - December 2000: Assistant Professor at Michigan State University.
August 1997 - November 1999: Visiting Assistant Professor at Michigan State University.
June 1993 - July 1997: Instructor at Tilburg University (The Netherlands).

REFEREED PUBLICATIONS

1. "The spectral analysis of the Hodrick-Prescott filter". Jointly with Neslihan Sakarya. *Journal of Time Series Analysis* 2021, `https://doi.org/10.1111/jtsa.12622`.

2. "Negative powers of integrated processes". Jointly with Neslihan Sakarya. *Econometric Theory* 2021, 1-31.

3. "A location model with an endogenous dummy variable" *Economics Letters* 195, 2020, `https://doi.org/10.1016/j.econlet.2020.109467`.

4. "A property of the Hodrick-Prescott filter and its application". Jointly with Neslihan Sakarya. *Econometric Theory* 36, 2020, 840-870.

5. "The sum of the reciprocal of the random walk." Jointly with Jon Michel. *Econometric Theory* 36, 2020, 170-183.

6. "A model for level induced conditional heteroskedasticity." Jointly with Jon Michel. *Statistics and Probability Letters* 145, 2019, 293-300.

7. "Mixing properties of the dynamic Tobit model with mixing errors." Jointly with Jon Michel. *Economics Letters* 162, 2018, 112-115.

8. "The Econometrics of the Hodrick-Prescott filter". Jointly with Neslihan Sakarya. *Review of Economics and Statistics* 98, 2016, 310-317.

9. "Are US real house prices stationary? New evidence from univariate and panel data." Jointly with Jing Zhang and Donald Haurin. *Studies in Nonlinear Dynamics and Econometrics* 20, 2016, 1-18.

10. "Unit root tests when the data are a trigonometric transformation of an integrated process". Jointly with Chien-Ho Wang. *South African Statistical Journal* 47, 2013, 83-90.

11. "Asymptotics for weighted periodic transformations of integrated time series", Jointly with Chien-Ho Wang. *International Journal of Statistics and Economics* 11, 2013, 14-30.

12. "Sums of exponentials of random walks with drift". Jointly with Xi Qu. *Econometric Theory* 28, 2012, 915-924.

13. "Estimation for spatial dynamic panel data with fixed effects: the case of spatial cointegration". Jointly with Lung-Fei Lee and Jihai Yu. *Journal of Econometrics* 167, 2012, 16-37.

14. “A note on nonlinear models with integrated regressors and convergence order results”. Jointly with Ling Hu. *Economics Letters* 111, 2011, p. 23-25.

15. “Dynamic Censored Regression and the Open Market Desk Reaction Function”. Jointly with A. Herrera. *Journal of Business and Economics Statistics* 29, 2011, p. 228-237.

16. “Dynamic time series binary choice”. Jointly with Tiemen Woutersen. *Econometric Theory* 27, 2011, p. 673-702.

17. ”Son Preference and Gender Inequality”. Jointly with Deepankar Basu. *Demography* 47, 2010, p. 521-536.

18. “A Note on Binary Choice Duration Models”. Jointly with Deepankar Basu. *Economics Letters* 102, 2009, p. 17-18.

19. “Quasi-Maximum Likelihood Estimators For Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large”. Jointly with Jihai Yu and Lung-Fei Lee. *Journal of Econometrics* 146, 2008, p. 118-134.

20. “Exponential Functionals of Integrated Processes”. Jointly with Jungick Lee. *Economics Letters* 100, 2008, p. 181-184 .

21. “Dynamic Multinomial Ordered Choice with an Application to the Estimation of Monetary Policy Rules”. Jointly with Deepankar Basu. *Studies in Nonlinear Dynamics and Econometrics* 4, 2007, article 2.

22. “A robust version of the KPSS test, based on indicators”. Jointly with C. Amsler and P. Schmidt. *Journal of Econometrics* 137, 2007, p. 311-333.

23. Money demand function estimation by nonlinear cointegration”. Jointly with Y. Bae. *Journal of Applied Econometrics* 22, 2007, p. 767-793.

24. “Further results on the asymptotics for nonlinear transformations of integrated time series”. Jointly with Chien-Ho Wang. *Econometric Theory* 21, 2005, p. 413-430.

25. “Closest moment estimation under general conditions”. Jointly with Chirok Han. *Annales d’Economie et de Statistique* 74, 2004, p. 1-15.

26. “Addendum to ‘Asymptotics for nonlinear transformations of integrated time series’ ”. *Econometric Theory* 20, 2004, p. 627-635.

27. “Consistency of the stationary bootstrap under weak moment conditions”. Jointly with S. Gonçalves. *Economics Letters* 81, 2003, p. 273-278.

28. “Logarithmic spurious regressions”. *Economics Letters* 81, 2003, p. 13-21.

29. “Spurious logarithms and the KPSS statistic”. Jointly with P. Schmidt. *Economics Letters* 76, 2002, p. 383-391.

30. “A note on Convergence rates and asymptotic normality for series estimators: uniform convergence rates”. *Journal of Econometrics* 111, 2002, p. 1-9.

31. “Consistency of kernel variance estimators for sums of semiparametric linear processes”. Jointly with James Davidson. *The Econometrics Journal* 5, 2002, p.160-175.

32. “Nonlinear minimization estimators in the presence of cointegrating relations”. *Journal of Econometrics* 110, 2002, p. 241-259.

33. “Properties of L_p-GMM estimators”. Jointly with Chirok Han. *Econometric Theory*, 2002, volume 18, p. 491-504.

34. “Convergence of averages of scaled functions of I(1) linear processes”. *Economics Letters*, 2001, volume 71, p. 27-33.

35. “Nonlinear estimation using estimated cointegrating relations”. *Journal of Econometrics*, 2001, volume 101, p. 109-122.

36. “The functional central limit theorem and weak convergence to stochastic integrals II: fractionally integrated processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 643-666.

37. “The functional central limit theorem and weak convergence to stochastic integrals I: weakly dependent processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 621-642.

38. “Consistency of kernel estimators of heteroskedastic and autocorrelated covariance matrices”. Jointly with James Davidson. *Econometrica*, 2000, volume 68, p. 407-424.

39. “A strong consistency proof for heteroscedasticity and autocorrelation consistent covariance matrix estimators”. *Econometric Theory*, 2000, volume 16, p. 262-267.

40. “Weak laws of large numbers for mixingales”. *Annales d’Economie et de Statistiques*, 1998, volume 51, p. 209-225.

41. “Uniform laws of large numbers and stochastic Lipschitz-continuity”. *Journal of Econometrics*, 1998, volume 86, p. 243-268.

42. “Strong laws for near epoch dependent functions of mixing processes: a synthesis of new results”. Jointly with James Davidson. *Econometric Reviews*, 1997, volume 16, p. 251-280.

43. “Central limit theorems for dependent heterogeneous random variables”. *Econometric Theory*, 1997, volume 13, p. 353-367.

44. “The Bierens test under data dependence”. *Journal of Econometrics*, 1996, volume 72, p. 1-32.

45. “A strong law of large numbers for triangular mixingale arrays”. *Statistics and Probability Letters*, 1996, volume 27, p. 1-9.

46. “Laws of large numbers for dependent heterogeneous processes”. *Econometric Theory*, 1995, volume 11, number 2, p. 347-358.

47. “On the limit behavior of a chi-square type test if the number of conditional moments tested approaches infinity”. Jointly with Herman Bierens. *Econometric Theory*, 1994, volume 10, number 1, p. 70-90.

WORK IN PROGRESS AND/OR SUBMITTED

1. “Testing for structural change by isotonic regression”. Jointly with Bin Chen.

2. “Anxious unit root processes”. Jointly with Jon Michel.

3. “Panel nonlinear cointegration analysis and the environmental Kuznets curve”. Jointly with Martin Wagner.

BOOK REVIEW

Book Review of “Dynamic Nonlinear Econometric Models - Asymptotic Theory” by Benedikt M. Pötscher and Ingmar R. Prucha, *Econometric Theory*, 2000, volume 16, p. 127-130.

EDITORIAL BOARD

Associate Editor for *Studies in Nonlinear Dynamics and Econometrics*, 2007-.
Associate Editor for *Econometric Theory*, 2002-2013.

HONORS

Econometric Theory "Multa Scripsit" Award (1998).
Fellow of the *Journal of Econometrics* (2003).
Econometric Theory "Plura Scripsit" Award (2005).

REFEREEING

I acted as a referee for *Annals of Statistics*, NSF, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Empirical Economics*, *Journal of Mathematical Analysis and Applications*, *International Economic Review*, *Journal of Applied Econometrics*, *Journal of Business and Economics Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Empirical Finance*, *Journal of Statistical Planning and Inference*, *Review of Economic Studies*, *Scandinavian Journal of Statistics*, *The Econometrics Journal*, *Nuclear Instruments and Methods in Physics Research, Section A*.

SEMINARS

I have presented my research in seminars at Free University, Amsterdam; the University of Amsterdam; Tilburg University; Erasmus University Rotterdam (all in The Netherlands); University of New South Wales (Sydney, Australia); Hong Kong University of Science and Technology (Hong Kong); Yale University; University of Michigan; NYU; Texas A & M University; Rice University; University of Maryland; Penn State University; Ohio State University; joint NCSU/UNC/Duke; University of Pittsburgh; Brown University; joint MIT/Harvard; University of Rochester; University of Toronto; University of Montreal; University of Central Florida; Cleveland Federal Reserve; University College London; London School of Economics; University of Dortmund; University of Vienna.