

VITA

QUANG H. VUONG

PERSONAL.

Date and Place of Birth: December 3, 1953; Paris, France
Citizenship: French, U.S. Permanent Resident
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EDUCATION.

Ingenieur, Ecole des Mines de Paris, France, 1976.
M.S., Statistics, Northwestern University, Evanston, IL 1980.
Ph.D., Economics, Northwestern University, Evanston, IL 1982.

DISSERTATION.

“Conditional Log-Linear Probability Models: A Theoretical Development with an Empirical Application”, Chairman: Marc Nerlove.

POSITIONS HELD.

Maitre Assistant Associé of Economics, Université des Sciences Sociales, Toulouse, France, 1980-1981.
Assistant Professor of Economics, California Institute of Technology, Pasadena, California, 1981-1987.
Associate Professor of Economics, University of Southern California, Los Angeles, California, 1987-1993.
Directeur de Recherche, Institut d’Economie Industrielle, Toulouse, France, 1990-1996.
Directeur de Recherche, Institut National de la Recherche Agronomique, Toulouse, France, 1990-2000.
Professor of Economics, University of Southern California, Los Angeles, California, 1993-2003.
Professor of Economics, Pennsylvania State University, State College, Pennsylvania, 2003-present

OTHER POSITIONS.

Administrative Positions:

Directeur de la Station INRA-ESR, Toulouse, 1991-1993.
Directeur de l'Unité "Marchés et Microéconomie Quantitative," INRA, 1991-1995.
Directeur des Etudes, DEA ERNEA, Université de Toulouse I, 1995-1996.
Chairman, Economics Department, USC, 1996-2002.
Chair, Department Review Committee, Economics Department, USC, 2001-02.
Chair, Senior Recruiting Committee, Economics Department, USC, 1996-98, 00-01.
Chair, Junior Recruiting Committee, Economics Department, USC, 1997-00.
Chair, Curriculum Committee, Economics Department, USC, 1997-1998, 1999-2002.
Chair, 2nd-Year Empirical Paper Committee, Economics Department, USC, 2002-2003.
Chair, Graduate Education Task Force, College of LAS, USC, 2001-02.
Chair, Internal Review Committee, Finance and Business Economics, USC, 2001-02.
Director, Graduate Studies, Economics Department, USC, 1988-1990, 1997-1998.
Director, Joint BA/MA Program, Economics Department, USC, 2000-2003.
Director, Undergraduate Studies, Economics Department, USC, 1997-2003.
Acting Director, Political Economy and Public Policy Program, USC, 2001-2002.

Visiting Positions:

Research Associate, Department of Economics, University of Pennsylvania, Fall 1986.
Research Associate, CREDE, Université de Montréal, April 1990.
Visiting Scholar, Department of Economics, University of Pennsylvania, Nov. 5-12, 1995.

Others:

Research Assistant for Professor Marc Nerlove, 1978-1980, Northwestern University.
Proofreader, "Analysis of Economic Time Series: A Synthesis," M. Nerlove, D. Grether, and José L. Carvalho, Academic Press, 1979.
Translator, "Statistics and Econometric Models," C. Gouriéroux and A. Monfort, Cambridge University Press, 1995.
External Review Committee, Department of Economics, University of Montréal, 2002.
Board, Center for Applied Mathematics, University of Southern California, 2002-2003.

HONORS, AWARDS, GRANTS.

Fellow of the Econometric Society, 1997.
Fellow of the *Journal of Econometrics*, 2005.
Arnold Zellner Award, *Journal of Econometrics*, 2003.
National Science Foundation Grant, SES-8410593, July 1984-June 1986.
Commissariat Général du Plan, ETR-90-406, November 1990-October 1993.
National Science Foundation Grant, SBR-9409569, August 1994-July 1996.
CCRDT, Région Midi Pyrénées, September 1994-August 1996.
CCRDT, Région Midi Pyrénées, September 1996-August 1998.
National Science Foundation Grant, SBR-9631212, October 1996-June 2000.
National Science Foundation Grant, SES-0452154, June 2005-May 2008.

TEACHING AND ADVISING EXPERIENCE.

- Undergraduate Courses: Intermediate Microeconomics, Intermediate Macroeconomics, Undergraduate Statistics, Introduction to Econometrics, Introduction to Economic Times Series, Introduction to Welfare Economics, Microfoundations of Macroeconomics, Economics of Consumer Behavior.

- Graduate Courses: Econometrics, Advanced Econometrics, Seminar on Limited Dependent Variable Models, Seminar on Misspecification, Seminar on Large Sample Tests, Seminar on Model Selection, Practice of Econometrics, Empirical Industrial Organization, Probability and Statistics, Nonparametric and Semiparametric Methods.

Dissertation Chairman: Paul A. Bjorn (PhD 1985), Farid Gasmi (PhD 1988), Abdul Al-Sultan (PhD 1990), Weiren Wang (PhD 1990), Fatimah Ahmed (MA 1990), Pascal Lavergne (PhD 1993), Bernard Elyakime (DEA 1994), Tong Li (PhD 1997), John Worth (PhD 2000), Jeonghoon Ahn (PhD 2000), Sandra Campo (PhD 2002), Wai-Chee Lee (MA 2003), Jingfeng Lu (PhD 2004).

Dissertation Committee Member: M.B. Bouissou (1981), K. McCue (1983), S. Sellinger (1984), D. Lien (1986), E. Campos (1987), C. Kim (1988), A. Al-Yousef (1989), S. Hakim (1989), H-J. Baek (1991), I. Perrigne (1991), L. Bonnal (1992), S. Sarkhar (1992), G. Taylor (1992), R. Lifran (1992), A. Tran (1996), F. Carrieri (1998), L. Gangadharan (1998), I. Sung (1998), V. Flambar (1999), S. Wang (2000), S. Ray (2001), S. Salem (2001), A. Kandeel (2002), Y. Chen (2003), E. Sbair (2003), L. Martins (2005).

PROFESSIONAL ACTIVITIES.

Editorial Board:

Annales d'Economie et de Statistique, Associate Editor, Sept. 1990–present.

Journal of Econometrics, Associate Editor, Sept. 1991–present.

Econometrica, Associate Editor, July 1992–June 1998.

Cahiers d'Economie et Sociologie Rurales, Associate Editor, Jan. 1995–1998.

Journal of Applied Econometrics, Associate Editor, Jan. 1998–present.

Referee for: *American Journal of Agricultural Economics*, *Annales d'Economie et de Statistique*, *Annals of the Institute of Statistical Mathematics*, *Cahiers d'Economie et Sociologie Rurales*, *Canadian Journal of Economics*, *Communication in Statistics*, *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *Econometrics Journal*, *Economic Letters*, *Economic Theory*, *Empirical Economics*, *International Economic Review*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Behavior and Organization*, *Journal of Human Resources*, *Journal of the American Statistical Association*, *Psychometrika*, *Rand Journal of Economics*, *Review of Economic Studies*, *Review of Economics and Statistics*, National Science Foundation, Research Council of Canada.

Programme Committee Member, ESEM, Bologna, Aug. 1988.

Co-organizer, 2ème Journées des Jeunes Economètres, Toulouse, Apr. 1991.

Co-organizer, Econometrics of Imperfect Competition Conference, Toulouse, Oct. 1992.

Programme Committee Member, ESEM, Uppsala, Aug. 1993.

Co-organizer, Agricultural Markets: Mechanisms, Failures, Regulations, Toulouse, Oct. 1993.
Co-organizer, Economie des Enchères: Théories et Applications, Toulouse, Nov. 1995.
Programme Committee Member, World Congress of the Econometric Society, Seattle, Aug. 2000.
Programme Committee Member, ESEM, Stockholm, Aug. 2003.
Programme Committee Member, ESEM, Madrid, Aug. 2004.
Chair, Scientific Committee, Empirical Auctions, Toulouse, May 2006.

PRESENTATIONS AT SEMINARS AND CONFERENCES.

Seminars: Université de Montréal, Université de Toulouse, INSEE, University of Houston, California Institute of Technology, ENSAE, University of Pennsylvania, Princeton University, University of Southern California, University of California – Berkeley, Stanford University, University of Minnesota, University of Wisconsin, Yale University, Massachusetts Institute of Technology/Harvard University, University of Florida – Gainesville, Duke University, Indiana University, Queens University, University of California - Irvine, University of California – San Diego, University of California – Los Angeles, BellCore, University of Pittsburgh, University of California – Santa Barbara, Université d’Aix-Marseille, University of California – Davis, Texas A&M University, Rice University, Universidade Nova de Lisboa, University of California – Riverside, Northwestern University, Cornell University, New York University, University of Michigan, University of British Columbia, Brown University, UQAM, Rutgers University, Pennsylvania State University, Johns Hopkins University, European Institute in Florence, Ohio State University, Columbia University.

Conferences:

Econometric Society Summer Workshop, Lausanne, Switzerland, June 1981.
Econometric Society European Meeting, Pisa, Italy, Aug. 1983.
ASSA Meeting, San Francisco, USA, Dec. 1983.
Econometric Society European Meeting, Madrid, Spain, Sept. 1984.
ASSA Meeting, Dallas, USA, Dec. 1984.
Econometric Society World Congress, Boston, USA, Aug. 1985.
ASSA Meeting, New York, USA, Dec. 1985.
Camp Econometrics I, Lake Arrowhead, USA, Feb. 1986.
ASSA Meeting, New Orleans, USA, Dec. 1986.
Econometric Society European Meeting, Copenhagen, Denmark, Aug. 1987.
ASSA Meeting, Chicago, USA, Dec. 1987.
Econometric Society European Meeting, Bologna, Italy, Aug. 1988.
ASSA Meeting, New York, USA, Dec. 1988.
Econometric Society Far Eastern Meeting, Kyoto, Japan, June 1989.
ASSA Meeting, Atlanta, USA, Dec. 1989.
Camp Econometrics III, Lake Arrowhead, USA, Feb. 1990.
Econometric Society World Congress, Barcelona, Spain, Aug. 1990.
Econometric Study Group Conference, Bristol, England, July 1991.
Econometric Society European Meeting, Cambridge, England, Aug. 1991.
ASSA Meeting, New Orleans, USA, Jan. 1992.

Camp Econometrics IV, Marconi Center, USA, Feb. 1992.
 Invited paper, European Economic Association Meeting, Dublin, Ireland, Aug. 1992.
 Econometrics of Imperfect Competition Conference, Toulouse, France Oct. 1992.
 Xème Journées de Microéconomie Appliquée, Sfax, Tunisia, June 1993.
 Econometric Workshop, Tel-Aviv, Israel, June 1993.
 Econometric Society Far Eastern Meeting, Taipei, Taiwan, June 1993.
 SITE Workshop, Stanford University, Palo Alto, USA, July 1994.
 CEPR Workshop, Berlin, Germany, Dec. 1994.
 Econometric Society World Congress, Tokyo, Japan, Aug. 1995.
 Invited paper, AEA Meeting, San Francisco, USA, Jan. 1996.
 Texas Camp Econometrics, San Antonio, USA, Feb. 1996.
 Econometric Society European Meeting, Istanbul, Turkey, Aug. 1996.
 ASSA Meeting, New Orleans, USA, Jan. 1997.
 Econometric Society North American Summer Meeting, Pasadena, USA, June 1997.
 ASSA Meeting, Chicago, USA, Jan. 1998.
 SITE Workshop, Stanford University, Palo Alto, USA, July 1998.
 ASSA Meeting, New York, USA, Jan. 1999.
 Journée en Économétrie Nonparamétrique, Toulouse, March 1999.
 Econometric Society Far Eastern Meeting, Singapore, June 1999.
 ASSA Meeting, Boston, USA, Jan. 2000.
 SITE Workshop, Stanford University, Palo Alto, USA, June 2000.
 Econometric Society World Congress, Seattle, USA, Aug. 2000.
 ASSA Meeting, New Orleans, USA, Jan. 2001.
 SITE Workshop, Stanford University, Palo Alto, USA, July 2005.

PUBLICATIONS.

1. “Modèles Conditionnels Log-Linéaires de Probabilité et Systèmes Récursifs,” with B. Ottenwaelter. *Annales de l' INSEE*, 44 (1981), 81–120.
2. “An Empirical Analysis of Backlog, Inventory, Production and Price Adjustments: An Application of Recursive Systems of Log-Linear Models,” with B. Ottenwaelter, SSWP No. 442, California Institute of Technology, 1982. *Journal of Business and Economic Statistics*, 2 (1984), 224–234.
3. “Économétrie du Déséquilibre sur Données Microéconomiques,” with M.B. Bouissou and J.J. Laffont, WP 8308, Université des Sciences Sociales, Toulouse, 1983. *Annales de l' INSEE*, 55/56 (1984), 109–151.
4. “A Note on the Independence of Irrelevant Alternatives in Probabilistic Choice Models,” with P.A. Bjorn, SSWP No. 576, California Institute of Technology, 1985. *Economics Letters*, 18 (1985), 305–307.
5. “Disequilibrium Econometrics on Micro Data,” with M.B. Bouissou and J.J. Laffont, SSWP No. 502, California Institute of Technology, 1983. *Review of Economic Studies*, 53 (1986), 113–124.

6. “Tests of Non-Causality under Markov Assumptions for Qualitative Panel Data,” with M.B. Bouissou and J.J. Laffont, SSWP No. 501, California Institute of Technology, 1983. *Econometrica*, 54 (1986), 395–414.
7. “A Comparison of Two Consistent Estimators in the Choice-Based Sampling Qualitative Response Models,” with T. Amemiya, SSWP No. 654, California Institute of Technology, 1987. *Econometrica*, 55 (1987), 699–702.
8. “Selecting the Best Linear Regression Model: A Classical Approach,” with D. Lien, SSWP No. 606, California Institute of Technology, 1986. *Journal of Econometrics, Annals*, 35 (1987), 3–23.
9. “Generalized Inverses and Asymptotic Properties of Wald Tests,” SSWP No. 607, California Institute of Technology, 1986. *Economics Letters*, 24 (1987), 343–347.
10. “Limited Information Estimators and Exogeneity Tests for Simultaneous Probit Models,” with D. Rivers, SSWP No. 539, California Institute of Technology, 1984. *Journal of Econometrics*, 39 (1988), 347–366.
11. “Likelihood Ratio Tests for Model Selection and Non-Nested Hypotheses,” SSWP No. 605, California Institute of Technology, 1986. *Econometrica*, 57 (1989), 307–333.
12. “A Structural Approach to the Empirical Analysis of Collusive Behavior.” with F. Gasmi and J.J. Laffont, WP 8923, GREMAQ, Université des Sciences Sociales, Toulouse, 1989. *European Economic Review*, 34 (1990), 513–523.
13. “An Econometric Analysis of Some Duoplistic Games in Prices and Advertising,” with F. Gasmi, MRG WP No. 8903, University of Southern California, 1988, in *Advances in Econometrics: Econometric Methods and Models for Industrial Organization*, ed. G. Rhodes and T. Fomby, 9 (1991), 225–254, JAI Press Inc.
14. “Interpretation and Use of Generalized Chow Tests,” with R.S. Cantrell and P.M. Burrows, MRG WP No. 8902, University of Southern California, 1988. *International Economic Review*, 32 (1991), 725–741.
15. “Econometric Analysis of Collusive Behavior in a Soft Drink Industry,” with F. Gasmi and J.J. Laffont, WP 8819, GREMAQ, Université des Sciences Sociales, Toulouse 1988. *Journal of Economics and Management Strategy*, 1 (1992), 277–311, reprinted in *The Economics of Advertising*, K. Bagwell (ed.), Edward Elgar Publishing Co., 2001
16. “Un Modèle Type pour le Marché Français du Videotexte,” with A. de Fontenay and F. Gasmi, in *Innovation, Dérèglementation et Concurrences dans les Télécommunications*, ed. L. Benzoni and J. Hausman (1993), 263–275, Eyrolles.
17. “Selecting Estimated Models Using Chi-Square Statistics,” with W. Wang, WP No. 9105, INRA–Toulouse, 1991. *Annales d’Economie et de Statistique*, 30 (1993), 143–164.
18. “Minimum Chi-square Estimation and Tests for Model Selection,” with W. Wang, MRG WP No. 9003, University of Southern California, 1990. *Journal of Econometrics, Annals*, 56 (1993), 141–168.

19. "Structural Econometric Analysis of Descending Auctions," with J.J. Laffont, WP No. 9206D, INRA–Toulouse, 1992. *European Economic Review*, 37 (1993), 329–341.
20. "A Study of Zero-Out Auctions: Experimental Analysis of a Process of Allocating Private Rights to the Use of Public Property," with K. Guler and C.R. Plott, SSWP No. 650, California Institute of Technology, 1987. *Economic Theory*, 4 (1994), 67–104.
21. "First-Price Sealed-Bid Auctions With Secret Reservation Prices," with B. Elyakime, J.J. Laffont and P. Loisel, WP No. 9303D, INRA–Toulouse, 1993. *Annales d'Economie et de Statistique*, 34 (1994), 115-141.
22. "Econometrics of Optimal Procurement Auctions," with J.J. Laffont, A. Oustry and M. Simioni, in *The Empirical Analysis of Industrial Organization*, ed. D. Neven and L-H. Roller, (1994), 169–209, CEPR: London.
23. "Econometrics of First-Price Auctions," with J. J. Laffont and H. Ossard, WP No. 9109, INRA–Toulouse, 1991. *Econometrica*, 63 (1995), 953-980.
24. "Nonparametric Selection of Regressors: The Nonnested Case," with P. Lavergne, WP No. 9204D, INRA–Toulouse, 1992. *Econometrica*, 64 (1996), 207-219.
25. "Structural Analysis of Auction Data," with J.J. Laffont. WP No. M9603, University of Southern California, 1996. *American Economic Review, Proceedings*, 36 (1996), 414–420.
26. "Evaluation Contingente: Controverse et Perspectives," with J.P. Amigues et B. Desaignes. *Cahiers d'Economie et Sociologie Rurales*, 39-40 (1996), 123–150.
27. "Auctioning and Bargaining: An Econometric Study of Timber Auctions With Secret Reservation Prices," with B. Elyakime, J.J Laffont, and P. Loisel, WP No. M9502, University of Southern California, 1995. *Journal of Business and Economic Statistics*, 15 (1997), 209–220.
28. "Using All Bids in Parametric Estimation of First-Price Auctions," with T. Li, WP No. M9703, University of Southern California, 1997. *Economics Letters*, 55 (1997), 321-325.
29. "Modèles d'Equations Simultanées pour Variables Endogènes Fictives: Une Formulation par la Théorie des Jeux avec Application à la Participation au Marché du Travail," with P.A. Bjorn, *L'Actualité Economique*, 73 (1997), 161-205.
30. "Nonparametric Estimation of the Measurement Error Model Using Multiple Indicators," with T. Li. WP No. M9601, University of Southern California, 1996. *Journal of Multivariate Analysis*, 65 (1998), 139-165.
31. "An Integral Estimator of Residual Variance and a Measure of Explanatory Power of Covariates in Nonparametric Regression," with P. Lavergne, *Journal of Nonparametric Statistics*, 9 (1998), 363-380.
32. "Structural Econometrics of First-Price Auctions: A Survey of Methods," with I. Perrigne, *Canadian Journal of Agricultural Economics*, 47 (1999), 203-223.

33. “Optimal Nonparametric Estimation of First Price Auctions,” with E. Guerre and I. Perrigne. WP No. M9804, University of Southern California, 1998. *Econometrica*, 68 (2000), 525-574.
34. “Nonparametric Significance Testing,” with P. Lavergne, WP No. M9602, University of Southern California, 1996. *Econometric Theory*, 16 (2000), 576-601.
35. “Conditionally Independent Private Information in OCS Wildcat Auctions,” with T. Li and I. Perrigne, WP No. M9707, University of Southern California, 1997. *Journal of Econometrics*, 98 (2000), 129-161, received the 2003 Arnold Zellner Award.
36. “Model Selection Tests for Nonlinear Dynamic Models,” with D. Rivers, WP No. 9108, INRA–Toulouse, 1991. *The Econometrics Journal*, 5 (2002), 1-39.
37. “Structural Estimation of the Affiliated Private Value Model,” with T. Li and I. Perrigne, WP No. M9704, University of Southern California, 1997. *Rand Journal of Economics*, 33 (2002), 171-193.
38. “Asymmetry in First-Price Auctions with Affiliated Private Values,” with S. Campo and I. Perrigne, 1998. *Journal of Applied Econometrics*, 18 (2003), 179-207.
39. “Semiparametric Estimation of the Optimal Reserve Price in First-Price Auctions,” with T. Li and I. Perrigne, WP No. M9709, University of Southern California, 1997. *Journal of Business and Economic Statistics*, 21 (2003), 53-64.
40. “Jean-Jacques Laffont et l’Economie Appliquée,” with F. Gasmi and N. Medahi. *Revue d’Economie Politique*, 115 (2005), 309–336.
41. “Auctions: Empirics,” with I. Perrigne, in *The New Palgrave Dictionary of Economics, Second Edition*, ed. S. Durlauf and L. Blume, Palgrave MacMillan, forthcoming.

PAPERS SUBMITTED FOR PUBLICATION.

1. “Semiparametric Estimation of First-Price Auctions with Risk Averse Bidders,” with S. Campo, E. Guerre and I. Perrigne, 2002 submitted to *Econometrica*.

WORKING PAPERS.

1. “Structural Log-Linear Probability Models,” WP 8113, GREMAQ, Université des Sciences Sociales, Toulouse, 1981.
2. “On the Characterization of a Joint Probability Distribution by Univariate Conditional Probabilities: A Necessary and Sufficient Condition in the Discrete Case,” WP 8114, GREMAQ, Université des Sciences Sociales, Toulouse, 1981.
3. “Probability Feedback in a Recursive System of Probability Models,” SSWP No. 443, California Institute of Technology, 1982.
4. “Probability Feedback in a Recursive System of Logit Models: Estimation,” SSWP No. 444, California Institute of Technology, 1982.

5. "Misspecification and Conditional Maximum Likelihood Estimation," SSWP 503, California Institute of Technology, 1983.
6. "Simultaneous Equations Models for Dummy Endogenous Variables: A Game Theoretic Formulation with an Application to Labor Force Participation," with P.A. Bjorn, SSWP No. 537, California Institute of Technology, 1984.
7. "Two-Stage Conditional Maximum Likelihood Estimation of Econometric Models," SSWP No. 538, California Institute of Technology, 1984.
8. "Econometric Modeling of a Stackelberg Game with an Application to Labor Force Participation," with P.A. Bjorn, SSWP No. 577, California Institute of Technology, 1985.
9. "Parameterization and Two-Stage Conditional Maximum Likelihood Estimation," with D. Lien, SSWP No. 578, California Institute of Technology, 1985.
10. "Cramer-Rao Bounds for Misspecified Models," SSWP No. 652, California Institute of Technology, 1987.
11. "Model Selection, Classical Tests, and the Comprehensive Method, Part I," MRG WP No. 8920, University of Southern California, 1989.
12. "Tests for Model Selection Using Power Divergency Statistics," with W. Wang, WP No. 9106, INRA–Toulouse, 1991.
13. "Using a Pair of Cox Tests in a Model Selection Procedure," with J. Zabel, WP No. 9413D, INRA–Toulouse, 1994.
14. "Selecting Regressors Using Nonparametric Estimators," with P. Lavergne, WP No. M9501, University of Southern California, 1995.
15. "Nonparametric Estimation of First Price Auctions," with E. Guerre and I. Perrigne, WP No. M9503-9504, University of Southern California, 1995.

PAPERS IN PROGRESS.

1. "Efficient Conditional Quantile Estimation: The Time Series Case," with I. Komunjer.
2. "Econometrics of Incentive Regulation: Nonparametric Identification," with I. Perrigne.
3. "Nonparametric Identification of Risk Aversion in First-Price Sealed-Bid Auctions Under Exclusion Restrictions," with E. Guerre and I. Perrigne.
4. "Existence, Uniqueness and Smoothness of the Bayesian-Nash Equilibrium Strategy in First-Price Sealed-Bid Auctions with Risk Averse Bidders," with E. Guerre.

Date: 9/05