Stanford



Han Hong

Professor of Economics

Bio

ACADEMIC APPOINTMENTS

- Professor, Economics

ADMINISTRATIVE APPOINTMENTS

- Professor, Department of Economics, Stanford University, (2007- present)
- Graduate Policy Committee, Department of Economics, Stanford University, (2014-2015)
- Committee on Undergraduate Standards and Policy (CUSP), Stanford University, (2010-2013)
- Director of Undergraduate Studies, Department of Economics, Stanford University, (2008-2011)
- Undergraduate Policy Committee, Department of Economics, Stanford University, (2008-2013)
- Promotion Committees, Reappointment Committees, Recruiting Committees, External Hire Committees, Department of Economics, Stanford University, (2008- present)
- Professor, Duke University, Department of Economics, (2005-2006)
- Assistant Professor, Princeton University, Department of Economics, (1998-2003)
- Visiting Professor and Cochair of Academic Development Committee, Lingnan (University) College, Zhongshan University, (2016-2017)
- Adjunct professor, Hong Kong University of Science and Technology, (2009-2013)
- Visiting professor, Hong Kong University of Science and Technology, (2009-2009)
- Visiting Professor, Renmin University, (2007-2014)
- Visiting Associate Professor, University of Chicago, (2005-2005)
- Associate Professor, Duke University, Department of Economics, (2003-2005)
- Visiting Assistant Professor, Universite Catholique de Louvain, Belgium, (2000-2000)
- System Benchmark Engineer, Silicon Graphics Inc., (1996-1996)
- Young Economist Summer Intern Program, International Monetary Fund, (1995-1995)

HONORS AND AWARDS

- NSF Grant No. 1658950, National Science Foundation (2017-2018)
- Willard G. Manning Memorial Award for the Best Research in Health Econometrics, American Society of Health Economists (2017)
- Honorable Mention for Arrow Award, International Health Economics Association (2015)
- Outstanding Alumni Award, Lingnan (University) College, Zhongshan University (2014)
- Alfred P. Sloan Foundation Research Fellow, Alfred P. Sloan Foundation (2003-2005)
- NSF Grant No. 1325805, National Science Foundation (2015-2016)

- NSF Grant No. 1325805, National Science Foundation (2013-2014)
- NSF Grant No. 1024504, National Science Foundation (2010-2012)
- NSF Grant No. 0721015, National Science Foundation (2007-2009)
- NSF Grant No. SES 0452143, National Science Foundation (2005-2006)
- NSF Grant No. SES 0335113, National Science Foundation (2003-2005)
- NSF Grant No. SES-0079495, National Science Foundation (2000-2003)
- Research Fellowship in Economics, Institute for Economic and Social Research, Universite Catholique de Louvain, Belgium (2000-2001)
- Olin Dissertation Fellowship, Center of Economic Policy Research, Stanford University (1997)
- Honorable Mention for Arnold Zellner Thesis Award Competition, Journal of Business and Economic Statistics (2000)
- Arnold Zellner Best Paper Award, Journal of Econometrics (2004)

BOARDS, ADVISORY COMMITTEES, PROFESSIONAL ORGANIZATIONS

- Business and Economics Panel, Hong Kong Education Bureau University Grants Committee (2019 - 2019)
- Fellow, Journal of Econometrics (2019 - present)
- External Review Committee, Department of Economics, National University of Singapore (2017 - 2017)
- panelist, National Science Foundation (2012 - 2013)
- External Review Committee, Department of Economics, National University of Singapore (2012 - 2012)
- External Review Committee, Department of Economics, University of Southern California (2012 - 2012)
- Board of Directors, Chinese Economist Society (2015 - 2016)
- Board of Directors, Chinese Economist Society (2009 - 2010)
- Fellow, Econometric Society (2009 - present)
- Co-Editor, Journal of Econometrics (2011 - 2018)
- Associate Editor, Journal of Econometrics (2004 - 2011)
- Associate Editor, Journal of Business and Economic Statistics (2004 - 2010)
- Associate Editor, Quantitative Economics (2010 - 2015)
- Editorial board member, Annals of Economics and Finance (2001 - 2006)
- Associate Editor, The Econometrics Journal (2007 - 2010)

PROFESSIONAL EDUCATION

- Ph.D., Stanford University , Economics (1998)
- Master of Science, Stanford University , Computer Science (1998)
- Master of Science, Stanford University , Statistics (1997)
- B.A., Zhongshan University (Guangzhou) , International Trade (1993)

Teaching

COURSES

2026-27

- Advanced Econometrics I: ECON 273 (Aut)
- Data Science for Business and Economic Decisions: ECON 108 (Win)
- Econometrics Seminar: ECON 370 (Aut, Win)

2025-26

- Advanced Econometrics I: ECON 273 (Aut)
- Data Science for Business and Economic Decisions: ECON 108 (Aut)
- Econometrics Seminar: ECON 370 (Aut, Win)

2024-25

- Advanced Econometrics I: ECON 273 (Win)
- Data Science for Business and Economic Decisions: ECON 108 (Win)
- Econometric Methods I: MGTECON 603 (Aut)
- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Intermediate Econometrics I: ECON 270 (Aut)

2023-24

- Advanced Econometrics I: ECON 273 (Win)
- Data Science for Business and Economic Decisions: ECON 108 (Spr)
- Econometric Methods I: MGTECON 603 (Aut)
- Econometrics Seminar: ECON 370 (Aut, Win, Spr)
- Intermediate Econometrics I: ECON 270 (Aut)

Publications

PUBLICATIONS

- **Statistical Tests for Replacing Human Decision Makers with Algorithms** *MANAGEMENT SCIENCE*
  Feng, K., Hong, H., Tang, K., Wang, J.
  2025
- **Varying-coefficient spatial dynamic panel data models with fixed effects: Theory and application** *JOURNAL OF ECONOMETRICS*
  Hong, H., Ju, G., Li, Q., Yan, K. X.
  2024; 245 (1-2)
- **RATE-ADAPTIVE BOOTSTRAP FOR POSSIBLY MISSPECIFIED GMM** *ECONOMETRIC THEORY*
  Hong, H., Li, J.
  2024
- ** Constrained estimation using penalization and MCMC
 ** *JOURNAL OF ECONOMETRICS*
  Gallant, A., Hong, H., Leung, M. P., Li, J.
  2022; 228 (1): 85-106
- **BLP estimation using Laplace transformation and overlapping simulation draws** *JOURNAL OF ECONOMETRICS*
  Hong, H., Li, H., Li, J.
  2021; 222 (1): 56–72
- **THE NUMERICAL BOOTSTRAP** *ANNALS OF STATISTICS*
  Hong, H., Li, J.
  2020; 48 (1): 397–412
- **Inference on finite-population treatment effects under limited overlap** *ECONOMETRICS JOURNAL*
  Hong, H., Leung, M. P., Li, J.
  2020; 23 (1): 32–47
- **The numerical delta method** *JOURNAL OF ECONOMETRICS*
  Hong, H., Li, J.

2018; 206 (2): 379–94

- **OLS and 2SLS in Randomized and Conditionally Randomized Experiments** *JAHRBUCHER FUR NATIONALOKONOMIE UND STATISTIK*
  Ansel, J., Hong, H., Li, J.
  2018; 238 (3-4): 243–93
- **A Bayesian approach to estimation of dynamic models with small and large number of heterogeneous players and latent serially correlated states** *JOURNAL OF ECONOMETRICS*
  Gallant, A., Hong, H., Khwaja, A.
  2018; 203 (1): 19–32
- **The Dynamic Spillovers of Entry: An Application to the Generic Drug Industry** *MANAGEMENT SCIENCE*
  Gallant, A., Hong, H., Khwaja, A.
  2018; 64 (3): 1189–1211
- **A fast resample method for parametric and semiparametric models** *JOURNAL OF ECONOMETRICS*
  Armstrong, T. B., Bertanha, M., Hong, H.
  2014; 179 (2): 128-133
- **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*
  Hong, H., Paarsch, H. J., Xu, P.
  2013; 44 (4): 664-685
- **Efficient local IV estimation of an empirical auction model** *JOURNAL OF ECONOMETRICS*
  Hong, H., Nekipelov, D.
  2012; 168 (1): 60-69
- **Bayesian averaging, prediction and nonnested model selection** *JOURNAL OF ECONOMETRICS*
  Hong, H., Preston, B.
  2012; 167 (2): 358-369
- **Nonlinear Models of Measurement Errors** *JOURNAL OF ECONOMIC LITERATURE*
  Chen, X., Hong, H., Nekipelov, D.
  2011; 49 (4): 901-937
- **Securitization and Banks' Equity Risk** *JOURNAL OF FINANCIAL SERVICES RESEARCH*
  Wu, D., Yang, J., Hong, H.
  2011; 39 (3): 95-117
- **Flexible Estimation of Treatment Effect Parameters** *AMERICAN ECONOMIC REVIEW*
  MaCurdy, T., Chen, X., Hong, H.
  2011; 101 (3): 544-551
- **Semiparametric efficiency in nonlinear LATE models** *QUANTITATIVE ECONOMICS*
  Hong, H., Nekipelov, D.
  2010; 1 (2): 279-304
- **Estimating Static Models of Strategic Interactions** *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*
  Bajari, P., Hong, H., Krainer, J., Nekipelov, D.
  2010; 28 (4): 469-482
- **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.
2010

- **The identification power of equilibrium in simple games - Comment** *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*
  Hong, H.
  2008; 26 (3): 292-294
- **Semiparametric efficiency in GMM models with auxiliary data** *ANNALS OF STATISTICS*
  Chen, X., Hong, H., Tarozzi, A.
  2008; 36 (2): 808-843
- **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.
  ELSEVIER SCIENCE SA.2006: 557–78
- **Can Search Costs Rationalize Equilibrium Price Dispersion in Online Markets** *Rand Journal of Economics*
  Hong, H., Shum, M.
  2006; 37 (2): 258-276
- **Measurement error models with auxiliary data** *REVIEW OF ECONOMIC STUDIES*
  Chen, X. H., Hong, H., Tamer, E.
  2005; 72 (2): 343-366
- **The sensitivity of economic statistics to coding errors in personal identifiers - Comment** *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*
  Hong, H.
  2005; 23 (2): 158-160
- **Structural Econometrics of Auction Data**
  Hong, H., Paarsch, H. J., Haley, R.
  MIT University Press.2005
- **Likelihood estimation and inference in a class of nonregular econometric models** *ECONOMETRICA*
  Chernozhukov, V., Hong, A.
  2004; 72 (5): 1445-1480
- **Rates of information aggregation in common value auctions** *JOURNAL OF ECONOMIC THEORY*
  Hong, H., Shum, M.
  2004; 116 (1): 1-40
- **Generalized empirical likelihood-based model selection criteria for moment condition models** *ECONOMETRIC THEORY*
  Hong, H., Preston, B., Shum, M.
  2003; 19 (6): 923-943
- **A simple estimator for nonlinear error in variable models** *JOURNAL OF ECONOMETRICS*
  Hong, H., Tamer, E.
  2003; 117 (1): 1-19

- **An MCMC approach to classical estimation** *JOURNAL OF ECONOMETRICS*
  Chernozhukov, V., Hong, H.
  2003; 115 (2): 293-346
- **Endogenous binary choice model with median restrictions** *ECONOMICS LETTERS*
  Hong, H., Tamer, E.
  2003; 80 (2): 219-225
- **Inference in censored models with endogenous regressors** *ECONOMETRICA*
  Hong, H., Tamer, E.
  2003; 71 (3): 905-932
- **Econometric models of asymmetric ascending auctions** *JOURNAL OF ECONOMETRICS*
  Hong, H., Shum, M.
  2003; 112 (2): 327-358
- **Increasing competition and the winner's curse: Evidence from procurement** *REVIEW OF ECONOMIC STUDIES*
  Hong, H., Shum, M.
  2002; 69 (4): 871-898
- **Three-step censored quantile regression and extramarital affairs** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*
  Chernozhukov, V., Hong, H.
  2002; 97 (459): 872-882
- **Structural Estimation of Auction Models** *Game Practice*
  Hong, H., Shum, M.
  edited by Jurado, Tljs, Patrone
  Kluwer Publishing Co..2000