

# Curriculum Vitae of Kyusang Yu

## I. PERSONAL

- Current position: Assistant professor at Konkuk University
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  - Office : Department of Applied Statistics, Konkuk University  
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- e-mail : kysangu@gmail.com; kysangu@konkuk.ac.kr
- Citizenship : Korean
- Language : Korean, English

## II. EDUCATION

- B.S. 1996 Statistics, Seoul National University, Korea
- M.S. 2000 Statistics, Seoul National University, Korea  
(Thesis: Study on bias reduction techniques in nonparametric regression)
- Ph.D. 2005 Statistics, Seoul National University, Korea  
(Thesis: Smooth backfitting in generalized additive models)

## III. CAREER

### 1. LECTURE:

- Introductory Statistics at Seoul National University 2002
- Mathematics I for PhD students at Department of Economics, Mannheim University  
2006, 2007, 2008
- Calculus, Linear algebra, Econometrics, Special topics in applied statistics for undergraduate students Konkuk University

- Mathematical Statistics, Probability theory, Time series for Master students, Konkuk University

2. ADMINISTRATION ASSISTANT: 2002-2004

At office of academic affairs of Seoul National University

3. POST DOC: 2005. 04 - 2010. 02

At university of Mannheim (with Professor Dr. Mammen)

#### IV. MEMBERSHIPS OF ACADEMIC SOCIETY

Bernoulli Society, Institute of Mathematical Statistics, the Korean Statistical Society

#### V. RESEARCH INTERESTS

- Nonparametric structured model: Additive models & GAM
- Semiparametric inference
- Nonparametric methods in time series, panel, repeated measurement
- Nonparametric approaches in econometrics
- Nonparametric function estimation theory : kernel smoothing, local likelihood, Wavelets

#### VI. RESEARCH GRANTS

- “Study on Efficiency of Non- and Semi-Parametric Structured models, ” The faculty research fund of Konkuk University (2010)
- “Non-and Semi-parametric inference on structured models, ” National Research Foundation of Korea (2010-2013)

#### VII. ACADEMIC ACTIVITIES

1. RESEARCH PAPERS: PUBLISHED OR ACCEPTED

- Local likelihood density estimation on random fields. *Statistics & Probability Letters*, 68, 347-357 (2004, with Lee, Y. K., Choi, H. and Park, B. U.)
- Local polynomial quasi-likelihood regression on random fields. *Australian & New Zealand Journal of Statistics*, 48, 491-506 (2006, with Choi, H., Lee, Y. K. and Park, B. U.)

- Additive isotone regression, *Asymptotics: Particles, Processes and Inverse Problems (IMS Lecture Notes-Monograph Series)*, 179-195 (2007, with Mammen, E.)
- Smooth backfitting in generalized additive models, *Annals of statistics*, 36, 228-260 (2008, with Park, B. U. and Mammen, E.)
- Nonparametric estimation of noisy integral equations of the second kind (with discussions), *Journal of the Korean Statistical Society*, 38, 99-110 (2009, with Mammen, E.)
- Nonparametric additive regression for repeatedly measured data, *Biometrika*, 96, 383-398 (2009, with Carroll, R., Maity, A. and Mammen, E.)
- Efficient Semiparametric Marginal Estimation for the Partially Linear Additive Model for Longitudinal/Clustered Data, *Statistics in Biosciences*, 1, 10-31 (2009, with Carroll, R., Maity, A. and Mammen, E.)
- Efficient semiparametric estimation in generalized partially linear additive models, *Journal of the Korean Statistical Society*, 39, pp. 299-304 (2010, with Lee, Y.)
- Semiparametric Regression: Efficiency Gains From Modeling the Nonparametric Part, *Bernoulli*, 17, 736-748 (2011, with Park, B. U. and Mammen, E.)
- Nonparametric Models in Binary Choice Fixed Effects Panel Data, *the Econometrics Journal*, 14, 351-367 (2011, with Hoderlein, S. and Mammen, E.)

## 2. WORKING PAPERS AND WORKS IN PROGRESS

- Non-Linearities in Taylor Rules ( with Conrad C. and Lamla, M.) in progress
- Estimating Additive Nonparametric Regression With Missing Covariate Data By Smooth Backfitting ( with Linton, O., Mammen, E. and Schienle, M.) in progress
- Nonparametric regression with stationary and non-stationary variables ( with Schienle, M.) in progress
- Semiparametric additive quantile estimation ( with Mammen E. and Van Keilgom, I.) in progress
- A nonparametric additive model identifying age, time and cohort effects ( with Antonczyk, D., Fitzenberger, B. and Mammen, E.) in progress

- Goodness-of-Fit Tests for Parametric Quantile Regression ( with Mammen E. and Van Keilgom, I.) in progress

### 3. PRESENTATIONS AT ACADEMIC MEETINGS

- Local Polynomial Quasi-Likelihood Regression on Random Fields, at meeting of Korean statistical society 2004, Jeonju
- Smooth Backfitting in Generalized Additive Models, at 7th German Open Conference on Probability and Statistics (Frankfurter Stochastik-Tage 2006) 2006, Frankfurt
- Smooth Backfitting in Generalized Additive Models, at Statistic Mathematic and Applications 2006, Luminy (Marseillie)
- Nonparametric additive regression for repeatedly measured data, at Cemapre Conference on Advances in Semiparametric Methods and Applications 2007, Lisbon
- Nonparametric additive modelling of repeated measurement data and panel time series, at Final meeting of the DFG Programme 1114 2007, Freiburg-Munzingen
- Non- and semi-parametric additive regression for repeatedly measured data, at GOCPS 2008, Aachen
- On semiparametric inference in partially linear additive regression models, at 7th World Congress in Probability and Statistics 2008, Singapore
- Nonparametric Models in Binary Choice Fixed Effects Panel Data, at 1st IMS APRIM 2009, Seoul
- Semiparametric additive regression, at Workshop of the DFG-SNF Research Group FOR916 2009, Bern
- Nonparametric estimation of noisy integral equation of the second kind, at spring meeting of Korean statistical society 2010, Daejeon
- Structured non-and semi-parametric models, at European Meetings of Statisticians 2010, Piraeus
- Semiparametric Regression: Efficiency Gains From Modeling the Nonparametric Part, at fall meeting of Korean statistical society 2010, Suwon

- Nonparametric Models in Binary Choice Fixed Effects Panel Data, at 2011 Economics Joint Conference, Seoul
- An overview of non- and semiparametric inference, at spring meeting of Korean statistical society 2011, Daejeon
- A nonparametric additive model identifying age, time and cohort effects, at 2011 KSS International Conference on Statistics and Probability, Busan
- Additive Isotonic Regression, at 2012 International Conference on Advances in Probability and Statistics - Theory and Applications, Hong Kong
- Non-Linear Taylor Rules by Using Semi-parametric Additive Regression, at 2nd IMS-APRM 2012, Tsukuba

#### 4. INVITED SEMINARS

- Nonparametric regression for data with correlated errors, at Seoul national university 2007, Seoul
- Nonparametric regression for data with correlated errors, at Inha university 2007, Incheon
- Nonparametric Models in Binary Choice Fixed Effects Panel Data, at ETH 2008, Zurich (Invited visiting for cooperation with Christian Conrad)
- Non- and semi-parametric additive regression for repeatedly measured data, at UCL 2008, Louvain-la-Neuve (Invited visiting for cooperation with Ingrid Van Keilegom)
- Semiparametric Additive Regression, at Seoul national university 2010, Seoul
- Generalized additive models, at HUF 2010, Yongin
- Semiparametric Regression: Efficiency Gains From Modeling the Nonparametric Part, at Seoul national university 2011, Seoul
- Nonparametric Models in Binary Choice Fixed Effects Panel Data, at Chungang University 2011, Seoul

#### 5. ACADEMIC SERVICE

- Associate Editor: Journal of the Korean Statistical Society (2009 -)

- Referee review: *Annals of Statistics*, *Annals of the Institute of Statistical Mathematics*, *Biometrika*, *Econometric Theory*, *Journal of Applied Statistics*, *Journal of the Korean Statistical Society*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Statistics*, *TEST*, *The Korean Journal of Applied Statistics*
- Session organizer:  
 Non- and Semi-parametric Inference at spring meeting of Korean statistical society 2011, Daejeon  
 Recent Progress in Nonparametric Function Estimation at 2nd IMS-APRM 2012, Tsukuba
- Organizing Committee:  
 2011 KSS International Conference on Statistics and Probability, Busan  
 2011 KSS Young statisticians meeting, Korea University, Seoul

## VIII. REFERENCES

- Prof. Woonchul Kim  
 Department of Statistics, Seoul National University  
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- Prof. Enno Mammen  
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- Prof. Raymond J. Carroll

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