

JONG-MYUN MOON

POSITION:

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EDUCATION:

. . , , 2014
. . , , 2008
. . , , 2006
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TEACHING EXPERIENCE:

2008- : *T a* *A a* , ,
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110 ()
114 ()
120 / / ()
200 (. .)
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HONORS, SCHOLARSHIPS AND FELLOWSHIPS:

, 2012
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REFEREE SERVICE:

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JONG-MYUN MOON

RESEARCH:

Nonparametric Tests of Density Ratio Ordering
Econometric Theory (2014)

Let X and Y be two independent random variables with continuous density functions f_X and f_Y . We consider the density ratio ordering (DRO) of X and Y , which is defined as $f_X/f_Y \leq f_Y/f_X$ (or $f_X/f_Y \geq f_Y/f_X$) if and only if $f_X/f_Y \leq f_Y/f_X$ (or $f_X/f_Y \geq f_Y/f_X$) almost everywhere. We propose a new nonparametric test for DRO, which is based on the ratio of the kernel density estimates of f_X and f_Y . The proposed test is shown to be consistent under some regularity conditions. Monte Carlo simulations and an empirical application are provided to illustrate the performance of the proposed test.

Maximum Likelihood Estimation and Inference in Finitely Identified Parametric Models
Econometric Theory ()

Let θ be a parameter of interest and η be a nuisance parameter. Suppose that θ and η are finitely identified by a set of moment conditions. We propose a new maximum likelihood estimator (MLE) for θ , which is based on the likelihood function of θ and η . The proposed MLE is shown to be efficient under some regularity conditions. Monte Carlo simulations and an empirical application are provided to illustrate the performance of the proposed MLE.

Sieve Estimation of Pairwise Comparison Models
()

Let X and Y be two independent random variables with continuous density functions f_X and f_Y . We consider the pairwise comparison models (PCMs) of X and Y , which are defined as $f_X/f_Y \leq f_Y/f_X$ (or $f_X/f_Y \geq f_Y/f_X$) if and only if $f_X/f_Y \leq f_Y/f_X$ (or $f_X/f_Y \geq f_Y/f_X$) almost everywhere. We propose a new sieve estimation method for PCMs, which is based on the ratio of the kernel density estimates of f_X and f_Y . The proposed method is shown to be consistent under some regularity conditions. Monte Carlo simulations and an empirical application are provided to illustrate the performance of the proposed method.

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Projected Random Bellman Operator

Regression for Network Data