

## CONTACT INFORMATION

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## RESEARCH FIELDS

Econometrics, Panel Data Models, Social Networks, Factor Models, Demand Estimation.

## EMPLOYMENT AND AFFILIATIONS

since Oct 2018 Associate Professor, Department of Economics, University College London.  
since Oct 2018 Turing Fellow, The Alan Turing Institute.  
since Oct 2017 Research Fellow, Institute for Fiscal Studies.  
since Aug 2011 Research Staff, Center for Microdata Methods and Practice (CeMMAP).  
Aug 2011 – Sept 2018 Lecturer (Assistant Prof.), Dept. of Economics, University College London.

## EDUCATION

May 2011 PhD in Economics, University of Southern California.  
Dec 2006 PhD in Physics, University of Hamburg.  
Nov 2003 Diploma in Physics, University of Würzburg.

## PUBLICATIONS

*Fixed effect estimation of large T panel data models,*  
with Iván Fernández-Val,  
**The Annual Review of Economics**, Volume 10, Number 1, August 2018, Pages 109-138.

*Estimation of random coefficients logit demand models with interactive fixed effects,*  
with Hyungsik Roger Moon and Matthew Shum,  
**Journal of Econometrics**, Volume 206, Issue 2, October 2018, Pages 613-644.

*Bounds on treatment effects on transitions,*  
with Johan Vikström and Geert Ridder,  
**Journal of Econometrics**, Volume 205, Issue 2, August 2018, Pages 448-469.

*Bias corrections for probit and logit models with two-way fixed effects,*  
with Mario Cruz-Gonzalez and Iván Fernández-Val,  
**The Stata Journal**, Volume 17, Number 3, September 2017, Pages 517-545.

*Dynamic linear panel regression models with interactive fixed effects,*  
with Hyungsik Roger Moon,  
**Econometric Theory**, Volume 33, Issue 1, February 2017, Pages 158-195.

*Individual and time effects in nonlinear panel models with large N, T,*  
with Iván Fernández-Val,  
**Journal of Econometrics**, Volume 192, Issue 1, May 2016, Pages 291-312.

*Linear regression for panel with unknown number of factors as interactive fixed,*  
with Hyungsik Roger Moon,  
**Econometrica**, Volume 83, Issue 4, July 2015, Pages 1543-1579.

*Analysis of interactive fixed effects dynamic linear panel regression with measurement errors,*  
with Nayoung Lee and Hyungsik Roger Moon,  
**Economics Letters**, Volume 117, Issue 1, October 2012, Pages 239-242.

## WORKING PAPERS

- Fixed effect regressions on network data*,  
with Koen Jochmans, **2nd round R&R Econometrica**.  
available on arXiv: <https://arxiv.org/abs/1608.01532>
- Nonlinear Factor Models for Network and Panel Data*,  
with Mingli Chen and Iván Fernández-Val, **R&R Journal of Econometrics**.  
available on arXiv: <https://arxiv.org/abs/1412.5647>
- Network and panel quantile effects via distribution regression*,  
with Victor Chernozhukov and Iván Fernández-Val, working paper, **submitted**.  
available on arXiv: <https://arxiv.org/abs/1803.08154>
- Inference on a distribution from noisy draws*,  
with Koen Jochmans, working paper, **submitted**.  
available on arXiv: <https://arxiv.org/abs/1803.04991>
- Minimizing Sensitivity to Model Misspecification*,  
with Stéphane Bonhomme, working paper, **submitted**.  
available on arXiv: <https://arxiv.org/abs/1807.02161>
- Nuclear norm regularized estimation*,  
with Hyungsik Roger Moon, working paper.  
available on arXiv: <https://arxiv.org/abs/1810.10987>

## WORK IN PROGRESS

- Instrumental variable quantile regressions in large panels with fixed effects*,  
with Manuel Arellano, work in progress.
- Bias and Consistency in Three-way Gravity Models*,  
with Thomas Zylkin, work in progress.

## PUBLICATIONS IN PHYSICS

- Gauging hidden symmetries in two dimensions*,  
with Henning Samtleben,  
**Journal of High Energy Physics** 0708:076, 2007.
- Gauged supergravities in various spacetime dimensions* (PhD thesis),  
**Progress of Physics** 55:843-945, 2007.
- Gauged  $N=4$  supergravities*,  
with Jonas Schön,  
**Journal of High Energy Physics** 0605:034, 2006.
- The maximal  $D=7$  supergravities*,  
with Henning Samtleben,  
**Nuclear Physics B** 725:383-419, 2005.

## TEACHING EXPERIENCE

### University Lecturer:

- Fall 2011 - 2018 (each year)      MSc Econometrics Core Course at UCL.  
Spring 2012 - 2018 (each year)      MSc Advanced Microeconometrics at UCL.

### Short Courses:

- March 2017      Two-Day Course on Panel Data Methods, PwC, London

### PhD Student Supervision:

- Riccardo D'Adamo, started MRes in 2016, currently PhD student.  
Hugo Freeman, started MRes in 2017, currently MPhil student.

### **MSc & MRes Dissertation Supervisor:**

- 2012 A. Reut.
- 2013 R. Dechjejaruwat, T. Pattarasaengthai, G.D. Seisser (MRes).
- 2014 Y. Jiang, Y. Mao, D. Whitaker.
- 2015 A. Basantes-Arias, J. Liu, C. Park.
- 2016 R. D'Adamo, W. Lee, A. Wang, J. Wang.
- 2017 R. D'Adamo (MRes), M. Castellanos Vasconez, Y. Dou, S. Ravinthiran.
- 2018 H. Freeman (MRes), K. Kumar, A. Lewis.

### **Teaching Assistant:**

- 2007 – 2009 Teaching Assistant at USC for graduate level classes: “Practice of Econometrics”, “Econometric Methods”, “Probability and Statistics for Economists” (2x), “Economics of Financial Markets I”, “Economic and Financial Time Series II”; undergraduate level classes: “Principles of Macroeconomics” (2x).
- 2005/06 Teaching Assistant at the University of Hamburg for “Thermodynamics and Statistics”.
- 2003 Teaching Assistant at the University of Würzburg for “Theoretical Mechanics”.

### **Teaching Awards:**

- 2018 Best MSc Lecturer Award, Economics Department, UCL.
- 2009 Outstanding Teaching Award, Economics Department, USC.
- 2006 Outstanding Teaching Award, Physics Department, University of Hamburg.

### **INVITED ACADEMIC SEMINARS**

- 2018 Cambridge (June), Surrey, Oxford, Bath (Oct), Durham, Bilkent University (Nov), CREST Paris (Dec).
- 2017 UCLA, UPenn, Georgetown, Duke, UNC (March), Luxembourg (April), National U. of Singapore, Singapore Management U., Rotterdam, Tilburg (May), Toulouse (Sept), York (Nov), Northwestern, U. of Chicago (Dec).
- 2016 Bonn (May), Humboldt U. Berlin (June), Boston College, Harvard-MIT (Sept), Mannheim, Geneva (Nov).
- 2015 NYU (March), CEMFI (June), Harvard-MIT (Sept), Lund (Nov).
- 2014 Southampton (March), Humboldt U. Berlin (April), CREST Paris (Sept), Nottingham (November).
- 2013 U.d.Montreal, BU, Johns Hopkins, U. of Amsterdam, U. of Leuven (April), Surrey (Oct), Bilkent University (Dec).
- 2012 USC (Sept), Queen Mary University London (Oct), Toulouse (Nov).
- 2011 LSE, Bristol, UCL, Oxford, Brown, Yale, Penn State (Jan), UBC, UPenn, Michigan (Feb), BU (March), UC San Diego, UC Davis (April), Cambridge (Oct), LSE, Princeton, Maryland, Georgetown (Nov).
- 2010 UC Riverside (Nov).

### **CONFERENCE PRESENTATIONS**

- July 2018 Econometric Study Group Annual Conference, Bristol.
- June 2018 Asian Meeting of the Econometric Society, Seoul.
- June 2018 24th International Panel Data Conference, Seoul.
- March 2018 Workshop on “Optimisation and Machine Learning in Economics”, London.
- Dec 2017 10th International Conference of the ERCIM WG on Computational and Methodological Statistics, London.
- June 2017 Annual Conference of the International Association for Applied Econometrics, Sapporo.
- June 2017 Cowles Conference on Econometrics, New Haven.

Nov 2016 Conference on Networks, UC Berkeley.  
 July 2016 Econometric Study Group Annual Conference, Bristol.  
 July 2016 Workshop on "Recent Developments in Panel Data Analysis", University of York.  
 Dec 2015 9th International Conf. on Computational and Financial Econometrics (CFE), London.  
 Sept 2015 Workshop on "Big Data Methods", Cambridge.  
 Aug 2015 Econometric Society World Congress, Montreal.  
 June 2015 Annual Conference of the International Association for Applied Econometrics, Thessaloniki.  
 May 2015 SNU Workshop on "Advances in Microeconomics", Seoul National University.  
 Jan 2015 Workshop on Panel Data, Amsterdam School of Economics.  
 Jan 2015 North American Winter Meeting of the Econometric Society, Boston.  
 Dec 2014 7th International Conference of the ERCIM WG on Computational and Methodological Statistics, Pisa.  
 July 2014 20th International Panel Data Conference, Tokyo.  
 July 2014 Econometric Study Group Annual Conference, Bristol.  
 June 2014 Workshop on "Econometrics Methods" at Science Po, Paris.  
 July 2013 Econometric Study Group Annual Conference, Bristol.  
 July 2013 19th International Panel Data Conference, London.  
 June 2013 North American Summer Meeting of the Econometric Society, Los Angeles.  
 Jan 2013 North American Winter Meeting of the Econometric Society, San Diego.  
 Aug 2012 European Meeting of the Econometric Society, Malaga.  
 July 2012 18th International Conference on Panel Data, Paris.  
 June 2012 North American Summer Meeting of the Econometric Society, Evanston.  
 March 2012 The Econometrics of Earnings Dynamics and Distributions Workshop, London.  
 Aug 2011 European Meeting of the Econometric Society, Oslo.  
 Aug 2010 Econometric Society World Congress, Shanghai.  
 July 2010 16th International Conference on Panel Data, Amsterdam.  
 Oct 2009 CIREQ Conference on the Econometrics of Interactions, Montreal.  
 July 2009 15th International Conference on Panel Data, Bonn.  
 June 2009 Cowles Summer Conference "Handling Dependence: Temporal, Cross-sectional, and Spatial", New Haven.  
 June 2009 North American Summer Meeting of the Econometric Society, Boston.  
 July 2008 Far Eastern Meeting of the Econometric Society, Singapore.

## PROFESSIONAL SERVICE

### Journal and Repository Service:

from Jan 2019 **Associate Editor** for the *Journal of Business & Economic Statistics*.  
 July 2018 - present **Moderator** for Economics at [arxiv.org](http://arxiv.org)  
 April 2018 - present **Associate Editor** for the *Journal of Econometric Methods*.  
 Sept 2017 - present **Member** of the the editorial board of *Econometrics*.  
<http://www.mdpi.com/journal/econometrics>  
 Sept 2017 **Member** of the "Econometrics *arXiv* group", which organized the start of the new *arXiv* subject area: <https://arxiv.org/help/econ/announcement>

**UCL & CeMMAP:**

- Jan 2012 - present     **Editor** of the CeMMAP Working Paper Series.  
May 2017     **Co-Organizer** of the Turing Institute and CeMMAP “Workshop on Machine Learning and Econometrics” in London (jointly with Victor Chernozhukov and Petros Dellaportas).  
May 2017     **Co-Organizer** of the INET and CeMMAP “Panel Data Workshop” in Cambridge (jointly with Oliver Linton).  
April 2017     **Co-Organizer** of the ENTER Jamboree 2017 at UCL (jointly with Ian Preston and Nikita Roketskiy)  
Nov 2013     **Co-Organizer** of the CeMMAP Workshop on “High-dimensional econometric models” at the IFS (jointly with Oliver Linton).

**Examiner for PhD Defense:**

- November 2017     **Member** of the PhD committee of Thi Thu Hien Pham, KU Leuven.  
April 2017     **Member** of the Dissertation Defense Committee of Martin Schumann, University of Luxembourg.  
July 2015     **Internal Examiner** for the Viva of Lena Koerber, LSE.

**Conference Program Organization:**

- Aug 2018     **Member** of the Scientific Program Committee of the 2018 European Meeting of the Econometrics Society, held in Cologne.  
June 2018     **Member** of the Program Committee of the 2018 Annual Conference of the International Association for Applied Econometrics, held in Montreal.  
Aug 2017     **Member** of the Scientific Program Committee of the 2017 European Meeting of the Econometrics Society, held in Lisbon.  
June 2017     **Member** of the Program Committee of the 2017 Annual Conference of the International Association for Applied Econometrics, held in Sapporo.  
Aug 2016     **Member** of the Scientific Program Committee of the 2016 European Meeting of the Econometrics Society, held in Geneva.  
June 2016     **Member** of the Scientific Committee of the 2016 Annual Conference of the International Association for Applied Econometrics, held in Milan.  
June 2015     **Member** of the Scientific Committee of the 2015 Annual Conference of the International Association for Applied Econometrics, held in Thessaloniki.  
June 2013     **Member** of the Program Committee of the 2013 North American Meeting of the Econometric Society, held at USC.

**Refereeing Service:**

Annals of Statistics, Econometrica, Econometric Reviews, Econometric Theory, Economics Letters, Electronic Journal of Statistics, Empirical Economics, European Economic Review, IFAU Working Paper Series, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Multivariate Analysis, Journal of Political Economy, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Quantitative Economics, The Annals of Applied Statistics, The Econometrics Journal, The Economic Journal, The Review of Economics and Statistics, The Review of Economic Studies.

**Review of Grant Applications:**

The Netherlands Organisation for Scientific Research VENI grant.