Martin Weidner

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CONTACT INFORMATION

Department of Economics
University College London
30 Gordon Street
London WC1H 0AX, UK

Phone: +44 20 7679 5309
Email: `m.weidner@ucl.ac.uk`
Web: `http://www.ucl.ac.uk/~uctpmw0`

RESEARCH FIELDS

Econometrics, Panel Data Models, Social Networks, Factor Models, High-dimensional Inference.

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.

EMPLOYMENT

from Jan 2021	Professor, Department of Economics, University of Oxford, and Fellow of Nuffield College.
since Oct 2020	Professor, Department of Economics, University College London.
Oct 2018 – Sept 2020	Associate Professor, Department of Economics, University College London.
Aug 2011 – Sept 2018	Assistant Professor, Department of Economics, University College London.

AFFILIATIONS

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).

RESEARCH GRANTS

Aug 2019 – July 2024	**Principal Investigator** for the European Research Council (ERC) Consolidator Grant *High-Dimensional Inference for Panel and Network Data* (PANEDA). Budget: €1,478,831

JOURNAL AND REPOSITORY SERVICES

since Sept 2020	**Associate Editor** for *Econometric Reviews*.
since Jan 2020	**Editorial Board Member** at the *Review of Economic Studies*.
since July 2019	**Associate Editor** for the *Journal of Econometrics*.
since Jan 2019	**Associate Editor** for the *Journal of Business & Economic Statistics*.
since April 2018	**Associate Editor** for the *Journal of Econometric Methods*.

since Jan 2019	**Chair** of the Economics subject advisory committee at `arxiv.org`.
since July 2018	**Moderator** for General Economics at `arxiv.org`.
Sept 2017	**Member** of the *Econometrics arXiv group*, which organized the start of the new `arxiv.org` subject area (`https://arxiv.org/help/econ/announcement`).
since Jan 2012	**Editor** of the CeMMAP Working Paper Series.

PUBLICATIONS

[1] *Network and panel quantile effects via distribution regression*,
with Victor Chernozhukov and Iván Fernández-Val,
Journal of Econometrics (In Press), `https://doi.org/10.1016/j.jeconom.2020.08.009`

[2] *Nonlinear Factor Models for Network and Panel Data*,
with Mingli Chen and Iván Fernández-Val,
Journal of Econometrics (In Press), `https://doi.org/10.1016/j.jeconom.2020.04.004`

[3] *Fixed effect regressions on network data*,
with Koen Jochmans,
Econometrica, Volume 87, Issue 5, September 2019, p.1543-1560.

[4] *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.

[5] *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.

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

[7] *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.

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

[9] *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.

[10] *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.

[11] *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.

PUBLICATIONS IN PHYSICS

[12] *Gauging hidden symmetries in two dimensions*,
with Henning Samtleben,
Journal of High Energy Physics 0708:076, 2007.

[13] *Gauged supergravities in various spacetime dimensions* (PhD thesis),
Progress of Physics 55:843-945, 2007.

[14] *Gauged N=4 supergravities*,
with Jonas Schön,
Journal of High Energy Physics 0605:034, 2006.

[15] *The maximal D=7 supergravities*,
with Henning Samtleben,
Nuclear Physics B 725:383-419, 2005.

WORKING PAPERS

[18] *Moment Conditions for Dynamic Panel Logit Models with Fixed Effects*,
with Bo Honoré, **R&R Review of Economic Studies.**
available on arXiv: `https://arxiv.org/abs/2005.05942`

[18] *Bias and Consistency in Three-way Gravity Models*,
with Thomas Zylkin, **R&R Journal of International Economics.**
available on arXiv: `https://arxiv.org/abs/1909.01327`

[19] *Inference on a distribution from noisy draws*,
with Koen Jochmans, **R&R Econometric Theory.**
available on arXiv: `https://arxiv.org/abs/1803.04991`

[19] *Minimizing Sensitivity to Model Misspecification*,
with Stéphane Bonhomme, **submitted.**
available on arXiv: `https://arxiv.org/abs/1807.02161`

[20] *Nuclear Norm Regularized Estimation of Panel Regression Models*,
with Hyungsik Roger Moon, **submitted.**
available on arXiv: `https://arxiv.org/abs/1810.10987`

[21] *Posterior Average Effects*,
with Stéphane Bonhomme, **submitted.**
available on arXiv: `https://arxiv.org/abs/1906.06360`

[22] *Low-Rank Approximations of Nonseparable Panel Models*,
with Iván Fernández-Val and Hugo Freeman, **submitted.**
available on arXiv: `https://arxiv.org/abs/2010.12439`

WORK IN PROGRESS (presented at seminars and conferences)

[23] *Instrumental variable quantile regressions in large panels with fixed effects*,
with Manuel Arellano, work in progress.

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.

TEACHING EXPERIENCE

University Lectures:

Spring 2020	*Big Data Analytics* course, MSc Finance at UCL.
Spring 2019 & Fall 2019	*Econometrics* course, MRes Economics at UCL.
Spring 2012 - 2018 (each year)	*Advanced Microeconometrics* course, MSc Economics at UCL.
Fall 2011 - 2018 (each year)	*Econometrics* course, MSc Economics at UCL.

Short Courses:

March 2017 Two-day course on *Panel Data Methods*, PwC, London

PhD Student Supervision:

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

MSc & MRes Dissertation Supervisor:

- 2019 B. Bai, D.A. Cueva Cisternas, V. Sancibrian-Lana.
- 2018 H. Freeman (MRes), K. Kumar, A. Lewis.
- 2017 R. D'Adamo (MRes), M. Castellanos Vasconez, Y. Dou, S. Ravinthiran.
- 2016 R. D'Adamo, W. Lee, A. Wang, J. Wang.
- 2015 A. Basantes-Arias, J. Liu, C. Park.
- 2014 Y. Jiang, Y. Mao, D. Whitaker.
- 2013 R. Dechjejaruwat, T. Pattarasaengthai, G.D. Seisser (MRes).
- 2012 A. Reut.

Tutorial Class Teacher:

- 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*; Tutorial class teacher for undergraduate level classes: *Principles of Macroeconomics* (2x).
- 2005/06 Tutorial class teacher at the University of Hamburg for *Thermodynamics and Statistics*.
- 2003 Tutorial class teacher at the University of Würzburg for *Theoretical Mechanics*.

INVITED ACADEMIC SEMINARS

- 2020 Cornell U., Harvard-MIT, U. of Wisconsin (Nov., all virtual)
- 2019 U. Carlos III de Madrid, CEMFI (Jan), U. of Groningen, U. of Amsterdam (March), U. of Bristol, Emory U., Pompeu Fabra U., U. of Oxford (Oct).
- 2018 U. of Cambridge (June), U. of Surrey, U. of Oxford, U. of Bath (Oct), Durham U., Bilkent U. (Nov), CREST Paris (Dec).
- 2017 UCLA, UPenn, Georgetown U., Duke U., UNC (March), U. of Luxembourg (April), National U. of Singapore, Singapore Management U., Erasmus U. Rotterdam, Tilburg U. (May), TSE in Toulouse (Sept), U. of York (Nov), Northwestern U., U. of Chicago (Dec).
- 2016 U. of Bonn (May), Humboldt U. Berlin (June), Boston College, Harvard-MIT (Sept), U. of Mannheim, U. of Geneva (Nov).
- 2015 NYU (March), CEMFI (June), Harvard-MIT (Sept), Lund U. (Nov).
- 2014 U. of Southampton (March), Humboldt U. Berlin (April), CREST Paris (Sept), U. of Nottingham (November).
- 2013 U.d.Montreal, BU, Johns Hopkins U., U. of Amsterdam, U. of Leuven (April), U. of Surrey (Oct), Bilkent U. (Dec).
- 2012 USC in LA (Sept), Queen Mary U. London (Oct), TSE in Toulouse (Nov).
- 2011 LSE, U. of Bristol, UCL, U. of Oxford, Brown U., Yale U., Penn State U. (Jan), UBC, UPenn, U. of Michigan (Feb), BU (March), UC San Diego, UC Davis (April), U. of Cambridge (Oct), LSE, Princeton U., U. of Maryland, Georgetown U (Nov).
- 2010 UC Riverside (Nov).

CONFERENCE PRESENTATIONS

- Nov 2020 **Keynote presentation**, *Modelling with Big Data & Machine Learning: Measuring Economic Instability*, Bank of England, U.K.
- Jan 2020 North American Winter Meeting of the Econometric Society, San Diego.
- Oct 2019 *Advances in Econometrics* cemmap workshop, Vanderbilt University.
- July 2019 25th International Panel Data Conference, Vilnius.
- May 2019 Workshop on *Economic and Econometric Applications of Big Data*, Cambridge.
- May 2019 Workshop on *Machine Learning and Big Data in Econometrics*, St Andrews.
- April 2019 Conference on *Robustness in Economics and Econometrics*, Chicago.

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.
Jan 2018	North American Winter Meeting of the Econometric Society, Philadelphia.
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.

OTHER PROFESSIONAL SERVICES

Conference and International Seminar Organization:

since April 2020	**Co-Organizer** of the international open *Gary Chamberlain Online Seminar in Econometrics* (jointly with eight other international researchers).
June 2019	**Co-Organizer** of the Turing Institute and CeMMAP workshop on *Machine Learning for Economics* in Barcelona (jointly with Petros Dellaportas, Stephen Hansen, Omiros Papaspiliopoulos).
May 2018	**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).

Conference Program Organization:

Aug 2020	**Member** of the Program Committee of the Econometric Society 2020 World Congress, held online.
Aug 2019	**Area Coordinator** for Econometrics for the 2019 European Meeting of the Econometrics Society, held in Machester.
June 2019	**Member** of the Program Committee of the 2019 Annual Conference of the International Association for Applied Econometrics, held in Nicosia.
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.

Examiner for PhD Defense:

Nov 2019	**Member** of the PhD committee of Yannick Guyonvarch, CREST Paris.
June 2019	**Internal Examiner** for the Viva of Young Jun Lee, UCL.
Nov 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.

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:

Peer Reviewer for the US National Science Foundation, the UK Economic and Social Research Council, and for the Netherlands Organisation for Scientific Research VENI grant.