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AYUDAS RAMÓN Y CAJAL CONVOCATORIA 2020

Turno de acceso general

Nombre: SERRA GARCIA, MARTA
Referencia: RYC2020-028866-I
Área Temática: Economía
Correo Electrónico: martaserragarcia@gmail.com

Título:

Ethical and Informed Decision-Making (Marta Serra-Garcia)

Resumen de la Memoria:

I pursue research on how to encourage people to make well-informed and ethical decisions. My research in the field of Behavioral and Experimental Economics has the overarching goal of studying what motivates people to make better (specifically, well-informed and ethical) decisions. Much of this work focuses on improving our understanding on what factors encourage more ethical decisions, rather than unethical ones. My research is interdisciplinary, with 12 published papers across multiple fields, including Economics, Management and Psychology, and 5 papers with requested revisions.

I use theory, experiments and observational data, to generate new knowledge along three broad themes:

What drives and what is the impact of deceptive behavior? My work has shown how individuals self-servingly use language and flexibility to deceive others, pursuing their self-interest, while preserving their identity as moral (published in the Journal of the European Economic Association, Games and Economic Behavior (x2) and Journal of Economic Behavior and Organization). I am first author of a paper showing that deception is especially worrisome due to individuals' limited ability to detect lies and their tendency to, unknowingly, spread misinformation (R&R at the American Economic Review). Deception affects society as a whole, and also academia. My work in Psychological Science has shown that interventions aimed to close the gender gap in science are less effective than previously claimed.

What drives ethical decision-making? My research has shown that individuals strive to look good, appear ethical and prosocial, in front of others. This affects the nature of cooperative relationships (published in Management Science), leads to dynamic consistency in charitable giving (published in Management Science and conditionally accepted at the Journal of Public Economics) and motivates people to avoid information about the externalities of their choices (revision requested at Management Science).

How are preferences shaped by one's social environment? In work published in American Economic Journal: Economic Policy, I show that educational interventions can shape how teenagers trade off the future versus the present and make their choices more dynamically consistent. I have also shown that risk preferences play an important role within households: spouses tend to converge in their risk attitudes over time, and those who do not, face higher divorce rates (2nd-round revision requested at Economic Journal).

Resumen del Currículum Vitae:

1. Author of 12 academic refereed articles in leading academic journals, including Management Science, Psychological Science, Journal of the European Economic Association, American Economic Journal: Economic Policy, Games and Economic Behavior, Experimental Economics, Journal of Risk and Uncertainty, Journal of Economic Behavior & Organization, Journal of Banking and Finance.
2. Author of research that has received more than 862 citations on Google Scholar (December 2020), with an h-11 index.
3. Invited speaker at more than 50 seminars including prestigious international departments such as UC Berkeley, UCLA, New York University, Cornell, California Institute of Technology.
4. Invited speaker in more than 50 international conferences, including Econometric Society, ASSA Meetings, European Economic Association, Economic Science Association and Simposio de Analisis Economic.
5. Keynote speaker at the PhD Workshop in Behavioral and Experimental Economics, NHH Norwegian School of Economics, 2015
6. Recipient of several grants as Principal Investigator, in Germany (Fritz Thyssen Foundation) and the United States (Lilly School of Philanthropy), and fellowships (Hellman Fellow).
7. Active member of professional associations (Board Member and Program Chair of the Association for the Study of Generosity in



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Economics) and editorial boards, such as member of the editorial board at Journal of Economic Psychology.

8. Ad-hoc referee for more than 180 research papers submitted to the most prestigious journals.
9. Teaching activities at the graduate level (at UC San Diego and University of Munich), member of 5 PhD dissertation committees, and advisor of 2 master thesis.
10. Nominee (one of three) for the Distinguished CESifo Affiliate Award (for the top young economist) in Behavioral Economics, and Affiliated Member of the CESifo Network.



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Turno de acceso general

Nombre: BALEY GAYTAN, ISAAC
Referencia: RYC2020-029158-I
Área Temática: Economía
Correo Electrónico: isaac.baley@upf.edu

Título:

Macro Fluctuations with Micro Frictions

Resumen de la Memoria:

My research has the objective to understand how households and firms behave in environments with micro-level frictions – adjustment costs, imperfect information, search – and the implications of their choices for macroeconomic outcomes. These frictions are pervasive in many economic settings, such as capital investment, labor hiring and firing, inventory management, durable consumption, price setting, portfolio choice, and many others. By quantifying these micro frictions and understanding their macro implications, my work's objective is to inform the design and implementation of policies aiming at stabilizing the business cycle and fostering long-run growth. Methodologically, I develop and quantify general equilibrium micro-founded models that are then disciplined with microdata from census and surveys in different countries.

My past work has been published in top-5 or the top-field journals in economics and shows a consistent increase in their yearly citations.

- Firm Uncertainty Cycles and the Propagation of Nominal Shocks , published in the American Economic Journal: Macroeconomics in 2019, shows that firm idiosyncratic uncertainty is a crucial determinant of micro pricing behavior and the effectiveness of monetary policy and has currently 60 citations.
- Can Global Uncertainty Promote International Trade? , published in the Journal of International Economics in 2020, challenges conventional wisdom by showing that terms of trade uncertainty can fuel more international trade in a simple general equilibrium trade model with information frictions.
- Aggregate Dynamics in Lumpy Economies , accepted for publication in Econometrica, develops a new theory to understand the propagation of aggregate shocks in economies that feature lumpiness at the micro-level, where lumpy behavior is characterized by periods of inaction followed by bursts of activity.

My current research pipeline includes two journal revisions and three new projects.

- First, I am working on the revision of Mismatch Cycles requested by the Journal of Political Economy, where we study the dynamics of worker-occupation skill mismatch over the business cycle.
- Second, I am working on the revision of Returns to Labor Mobility: Layoff Costs and Quit Turbulence , currently a revise and resubmit at The Economic Journal, where we put forward the idea that the returns to labor mobility are key to understand the effects of government policy as well as the effects of rising economic turbulence.
- Third, my new project Self-insurance in turbulent labor markets , investigates the role of human capital accumulation and self-insurance for labor market dynamics.
- Fourth, my new project The Long-Run Consequences of Corporate Tax Reforms builds on my previous work published at Econometrica to ask how corporate tax reforms influence the long-run structure of an economy through their effect on private investment and their interaction with capital adjustment frictions.
- Lastly, I am writing a chapter requested for the Handbook of Economic Expectations on the topic of Learning.

Through the years, I have created a strong international network of co-authors and I expect to keep working with them in the future. I believe that my work shows my determination to write papers that provide important contributions to the literature and answer relevant policy questions.

Resumen del Currículum Vitae:

I am an Assistant Professor at Universitat Pompeu Fabra, a Research Associate at Centre de Recerca en Economia Internacional, an



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Affiliated Professor at Barcelona Graduate School of Economics, and a Research Affiliate at the Centre for Economic Policy Research (CEPR) in the Monetary Economics and Fluctuations Programme (MEF).

I received my Ph.D. in Economics from New York University in 2015 under the supervision of Professors Thomas Sargent and Laura Veldkamp. I hold a B.A. in Economics, a B.S. in Applied Mathematics, and a Master in Economic Theory from Instituto Tecnológico Autónomo de México. From 2006-2009, I worked as an economic advisor at the Mexican Ministry of Economics and Ministry of Finance.

My research has the objective of understanding the role of micro-level frictions in the form of imperfect information, adjustment costs, and search frictions in shaping macroeconomic outcomes and business cycles. My work has been published at *Econometrica*, *American Economic Journal: Macroeconomics*, and *The Journal of International Economics*. I am currently working on revisions requested by *The Journal of Political Economy* and *The Economic Journal* (2nd round).

Based on my past and current research work, I have established myself as an active member of the research community in the fields of monetary economics, economic fluctuations, labor markets, and information. As an example of my reputation, I have been appointed as a Research Affiliate at the Centre for Economic Policy Research (CEPR) in the Monetary Economics and Fluctuations Programme (MEF). As a signal about the quality of my research, I have been awarded the Marie Curie Individual Fellowship from the European Commission, a La Caixa Grant for Socioeconomic Wellbeing, a Barcelona GSE Seed Grant, and a British Academy Individual Fellowship to conduct different research projects as Principal Investigator. Additionally, I have participated as a researcher in various grants from the Spanish Ministry of Economics and Competitiveness.

Every year I am invited to present my work at top universities, central banks, and the leading international conferences, such as the NBER Summer Institute, the American Economic Association Meetings, the Econometric Society Meetings, and the European Summer Symposium in International Macroeconomics (ESSIM) organized by the CEPR and the NBER Monetary Economics workshop.

I have also been invited to conduct short-term research visits at the Federal Reserve Banks of New York, of Minneapolis, and the Board of Governors, University of Michigan, Einaudi Institute for Economics and Finance in Rome, the University of Bristol, Instituto Tecnológico Autónomo de México, and Banco de México. In the following months, I have expected (online) presentations at Carnegie Mellon University, Federal Reserve Bank of Kansas, and Chicago's Institute for Mathematical and Statistical Innovation.

I regularly serve as a referee for top journals and form part of the scientific and program committee of international conferences, such as the Society of Economic Dynamics. I have been organizing the Workshop Macro Fluctuations with Micro Frictions as part of the Barcelona GSE Summer Forum. I organized the CREI-UPF Macro Seminar and I currently organize the CREI-UPF Macro Student Lunch. I teach undergraduate and PhD-level courses and currently, advise 4 Ph.D. students.



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Nombre: MESTIERI FERRER, MARTI
Referencia: RYC2020-030738-I
Área Temática: Economía
Correo Electrónico: marti.mestieri@gmail.com

Título:

Economic Growth, Innovation and Structural Change

Resumen de la Memoria:

I am a senior economist at the research department of the Federal Reserve Bank of Chicago and an assistant professor (on leave) at the department of economics of Northwestern University. Prior to this, I was an assistant professor at the Toulouse School of Economics. I am also a CEPR and HCEO research affiliate. I obtained my PhD degree in Economics from the Massachusetts Institute of Technology in 2011. I graduated first of my class for both the bachelor's degree (licenciatura) in Economics and Physics, which I studied simultaneously at Universitat Autònoma de Barcelona from 2006-2011.

My research interests lie at the intersection of macroeconomics, economic development and international trade, with a special focus on economic growth. My work tries to improve our understanding of the economic forces generating income differences across and within countries. I usually focus on understanding long-run phenomena. In my research papers, I develop economic models and quantify them to assess the importance of the mechanisms I propose.

I am an active member of the international research community on economic growth. I regularly present and participate in selective international conferences on the topic (NBER, CEPR meetings among others). I have also organized international conferences on the topic (e.g. the NBER winter meeting on economic growth). My research has been published in high-impact factor journals such as *Econometrica* or the *Journal of Economic Growth* and it has been featured by mainstream media such as *The Economist* or the *New York Times*.

Resumen del Currículum Vitae:

Academic Positions

2019 Present: Senior Economist, Federal Reserve Bank of Chicago
2015 Present: Assistant Professor, Department of Economics, Northwestern University (on leave)
2011 2015: Assistant Professor, Toulouse School of Economics

Visiting Positions

Jan. June 2019: Federal Reserve Bank of Chicago
Jul. Dec. 2018: CREI
2014 2015: Stanford Institute for Economic Policy Research

Short Visits (less than 2 weeks)

2018: Dartmouth
2017: Yale
2016: Federal Reserve Bank of Saint Louis, Arizona State University
2012, 2013: Stanford GSB
2011: Federal Reserve Bank of Minneapolis

Publications

1. Structural Change with Long-run Income and Price Effects with Diego Comin and Danial Lashkari, *Econometrica*, January 2021, vol. 89(1), p. 311-374. online appendix.
2. The World Income Distribution: The Effects of International Unbundling of Production, with Sergi Basco, online appendix, supplemental material, replication files. *Journal of Economic Growth*, May 2019, 24(2), 189-221.
3. If Technology Has Arrived Everywhere, Why Has Income Diverged? with Diego Comin, appendix, estimates, replication files, media: AEA's highlight video, the economist, nyt, voxu, bloomberg, economiclogic. *AEJ: Macroeconomics*, July 2018, vol. 10, no. 3.
4. Human Capital Accumulation and Occupational Choice: Implications for Economic Development, with Johanna Schauer and Robert Townsend, online appendix, replication files. *Review of Economic Dynamics* (special issue on Human Capital and Inequality), May 2017, vol. 25 (2017), pp. 151-186.



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5. Mergers along the Global Supply Chain: Information Technologies and Routine Tasks, with Sergi Basco, Oxford Bulletin of Economics and Statistics, April 2017.
6. Technology Diffusion: Measurement, Causes and Consequences, with Diego Comin, Handbook of Economic Growth, 2014, vol 2B, Ch. 2, pp. 565-622.
7. Heterogeneous Trade Costs and Wage Inequality: A Model of Two Globalizations, with Sergi Basco, Journal of International Economics, March 2013, vol. 89(2), pp. 393-406.

Working Papers

1. Income-Driven Labor-Market Polarization with Diego Comin and Ana Danieli, online appendix.
2. The Effect of Trade across Occupations: A Test of the Stolper-Samuelson Theorem with Sergi Basco, Maxime Liegey and Gabriel Smagghue, online appendix.
3. The Stable Transformation Path with Francisco Buera, Joseph Kaboski and Daniel O Connor, online appendix.
4. Wealth Distribution and Human Capital: How Do Borrowing Constraints Shape Schooling Systems?



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Turno de acceso general

Nombre: RUDIGER , JESPER
Referencia: RYC2020-029998-I
Área Temática: Economía
Correo Electrónico: jrudiger@emp.uc3m.es

Título:

Information and Financial Market Microstructure

Resumen de la Memoria:

My work lies mainly within the field of financial market microstructure and its cross-section with information economics. The analysis of how the specific market microstructure acts as a transmission mechanism for the private information of market participants has always been one of my main interests, and although some of my work deals with more particular aspects of information economics (such as information design) or specific market structures (such as multi-unit auctions), the majority of my work revolves around the interaction between information and market structure.

My main contributions to the market microstructure literature has been to develop and analyze models of how information enters the market in the first place, either as a result of a costly information acquisition process undertaken by market participants, or via information intermediaries who in turn have their own strategic incentives to manipulate the information. I have investigated how this type of endogenous information affects market outcomes in the paper *Who Acquires Information in Dealer Markets?* (published in *American Economic Review*) and in the paper *Learning about Analysts* (published in *Journal of Economic Theory*). Both papers are coauthored with A. Vigier. In other work I have analyzed more purely informational models of optimal information design in dynamic settings: the paper *Testing, Disclosure and Approval* is published in *Journal of Economic Theory* and the paper *Dynamic Persuasion with Outside Information* is forthcoming in *American Economic Journal: Microeconomics*. Both papers are coauthored with J. Bizzotto and A. Vigier.

My current work continues this line of investigation by analyzing information acquisition in other types of market settings. In particular, the model of the paper *Who Acquires Information in Dealer Markets?* could be seen as a very rough approximation to a modern limit-order book market in which a high-frequency trader acts as a de facto market maker. This is a setting I am investigating further since it is an empirically very relevant case. Therefore, my current research aims to develop an appropriate model of a limit-order book market with high-frequency trading which can be used to analyze informational issues.

Concurrently I am working with my coauthors Jakub Kastl and Martín Gonzalez-Eiras on extending the successful recent literature of structural estimation in Treasury bill auctions. In this literature, bidder valuations are estimated structurally in multi-unit auctions using an approach based on first-order conditions. The current methodology is static in the sense that it assumes that bidders view each auction in isolation. However, in reality bidders will often have dynamic incentives and take into account the future when choosing today's bids. This is for instance true for primary dealers who must normally bid and acquire a certain proportion of the supply to maintain their status. We have developed a methodology for structurally estimating valuations when incentives are dynamic, and use this to analyze the gain from being a primary dealer in Treasury bill auctions, among other things.

To summarize, I use game theory and structural estimation to investigate information and market microstructure in financial markets.

Resumen del Currículum Vitae:

I received my PhD from the Department of Economics at Universidad Carlos III de Madrid in 2012. From 2012 to 2014 I was a Max Weber post-doc at the European University Institute in Florence. From 2014 to 2018 I was an Assistant Professor at the Department of Economics at the University of Copenhagen. In 2018 I moved to the Department of Business Administration at Universidad Carlos III de Madrid as an Assistant Professor, and from November 2020 as Associate Professor.

My research focuses on the role played by the microstructure of financial markets, that is to say, the trading structures that allow transactions to take place. In particular, I have been very interested in the interaction between information and market microstructures. Recently, I have published two papers on the impact of endogenously arriving information in dealer markets: the paper *Who Acquires Information in Dealer Markets?* is published in *American Economic Review* and the paper *Learning about Analysts* is published in *Journal of Economic Theory* (both papers are coauthored with A. Vigier).

I also work on information design from a more theoretical point of view, and have published two papers on information disclosure: the paper *Testing, Disclosure and Approval* is published in *Journal of Economic Theory* and the paper *Dynamic Persuasion with Outside Information* is forthcoming in *American Economic Journal: Microeconomics* (both papers are coauthored with J. Bizzotto and A. Vigier).



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Currently, I am working on (i) structural estimation of multi-unit auctions with dynamic incentives together with my coauthors Jakub Kastl and Martín Gonzalez-Eiras, and (ii) analyzing information acquisition in limit-order book markets with a view to better understand how endogenous information acquisition affects the choice between liquidity provision and liquidity consumption under the presence of (high-frequency) algorithmic trading.

I have refereed in top academic journals, given seminars at a range of institutions and participated in numerous international conferences. I also have an invitation for a visit at Princeton University which is on standby due to the current pandemic, but which I hope to carry out in 2021. My research has been supported by competitive grants and I have been a fellow of the Danish Finance Institute.



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Turno de acceso general

Nombre: BERENGUER BERENGUER, GEMMA

Referencia: RYC2020-029303-I

Área Temática: Economía

Correo Electrónico: gemma.berenguer@uc3m.es

Título:

Diseño y gestión de operaciones y de la cadena de suministro

Resumen de la Memoria:

I studied a Bachelor (Licenciatura) in Mathematics at Universitat Politècnica de Catalunya (UPC), where I spent my last year studying at Université Pierre et Marie Curie with an Erasmus fellowship. After my Bachelor, I obtained a Master in Science in Economics at Universitat Pompeu Fabra (UPF), where I was awarded a partial tuition scholarship and a teaching assistant position. My second graduate degree is a Master in Engineering in Logistics and Supply Chain Management at the Zaragoza Logistics Center, with the partnership of MIT, where I was awarded a full-tuition scholarship and I won the best Master's thesis award. I earned my PhD in Operations Research and Industrial Engineering at UC Berkeley, where my first two years were fully covered thanks to a La Caixa Fellowship. The rest of my doctoral degree was covered by a research and teaching assistant position. My educational journey started with acquiring a solid background in mathematics and economics, which later on have become really useful when specializing in Operations and Supply Chain Management.

During my time at Berkeley, I was involved in different research projects related to supply chain design, energy efficiency, and operations in the developing world. For example, for an academic year, I was contracted by the Lawrence Berkeley National Laboratory to act as a graduate researcher to help design optimal policies for U.S. energy efficient programs. I also enjoyed two short international stays: one in China (as an MOT-China Fellow) and one in Senegal (as a researcher for a solar stove supply chain project run by the Center for Effective Global Action, U.C. Berkeley). During my fourth year into my PhD, I accepted a lecturer position at Santa Clara University, where I taught the undergraduate core Operations Management course, which helped me decide that I wanted to pursue an academic career.

After my PhD graduation I decided that I wanted to direct my academic career toward doing applied research in the areas of Operations Management and Supply Chain Management. For this reason, I participated in the business school job market and I accepted a tenure-track position at the Krannert School of Management (Purdue University). During my time as Assistant Professor at Krannert (from June 2012 to June 2020) I could develop my research streams, that are related to nonprofit operations management, sustainable socially responsible operations, and practice-based Operations Management projects, while undertaking my teaching and service duties. Each year at Purdue I have been recognized with teaching awards. For more details about my three main research streams, please read the memoria .

This past September 2020 I have accepted a position as assistant professor (profesor visitante) at the Department of Business Administration at Universidad Carlos III de Madrid.

Resumen del Currículum Vitae:

Dr. Berenguer received her Ph.D. in Operations Research at the University of California, Berkeley. She also holds an M.Eng. in Logistics and Supply Chain Management (Zaragoza Logistics Center), an M.S. in Economics (Barcelona GSE), and an undergraduate degree in Mathematics (Universitat Politècnica de Catalunya, UPC). After her PhD and for eight years, she was an Assistant Professor at the Krannert School of Management, Purdue University. She has recently joined the faculty at the Department of Business Administration in Universidad Carlos III de Madrid (Spain).

Dr. Berenguer's major research topics are related to nonprofit supply chain management, sustainable and socially responsible operations, and practice-based OM projects. She teaches at the undergraduate and graduate level in the areas of Operations Management, Supply Chain Management, and Sustainable and Socially Responsible Operations. She has received numerous teaching awards. She has experience collaborating with private, public and nonprofit organizations in the global healthcare, consumer goods, transportation, electronic goods, and solar energy sectors. She has published in journals ranked in the JCR first decile such as Operations Research, M&SOM, Production and Operations Management (POM), Journal of Operations Management, and Transportation Science. She has also written three book chapters among other publications.

Gemma Berenguer holds multiple editorial and leadership roles. She serves as Senior Editor at POM Journal and is in the Editorial Review Board of the Decision Sciences Journal. She has been cluster and track chair of multiple annual INFORMS and POM conferences, she is the current VP of Communications for the Humanitarian Operations and Crisis Management college at POMS and is a member of the scientific



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panel at Project Stanley. Among different accomplishments, she has won the Skinner Best paper award at POM journal (2018) and in 2014 was awarded the SOLA Informs Bi-annual Dissertation Award. Dr. Berenguer has advised one PhD student (not yet graduated) and has been in the PhD Dissertation Committee of 8 PhD students at Purdue University.



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Turno de acceso general

Nombre: EVDOKIMOV, KIRILL
Referencia: RYC2020-030623-I
Área Temática: Economía
Correo Electrónico: kirill.evdokimov@upf.edu

Título:

New Methods in Microeconometrics

Resumen de la Memoria:

I have received my PhD from Yale University in 2010. In 2010 I have joined Princeton University, first as a post-doc, and then as an Assistant Professor starting 2011. In the summer of 2018 I have left Princeton, moving to Massachusetts Institute of Technology as a Visiting Assistant Professor. In the summer of 2019 I have moved to Universitat Pompeu Fabra as an Associate Professor. I am also an Affiliated Professor at Barcelona Graduate School of Economics since 2019, and an Associate at CeMMaP at the University College London. I had also been affiliated with the Center for Statistics and Machine Learning at Princeton University in 2015-2018.

My research primarily focuses on developing practical, robust, and efficient methods of data analysis for economic data. I am particularly interested in addressing the challenges posed by the unobserved heterogeneity of economic agents. The importance of such unobserved individual heterogeneity in modeling economic behavior and policy analysis is widely recognized, but the appropriate econometric tools are still in development. I am also very interested in developing robust methods of data analysis, including robustness to model misspecification, measurement errors, and problems of nonstandard inference that may arise in applications.

My goal is to address the practical problems faced by the empirical economic research. I am not focused on using any particular econometric method or approach, and instead look for the most appropriate ways to tackle each particular problem. As a result, my work develops and extends a broad range of methods and tools, and ranges from nonparametric identification and estimation, to simulation-based estimation of structural models, and to developing valid "reduced-form" approaches in the instrumental variable settings with unobserved heterogeneity.

Resumen del Currículum Vitae:

Academic Positions

| | |
|-----------|---|
| 2019 | Associate Professor, Department of Economics and Business, Universitat Pompeu Fabra |
| 2019 | Affiliated Professor, Barcelona Graduate School of Economics |
| 2018 2019 | Visiting Assistant Professor, Department of Economics, MIT |
| 2013 2014 | Visiting Assistant Professor, Department of Economics, MIT |
| 2011 2018 | Assistant Professor, Department of Economics, Princeton University |
| 2010 2011 | Postdoctoral Fellow, Department of Economics, Princeton University |

Fellowships, Honors, and Awards

National Science Foundation Grant SES-1459993, 2015-2018, \$240000, PI
Zellner Thesis Award, 2011
Review of Economic Studies Tour, 2010

Published Papers

Some Extensions of a Lemma of Kotlarski (with Halbert White), *Econometric Theory*, 28(4), (August 2012): 925-932.
Robustness, Infinitesimal Neighborhoods, and Moment Restrictions (with Yuichi Kitamura and Taisuke Otsu), *Econometrica*, 81(3), (May 2013): 1185-1201.

Papers Under Review and Working Papers

Identification and Estimation of a Nonparametric Panel Data Model with Unobserved Heterogeneity (revise and resubmit, *Econometrica*)
Robust Estimation of Moment Condition Models with Weakly Dependent Data (with Yuichi Kitamura and Taisuke Otsu) (revise and resubmit, *Journal of Econometrics*)
Inference in Instrumental Variable Analysis with Heterogeneous Treatment Effects (with Michal Kolesár)
Simple Estimation of Semiparametric Models with Measurement Errors (with Andrei Zeileenev)



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Issues of Nonstandard Inference in Measurement Error Models (with Andrei Zeleneev)
Errors-In-Variables in Large Nonlinear Panel and Network Models (with Andrei Zeleneev)
Improved Estimation by Simulated Maximum Likelihood (with Ilze Kalnina)
Efficient Estimation with a Finite Number of Simulation Draws per Observation
Diagnostics for Exclusion Restrictions in Instrumental Variables Estimation (with David Lee)
Nonparametric Quasi-Differencing with Applications

Affiliations

2015-2018 Center for Statistics and Machine Learning, Princeton University
2016 Associate, CeMMaP, University College London

Referee/Reviewer for: American Economic Journal: Applied Economics, American Economic Review, Annual Review of Economics, Econometric Theory, Econometrica, the Econometrics Journal, the Economic Journal, Economics Letters, Journal of Applied Econometrics, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Literature, Journal of Productivity Analysis, MES of Russia, National Science Foundation, Oxford Bulletin of Economics and Statistics, Review of Economic Studies, Review of Economics and Statistics, SSHRC Canada, Quantitative Economics, Statistica Neerlandica, Statistica Sinica.

Conference Organization

Greater New York Metropolitan Area Econometrics Colloquium, December 2014, co-organizer
European Meeting of the Econometric Society, 2021, Program Committee member

65 Invited Seminar Presentations

50 Conference presentations, of which 7 were invited talks.