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Michael Jansson

Edward G. and Nancy S. Jordan Family Professor of Economics, UC Berkeley
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Personal Details

Date of Birth:
- November 5, 1971 (Viborg, Denmark)

Citizenship:
- Denmark; USA

Marital Status:
- Married; Two children

Education

Ph.D. in Economics — September 2000
Aarhus University, Denmark

MA in Economics — September 1998
Aarhus University, Denmark

BA in Economics — January 1996
Aarhus University, Denmark

Appointments

Edward G. and Nancy S. Jordan Family Professor — July 2014 -
University of California, Berkeley

Professor — July 2013 - June 2014
University of California, Berkeley

Associate Professor — July 2007 - June 2013
University of California, Berkeley

Visiting Assistant Professor — January 2005 - June 2005
Harvard University

Visiting Assistant Professor — July 2004 - December 2004
Massachusetts Institute of Technology

Assistant Professor — July 2001 - June 2007
University of California, Berkeley

Research Economist — July 2000 - June 2001
University of California, Berkeley

Published Papers

- Average Density Estimators: Efficiency and Bootstrap Consistency
  (with Matias Cattaneo)
  Econometric Theory, 38, 1140-1174, 2022
- `lpdensity`: Local Polynomial Density Estimation and Inference
  (with Matias Cattaneo and Xinwei Ma)
  Journal of Statistical Software, 101, 1-25, 2022
- Bootstrap-Based Inference for Cube Root Consistent Estimators
  (with Matias Cattaneo and Kenichi Nagasawa)
  Econometrica, 88, 2203-2219, 2020
- Simple Local Polynomial Density Estimators
  (with Matias Cattaneo and Xinwei Ma)
  Journal of the American Statistical Association, 115, 1449-1455, 2020
- Two-step Estimation and Inference with Possibly Many Included Covariates
  (with Matias Cattaneo and Xinwei Ma)
  Review of Economic Studies, 86, 1095-1122, 2019
- Inference in Linear Regression Models with Many Covariates and Heteroscedasticity
  (with Matias Cattaneo and Whitney Newey)
  Journal of the American Statistical Association, 113,1350-1361, 2018
- Kernel-Based Semiparametric Estimators: Small Bandwidth Asymptotics and Bootstrap Consistency
  (with Matias Cattaneo)
  Econometrica, 86, 955-995, 2018
- Alternative Asymptotics and the Partially Linear Model with Many Regressors
  (with Matias Cattaneo and Whitney Newey)
  Econometric Theory, 34, 277-301, 2018
- Manipulation Testing Based on Density Discontinuity
  (with Matias Cattaneo and Xinwei Ma)
  Stata Journal, 18, 234-261, 2018
- Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model
  (with Peter Boswijk and Morten Nielsen)
  Journal of Econometrics, 184, 97-110, 2015
- Bootstrapping Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Econometric Theory, 30, 1135-1164, 2014
- Small Bandwidth Asymptotics for Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Econometric Theory, 30, 176-200, 2014
- Generalized Jackknife Estimators of Weighted Average Derivatives [with Comments and Rejoinder]
  (with Matias Cattaneo and Richard Crump)
  Journal of the American Statistical Association, 108, 1243-1268, 2013

- Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis
  (with Morten Nielsen)
  Econometrica, 80, 2321-2332, 2012
- Optimal Inference for Instrumental Variables Regression with non-Gaussian Errors
  (with Matias Cattaneo and Richard Crump)
  Journal of Econometrics, 167, 1-15, 2012
- Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots
  (with Morten Nielsen)
  Journal of Time Series Econometrics, Volume 3: Issue 1, Article 5, 2011
- Robust Data-Driven Inference for Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Journal of the American Statistical Association, 105, 1070-1083, 2010
- Finite Sample Inference for Quantile Regression Models
  (with Victor Chernozhukov and Christian Hansen)
  Journal of Econometrics, 152, 93-103, 2009
- Admissible Invariant Similar Tests for Instrumental Variables Regression
  (with Victor Chernozhukov and Christian Hansen)
  Econometric Theory, 25, 806-818, 2009
- Optimal Invariant Inference when the Number of Instruments is Large
  (with Laura Chioda)
  Econometric Theory, 25, 793-805, 2009
- Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis
  Econometrica, 76, 1103-1142, 2008
- Inference Approaches for Instrumental Variable Quantile Regression
  (with Victor Chernozhukov and Christian Hansen)
  Economics Letters, 95, 272-277, 2007
- Optimal Inference in Regression Models with Nearly Nonstationary Regressors
  (with Marcelo Moreira)
  Econometrica, 74, 681-714, 2006
- Improving Size And Power In Unit Root Testing
  (with Niels Haldrup)
  Palgrave Handbook of Econometrics, Volume 1: Econometric Theory (edited by T.C. Mills and K. Patterson), 252-277, 2006
- Tests of the Null Hypothesis of Cointegration Based on Efficient Tests for a Unit MA Root
  Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg (edited by D.W.K. Andrews and J.H. Stock), 357-374, 2005
- Optimal Power for Testing Potential Cointegrating Vectors with Known Parameters for Nonstationarity
  (with Graham Elliott and Elena Pesavento)
  Journal of Business & Economic Statistics, 23, 34-48, 2005
- Point Optimal Tests of the Null Hypothesis of Cointegration
  Journal of Econometrics, 124, 187-201, 2005

- The Error in Rejection Probability of Simple Autocorrelation Robust Tests
  Econometrica, 72, 937-946, 2004
- Stationarity Testing with Covariates
  Econometric Theory, 20, 56-94, 2004
- Testing for Unit Roots with Stationary Covariates
  (with Graham Elliott)
  Journal of Econometrics, 115, 75-89, 2003
- Regression Theory for Nearly Cointegrated Time Series
  (with Niels Haldrup)
  Econometric Theory, 18, 1309-1335, 2002
- Consistent Covariance Matrix Estimation for Linear Processes
  Econometric Theory, 18, 1449-1459, 2002

WORKING PAPERS

- `lpcde`: Estimation and Inference for Local Polynomial Conditional Density Estimators
  (with Matias Cattaneo, Rajita Chandak, and Xinwei Ma)
- Higher-order Refinements of Small Bandwidth Asymptotics for Density-Weighted Average Derivative Estimators
  (with Matias Cattaneo, Max Farrell, and Ricardo Masini)
- Bootstrap-Assisted Inference for Generalized Grenander-type Estimators
  (with Matias Cattaneo and Kenichi Nagasawa)
- Nearly Efficient Likelihood Ratio Tests of a Unit Root in an Autoregressive Model of Arbitrary Order
  (with Samuel Brien and Morten Nielsen)
  Econometric Theory, forthcoming
- Boundary Adaptive Local Polynomial Conditional Density Estimators
  (with Matias Cattaneo, Rajita Chandak, and Xinwei Ma)
  Bernoulli, forthcoming
- Local Regression Distribution Estimators
  (with Matias Cattaneo and Xinwei Ma)
  Journal of Econometrics, forthcoming
- Towards a General Large Sample Theory for Regularized Estimators
  (with Demian Pouzo)

Fellowships, Scholarships & Awards

Econometric Society Fellow	2023
NSF Grant SES 1947662	2020-2023
Econometric Theory Plura Scripsit Award	2019
Society for Political Methodology Statistical Software Award	2017
NSF Grant SES 1459967	2015-2018
NSF Grant SES 1124174	2011-2014
NSF Grant SES 0920953	2009-2012
Alfred P. Sloan Research Fellowship	2007-2009
Econometric Theory Multa Scripsit Award	2005
Danish Central Bank, "Erik Hoffmeyers Rejselegat"	1996
Danish Research Academy	1996-1997
Fulbright Scholarship	1996-1997

Professional Activities

Professional Service:

- Managing Co-Editor, *Journal of Econometrics*, 2023-
- Co-Editor, *Econometric Theory*, 2009-
- Co-Editor, *The Econometrics Journal*, 2013-2022
- Associate Editor, *Econometrica*, 2009-2021
- Vice Chair, *Department of Economics, UC Berkeley*, 2014-2019
- Member of Program Committee, Econometric Society Summer Meeting 2016
- Associate Editor, *The Econometrics Journal*, 2007-2013
- Member of Program Committee, Econometric Society Winter Meeting 2013
- Graduate Chair, *Department of Economics, UC Berkeley*, 2008-2012
- Member of Program Committee, Econometric Society Summer Meeting 2012
- Member of Program Committee, Econometric Society World Congress 2010
- Associate Editor, *Econometric Theory*, 2007-2008