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Associate Professor of Economics, UC Berkeley

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## PERSONAL DETAILS

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### Date of Birth:

- November 5, 1971 (Viborg, Denmark)

### Citizenship:

- Danish; U.S. Permanent Resident

### Marital Status:

- Married; Two children

## EDUCATION

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<b>Ph.D. in Economics</b> <i>University of Aarhus, Denmark</i>	September 2000
<b>Visiting Student</b> <i>University of California, San Diego</i>	February 1999 - April 1999
<b>MA in Economics</b> <i>University of Aarhus, Denmark</i>	September 1998
<b>Visiting Student</b> <i>Massachusetts Institute of Technology</i>	August 1996 - June 1997
<b>BA in Economics</b> <i>University of Aarhus, Denmark</i>	January 1996

## APPOINTMENTS

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<b>Associate Professor</b> <i>University of California, Berkeley</i>	July 2007 –
<b>Assistant Professor</b> <i>University of California, Berkeley</i>	July 2001 – June 2007
<b>Visiting Assistant Professor</b> <i>Harvard University</i>	January 2005 - June 2005
<b>Visiting Assistant Professor</b> <i>Massachusetts Institute of Technology</i>	July 2004 - December 2004
<b>Research Economist</b> <i>University of California, Berkeley</i>	July 2000 - June 2001

## PUBLISHED & FORTHCOMING PAPERS

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- Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis (with Morten Nielsen). Forthcoming in *Econometrica*
- Small Bandwidth Asymptotics for Density-Weighted Average Derivatives (with Matias Cattaneo and Richard Crump). Forthcoming in *Econometric Theory*
- 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). Published in *Palgrave Handbook of Econometrics, Volume 1: Econometric Theory* (edited by T.C. Mills and K. Patterson), pp. 252-277, 2006
- Tests of the Null Hypothesis of Cointegration Based on Efficient Tests for a Unit MA Root. Published in *Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg* (edited by D.W.K. Andrews and J.H. Stock), pp. 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

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- Bootstrapping Density-Weighted Average Derivatives (with Matias Cattaneo and Richard Crump)
- Alternative Asymptotics and the Partially Linear Model with Many Regressors (with Matias Cattaneo and Whitney Newey)
- Generalized Jackknife Estimators of Weighted Average Derivatives (with Matias Cattaneo and Richard Crump)
- Optimal Conditional Inference for Instrumental Variables Regression (with Laura Chioda)

## PRESENTATIONS

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### Conferences:

- **2010-2011:** Econometric Society World Congress, Shanghai (China)
- **2009-2010:** CREATES Conference in Honour of Svend Hylleberg, Kolding (Denmark); All UC Econometrics Conference, Riverside; ET Lecture at SETA Conference, Singapore
- **2006-2007:** Econometric Society Winter Meeting, Chicago
- **2005-2006:** Econometric Society World Congress, London (England)
- **2004-2005:** NBER/NSF CEME Conference, Cambridge
- **2003-2004:** Aarhus Econometrics, Svinkløv (Denmark); NBER Summer Institute, Cambridge
- **2002-2003:** NBER/NSF Time Series Conference, Philadelphia; NBER Summer Institute, Cambridge
- **2001-2002:** NSF Econometrics & Statistics Summer Symposium, Berkeley; NBER Summer Institute, Cambridge
- **2000-2001:** Nordic Econometric Meeting, Sandbjerg (Denmark); Econometric Society European Meeting, Venice (Italy)
- **1997-2000:** Center for Non-Linear Modeling in Economics, Svinkløv (Denmark); Econometric Society European Meeting, Santiago de Compostela (Spain); Macroeconomic Transmission Mechanisms, Trondheim (Norway); Econometric Society European Meeting, Berlin (Germany); Danish Econometric Society Annual Meeting, Sandbjerg (Denmark)

### Seminars:

- **2010-2011:** Montreal Econometrics Seminar (McGill University, Canada); University of Southern California; New York University; Toulouse School of Economics (France); University of Mannheim (Germany); CEMFI/Universidad Carlos III de Madrid (Spain)
- **2009-2010:** University of California, Berkeley (Statistics)
- **2008-2009:** University of California, Berkeley; Northwestern University; Duke University; University of Texas, Austin; Boston University
- **2007-2008:** Penn State University; Cornell University; Brown University; Stanford University; Columbia University
- **2006-2007:** Yale University; University of California, Berkeley; New York University; Columbia University; University of Rochester; University of Wisconsin; Princeton University;

- University of Michigan; University of California, San Diego; University of Aarhus, Denmark
- **2005-2006:** University of California, Davis; University of California, Los Angeles; University of California, San Diego; University of California, Berkeley; University of Wisconsin
  - **2004-2005:** University of Pennsylvania; University of Michigan; Brown University; Harvard University/MIT; Boston University
  - **2003-2004:** Iowa State University; University of Montréal, Canada; Stanford University; University of California, Berkeley; Princeton University; University of Southern California
  - **2002-2003:** University of Aarhus, Denmark; University of Houston/Rice University; Brown University; Harvard University/MIT; Cornell University; University of California, Berkeley
  - **2001-2002:** Stanford University; University of California, Riverside; Purdue University; Indiana University
  - **2000-2001:** University of Aarhus, Denmark; University of California, San Diego
  - **1998-2000:** Tilburg University, Holland; University of British Columbia, Canada; University of California, Berkeley; Cambridge University, England; University of Aarhus, Denmark; University of California, San Diego; University of California, Riverside

## **FELLOWSHIPS, SCHOLARSHIPS & AWARDS**

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NSF Grant SES 1124173 (with Matias Cattaneo)	2011-2014
NSF Grant SES 0920953 (with Matias Cattaneo)	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**

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### **Professional Service:**

- Associate Editor, *Econometrica*, 2009-
- Co-Editor, *Econometric Theory*, 2009-
- Associate Editor, *The Econometrics Journal*, 2007-
- Member of Program Committee, Econometric Society World Congress 2010
- Associate Editor, *Econometric Theory*, 2007-2008

### **Refereeing:**

- Academic Press; Berkeley Electronic Journals in Macroeconomics; Cambridge University Press; *Econometric Reviews*; *Econometric Theory*; *Econometrica*; *Econometrics Journal*; *Economics Letters*; European Research Council; Journal of the American Statistical Association; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Development Economics; Journal of Econometrics; Journal of Money, Credit and Banking; Journal of Time Series Analysis; Macroeconomic Dynamics; National Science Foundation; Oxford Bulletin of Economics and Statistics; Review of Economic Studies; Review of Economics and Statistics; Review of International Economics; Studies in Nonlinear Dynamics and Econometrics

### **Membership:**

- Center for Research in Econometric Analysis of Time Series (CREATES); Econometric Society