

VADIM MARMER

CONTACT INFORMATION

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EMPLOYMENT

- Professor of Economics, University of British Columbia, since July 2020
- Associate Professor of Economics, University of British Columbia, July 2012 - June 2020
- Assistant Professor of Economics, University of British Columbia, July 2005 - June 2012

EDUCATION

- 2005 Ph.D., Economics, Yale University
 - Dissertation Title: Nonlinearities in Econometric Forecasting and Inference
 - Dissertation Committee: Donald W.K. Andrews (chair), Peter C.B. Phillips, Yuichi Kitamura
- 2002 M.Phil., Economics, Yale University
- 2001 M.A., Economics, Yale University
- 1999 M.A., Economics, Hebrew University, Jerusalem
- 1996 B.A., Economics, Hebrew University, Jerusalem

RESEARCH GRANTS

- 2024-2029 NSERC Discovery Grant, \$120,000
- 2020-2025 SSHRC Insight Grant, \$80,000
- 2017-2021 SSHRC Insight Grant, \$69,600
- 2013-2016 SSHRC Insight Grant, \$75,029
- 2010-2013 SSHRC Standard Research Grant, \$62,500
- 2007-2010 SSHRC Standard Research Grant, \$35,000

FELLOWSHIPS AND AWARDS

- 2023 *Journal of Econometrics* Arnold Zellner Award for the best theory paper in the journal (with D. Kojevnikov and K. Song)
- 2021 Fellow of the *Journal of Econometrics*
- 2013–2014 UBC Killam Teaching Prize, Faculty of Arts
- 2000, 2002, and 2004 Cowles Foundation Prize, Cowles Foundation for Research in Economics
- 2003–2004 Carl Anderson Fellowship in Economics, Cowles Foundation for Research in Economics
- 2003 Raymond Powell Teaching Award, Yale University
- 2002 John Perry Miller Award, Yale University
- 1999–2002 Yale University Teaching and Dissertation Fellowships

EDITORIAL EXPERIENCE

- Associate Editor, *Econometric Reviews*, since September 2020
- Associate Editor, *Journal of Econometric Methods*, since September 2023

CONSULTING

Competition Bureau Canada, 2020

REFEREED PUBLICATIONS

1. Kang, D.N. and V. Marmer (2024) “Modelling Long Cycles,” *Journal of Econometrics*, 242(1), 105751.
2. Ma, J., V. Marmer, Z. Yu (2023): “Inference on Individual Treatment Effects in Nonseparable Triangular Models,” *Journal of Econometrics*, 235(2), 2096–2124.
3. Ma, J., V. Marmer, A. Shneyerov, and Pai Xu (2021): “Monotonicity-Constrained Nonparametric Estimation and Inference for First-Price Auctions,” *Econometric Reviews*, 40(10), 944–982.
4. Kojevnikov, D., V. Marmer, and K. Song (2021): “Limit Theorems for Network Dependent Random Variables,” *Journal of Econometrics*, 222(2), 882–908.
5. Ma, J., V. Marmer, and A. Shneyerov (2019): “Inference for First-Price Auctions with Guerre, Perrigne, and Vuong’s Estimator,” *Journal of Econometrics*, 211(2), 507–538.
6. Andrews, D. W. K., Marmer, V., and Z. Yu (2019): “On Optimal Inference in the Linear IV Regression Model,” *Quantitative Economics*, 10(2), 457–485.
7. Marmer, V., and Slade, M. (2018): “Investment and Uncertainty With Time to Build: Evidence from U.S. Copper Mining,” *Journal of Economic Dynamics and Control*, 95 (October), 233–254.
8. Feir, D., T. Lemieux, and V. Marmer (2016): “Weak Identification in Fuzzy Regression Discontinuity Designs,” *Journal of Business & Economic Statistics*, 34(2), 185–196.
9. Gao, X., V. Hnatkovska, and V. Marmer (2014): “Limited Participation in International Business Cycle Models: A Formal Evaluation,” *Journal of Economic Dynamics and Control*, 39 (February), 255–272.
10. Marmer, V., A. Shneyerov, and P. Xu (2013): “What Model for Entry in First-Price Auctions? A Nonparametric Approach,” *Journal of Econometrics*, 176(1), 46–58.

11. Marmer, V., and T. Otsu (2012): “Optimal Comparison of Misspecified Moment Restriction Models under a Chosen Measure of Fit,” *Journal of Econometrics*, 170(2), 538–550.
12. Hnatkovska, V., V. Marmer, and Y. Tang (2012): “Comparison of Misspecified Calibrated Models: The Minimum Distance Approach,” *Journal of Econometrics*, 169(1), 131–138.
13. Marmer, V. and A. Shneyerov (2012): “Quantile-Based Nonparametric Inference for First-Price Auctions,” *Journal of Econometrics*, 167(2), 345–357.
14. Andrews, D. W. K., and V. Marmer (2008): “Exactly Distribution-Free Inference in Instrumental Variables Regression with Possibly Weak Instruments,” *Journal of Econometrics*, 142(1), 183–200.
15. Marmer, V. (2008): “Nonlinearity, Nonstationarity, and Spurious Forecasts,” *Journal of Econometrics*, 142(1), 1–27.
16. Marmer, V. (2008): “Testing the Hypothesis of No Regime Switching with an Application to GDP Growth Rates,” *Empirical Economics*, 35(1), 101–122.
17. Marmer, V., D. Shapiro, and P. W. MacAvoy (2007): “Bottlenecks in Regional Markets for Natural Gas Transmission Services,” *Energy Economics*, 29(1), 37–45.
18. Andrews, D. W. K., O. Lieberman, and V. Marmer (2006): “Higher-Order Improvements of the Parametric Bootstrap for Long-Memory Gaussian Processes,” *Journal of Econometrics*, 133(2), 673–702.

UNPUBLISHED PAPERS

1. Marmer, V., A. Shneyerov, and U. Kaplan : “Identifying Collusion in English Auctions.”
2. Marmer, V., and S. Sakata (2011): “Instrumental Variables Estimation and Weak-Identification-Robust Inference Based on a Conditional Quantile Restriction.”

NON-REFEREED PUBLICATIONS

1. Marmer, V. (2012): “Linear Processes: Properties and Asymptotic Results (in Russian),” *Quantile*, 10, 33–56.
2. MacAvoy, P. W., V. Marmer, N. Moshkin, and D. Shapiro (2007): *Natural Gas Networks Performance After Partial Deregulation: Five Quantitative Studies*, World Scientific Series on Energy and Resource Economics, vol. 5, World Scientific Publishing Company, Singapore (Chapters 2 and 6).

SEMINAR AND INVITED CONFERENCE PRESENTATIONS

2023-2024 Empirical Industrial Organization Workshop on Auctions and Price Discrimination, CY Cergy Paris Université, Paris, France; University of Hong Kong; McMaster University; Advances in Econometrics: Conference in honor of Joon Park, Indiana University, Bloomington, USA

2022-2023 CIREQ Econometric Conference, Montreal, Canada; Vanderbilt University; Central European University, Vienna, Austria.

2021-2022 University of Victoria

2020-2021 SUNY, Albany; Stockholm School of Economics, Sweden; Industrial Organization World Wide (IOWW) Conference on Collusion (Bank of Canada - University of Toronto)

2018-2019 University of Pittsburgh

2017-2018 University of Pennsylvania; Simon Fraser University; CIREQ Econometric Conference, Montreal; 8th Shanghai Workshop on Econometrics, Shanghai University of Finance and Economics; RIIB Conference On Industrial Organization, HEC Montreal

2016-2017 University of Hong Kong

2015-2016 UBC (Statistics); Pennsylvania State University; University of California - Davis

2014-2015 Carleton University; University of Colorado - Boulder; University of Victoria; Queen's University; 5th Shanghai Econometrics Workshop, Shanghai University of Finance and Economics; 1st Dalian Econometrics Workshop, Dongbei University of Finance and Economics; "Frontiers of Theoretical Econometrics", Conference in honor of D.W.K Andrews, University of Konstanz (poster)

2013-2014 CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics (poster)

2012-2013 Triangle Econometrics Workshop hosted by North Carolina State University; Vanderbilt University; York University

2011-2012 University of California - San Diego

2010-2011 Seoul National University; University of California - Davis; University of Montreal

2009-2010 Concordia University; Info-Metrics: Theory and Applications in Social Sciences, American University, Washington DC

2008-2009 Federal Reserve Bank of St. Louis; Texas A&M University; University of Texas at Austin

2007-2008 Pennsylvania State University; Queen's University; University of Guelph; University of Victoria; Conference in Honor of Peter C.B. Phillips, Singapore Management University, Singapore; CIREQ Conference on GMM, Montreal (poster)

2005-2006 CIRANO-CIREQ Conference on Forecasting in Macroeconomics and Finance, Montreal

2004-2005 Bar-Ilan University; Ben-Gurion University; Board of Governors of the Federal Reserve System; Hebrew University; Rice University; SUNY Albany; Tel Aviv University; University of British Columbia; University of Haifa; University of Montreal; University of Western Ontario

CONFERENCE PRESENTATIONS

2024 International Association for Applied Econometrics (IAAE) Annual Conference, Xiamen University, Xiamen, China; North American Summer Meeting of the Econometric Society, Vanderbilt University, Nashville, USA

2023 Bristol Econometric Study Group Conference, University of Bristol, Bristol, UK; 2023 European Summer Meeting of the Econometric Society, Barcelona School of Economics, Barcelona, Spain; 2023 NBER-NSF Time Series Conference, UQAM, Montreal (poster); Canadian Econometric Study Group, McMaster University, Hamilton, Canada

2022 Barcelona Summer Forum, Barcelona School of Economics, Barcelona, Spain; 2022 European Meeting of the Econometric Society, Milan, Bocconi University, Italy

2020 North American Winter Meeting of the Econometric Society, San Diego; World Congress of the Econometric Society (virtual)

2019 North American Winter Meeting of the Econometric Society, Atlanta; 36th Meeting of the Canadian Econometric Study Group, UQAM/Concordia

2018 China Meeting of the Econometric Society, Fudan University, Shanghai; 71st European Meeting of the Econometric Society, University of Cologne; "Auctions and Informational Economics: Theory and Econometrics" in memory of Artyom Shneyerov, Université Paris-Dauphine

2017 Canadian Econometric Study Group, York University

2016 North American Winter Meeting of the Econometric Society, San Francisco; North American Summer Meeting of the Econometric Society, University of Pennsylvania; 3rd Seattle-Vancouver Econometrics Workshop, UBC; 33rd Meeting of the Canadian Econometric Study Group, Western University (poster)

2015 World Congress of the Econometric Society, Montreal; 32nd Meeting of the Canadian Econometric Study Group, University of Guelph

2014 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 1st conference of the International Association for Applied Econometrics (IAAE), Queen Mary University, London; Seattle-Vancouver Econometrics Conference, University of Washington, Seattle; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver (poster)

2013 30th Annual Meeting of the Canadian Econometrics Study Group, University of Waterloo; Asian Meeting of the Econometric Society, National University of Singapore

2012 European Meeting of the Econometric Society, Malaga; North American Summer Meeting of the Econometric Society, Northwestern University, Evanston

2011 North American Winter Meeting of the Econometric Society, Denver; Conference in Honor of Halbert L. White, Jr., UCSD, San Diego (poster); European Meeting of the Econometric Society, Oslo

2009 26th Annual Meeting of Canadian Econometric Study Group, Ottawa; Far East and South Asia Meeting of the Econometric Society, University of Tokyo, Tokyo; International Symposium on Econometric Theory and Applications, Kyoto University, Kyoto

2008 North American Winter Meeting of the Econometric Society, New Orleans; 25th Annual Meeting of Canadian Econometric Study Group, Montreal (poster); Far Eastern and South Asian Meeting of the Econometric Society, Singapore; The Society for Financial Econometrics Inaugural Conference, Stern School of Business, NYU, New York; International Symposium on Econometric Theory and Applications, Seoul National University, Seoul

2007 Vancouver Econometrics Workshop, Simon Fraser University; 24th Canadian Econometrics Study Group Conference, Montreal; 41st Annual Meeting of the Canadian Economic Association, Dalhousie University, Halifax

2006 Far Eastern Meeting of The Econometric Society, Beijing

2005 22nd Canadian Econometrics Study Group Conference, Vancouver

2004 Inter-University Student Conference, University of Pennsylvania

CONFERENCE ORGANIZATION/PARTICIPATION

2024 International Association for Applied Econometrics (IAAE) Annual Conference, Xiamen (scientific committee member)

2022 Canadian Economic Association Annual Conference (session chair)

2021 Canadian Econometric Study Group Conference (co-organizer); North American Summer Meeting of the Econometric Society (scientific committee member)

2019 Seattle-Vancouver Econometrics Workshop (local organizing committee member), North American Summer Meeting of the Econometric Society (program committee member)

2018 “Auctions and Informational Economics: Theory and Econometrics” in memory of Artyom Shneyerov, Université Paris-Dauphine (program committee member)

2016 Seattle-Vancouver Econometrics Workshop (local organizing committee member)

2010 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver (local organizing and program committees member)

2009 26th Annual Meeting of the Canadian Econometric Study Group, Ottawa (program committee member)

CONFERENCE DISCUSSIONS

2014 CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics; 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver

2013 Workshop on Methods & Application for Dynamic Stochastic General Equilibrium Models, Federal Reserve Bank of Philadelphia

2011 North American Winter Meeting of the Econometric Society, Denver

2010 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver

2006 CIREQ Time Series Conference, Montreal; 23rd Canadian Econometrics Study Group Conference, Niagara Falls

2005 CIREQ Time Series Conference, Montreal

SERVICE TO THE DEPARTMENT

Director of Graduate Studies, July 2017–June 2024

REFEREEING

American Economic Journal: Applied Economics, Austrian Science Fund (FWF), *Canadian Journal of Economics*, *Communications in Statistics (Theory and Methods)*, *Computational Economics*, *Computational Statistics and Data Analysis*, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Econometrics*, *Econometrics and Statistics*, *Econometrics Journal*, *Economic Inquiry*, *Economic Journal*, *Economics Letters*, *Economics of Transition*, *Finance Research Letters*, *International Economic Review*, *International Journal of Industrial Organization*, Israel Science Foundation, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Causal Inference*, *Journal of Development Economics*, *Journal of Econometric Methods*, *Journal of Econometrics*, *Journal of Educational and Behavioral Statistics*, *Journal of Financial Econometrics*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of Public Economics*, *Journal of Statistical Planning and Inference*, National Science Foundation, *Oxford Bulletin of Economics and Statistics*, *Quantitative Economics*, *Review of Economics and Statistics*, Social Sciences and Humanities Research Council of Canada