

# Amrei Luise Stammann

Ruhr-University Bochum  
Faculty of Management and Economics  
Universitätsstraße 1  
44780 Bochum, Germany  
[amrei.stammann@rub.de](mailto:amrei.stammann@rub.de)  
Tel: +49 234 32-22875  
<https://amrei-stammann.github.io>

February 19, 2024

## Research Interests

**Panel and Network Data Econometrics**, in particular high-dimensional inference (e.g. bias reduction for fixed effects estimators)  
**Computational Econometrics**, in particular algorithms for high-dimensional fixed effects estimators  
**Applied Econometrics**, in particular applications in International Trade  
**Scientific Software Development** (R-packages)

## Education

2014 – 2019	<b>PhD</b> in Economics, Heinrich-Heine University Düsseldorf Thesis: <i>“Nonlinear Panel Data Models with High-Dimensional Fixed Effects”</i> (summa cum laude) First supervisor: Florian Heiss, second supervisor: Joel Stiebale Date of Defense: December 10, 2019
2012 – 2014	<b>Master of Science</b> in Economics, Heinrich-Heine University Düsseldorf
2009 – 2012	<b>Bachelor of Science</b> in Economics, University of Cologne
2008 – 2009	Studies in B.Sc. Business Mathematics, University of Cologne

## Positions & Affiliation

Since 2020	Postdoctoral researcher, Chair of Empirical Economics, Ruhr-University Bochum
Since 2021	Research Affiliate, Research Data Center at RWI-Leibniz Institute for Economic Research, Essen
2019 – 2020	Postdoctoral researcher, Chair of Statistics and Econometrics, Heinrich-Heine University Düsseldorf
2014 – 2019	Research assistant, Chair of Statistics and Econometrics, Heinrich-Heine University Düsseldorf
2014	Student assistant, Chair of Statistics and Econometrics, Heinrich-Heine University Düsseldorf
2013 – 2014	Student assistant, Düsseldorf Institute for Competition Economics, Heinrich-Heine University Düsseldorf
2012 – 2013	Student assistant, Chair of Applied Analysis, Heinrich-Heine University Düsseldorf

## Research Visits

May 2022	Nuffield College (University of Oxford), 3 weeks, funded by Nuffield College, Host: Martin Weidner
----------	--

## Publications

- |      |  |
|------|--|
| 2022 | <a href="#">“Latent Unbalancedness in Three-Way Gravity Models”</a> (with Daniel Czarnowske), in <b>Economics Letters</b> , 220, 110861.   |
| 2021 | <a href="#">“Worth the Pain? Firms’ Exporting Behaviour to Countries under Sanctions”</a> (with Matthieu Crozet, Julian Hinz, and Joschka Wanner), in <b>European Economic Review</b> , 134, 103683. |

## Working Papers

[“Debiased Fixed Effects Estimation of Binary Logit Models with Three-Dimensional Panel Data”](#), arXiv preprint arXiv:2311.04073.

[“State Dependence and Unobserved Heterogeneity in the Extensive Margin of Trade”](#) (with Julian Hinz and Joschka Wanner), arXiv preprint arXiv:2004.12655. (previously called “Persistent Zeros: The Extensive Margin of Trade”)

[Inference in Unbalanced Panel Data Models with Interactive Fixed Effects](#) (with Daniel Czarnowske), preprint arXiv:2004.03414.

[“Fixed Effects Binary Choice Models: Estimation and Inference with Long Panels”](#) (with Daniel Czarnowske), arXiv preprint arXiv:1904.04217.

[“Fast and Feasible Estimation of Generalized Linear Models with High-Dimensional  \$k\$ -way Fixed Effects”](#), arXiv preprint arXiv:1707.01815.

[“Estimating Fixed Effects Logit Models with Large Panel Data”](#) (with Florian Heiss and Daniel McFadden), In VfS Annual Conference 2016 (Augsburg): Demographic Change (No. 145837). Verein für Socialpolitik/German Economic Association.

## Work in Progress

[“Distribution Regression with Weakly Exogenous Regressors”](#) (with Philipp Berger and Daniel Czarnowske)

[“Latent Structures in Directed Network Models: With an Application to Cross-Section Gravity Models”](#) (with Daniel Czarnowske)

[“Estimation of Two-Way Fixed Effects Logit Models via GMM”](#) (with Cavit Pakel)

[“On the Incidental Parameter Problem in Fractional Response Models with Fixed Effects”](#)

## Policy Columns

[“Firms’ exporting behaviour to countries under sanctions”](#) (with Matthieu Crozet, Julian Hinz, and Joschka Wanner), VoxEU.

## Software Packages

Maintainer and author of the R-package [“alpaca: Fit GLM’s with High-Dimensional  \$k\$ -Way Fixed Effects”](#) (with Daniel Czarnowske)

Maintainer and author of the R-package [“bife: Binary Choice Models with Fixed Effects”](#) (with Daniel Czarnowske, Florian Heiss, Daniel McFadden)

## Conference & Seminar Presentations

2024	Goethe-University Frankfurt, University of Innsbruck, Workshop “Encounters in Econometric Theory” (University of Oxford) (scheduled)
2023	Università Politecnica delle Marche, Statistische Woche (Annual Meeting of the German Statistical Society)
2022	RuhrMetrics Seminar, Econometrics Lunch Seminar (University of Oxford), International Panel Data Conference, Gravity at Sixty Workshop (Wifo, Vienna), International Conference on Computational and Financial Econometrics
2021	CASS Business School, International Panel Data Conference
2020	European Economic Association
2019	Brown Bag Seminar (Düsseldorf Institute for Competition Economics), European Trade Study Group, International Panel Data Conference
2018	Empirical Research Group (Düsseldorf Institute for Competition Economics)
2017	Statistische Woche (Annual Meeting of the German Statistical Society)
2016	Annual meeting of the Verein für Socialpolitik (German Economic Association), Statistische Woche (Annual Meeting of the German Statistical Society)
2015	International Conference on Computational and Methodological Statistics, PhD Workshop (Düsseldorf Institute for Competition Economics)

## Participation in Third-Party Funded Projects

Expected start mid 2024	Collaborator in the project <i>“International Environmental Cooperation: Determinants, Interlinkages, and Impacts”</i> , Principal investigators M. Larch and J. Wanner, funded by DFG (330.000 €)
Since 2020	Coordinator of the project <i>“Digitale Daten in den Wirtschafts- und Sozialwissenschaften”</i> (Engl. “Digital data in economics and social sciences”), Principal investigators T. Bauer, C. Jentsch, and C. Hanck, funded by Mercator Research Center Ruhr (900.000 €)
2017 – 2019	Research assistant in the project <i>“Förderung statistischer Lehr- und Lernprozesse in Großveranstaltungen mittels eines Flipped-Classroom-Designs”</i> (Engl. “Fostering statistical teaching and learning processes in large-scale courses using a flipped classroom design”), Principal investigators M. Förster, T. Schank, F. Heiss, and S. Klinke, funded by BMBF (470.000 €)

## Teaching Experience

Since 2021	Tutorial in “Microeconometrics” and “Introduction to Microeconometrics” (Master), Ruhr-University Bochum
2021 - 2022	Assistance for “Seminar in Empirical Economics” (Bachelor), Ruhr-University Bochum
2016	Lecture and Tutorial in “Introduction to LaTeX” (Bachelor / Master), Heinrich-Heine University Düsseldorf
2015 - 2020	Tutorial in “Advanced Econometrics II” (Master / PhD), Heinrich-Heine University Düsseldorf
2014 - 2020	Tutorial in “Econometrics” (Master), Heinrich-Heine University Düsseldorf
2014	Tutorial in “Statistical Methods II” (Bachelor), Heinrich-Heine University Düsseldorf

## Voluntary Service in University Self-Administration

2021 - 2023	Membership in the Early Career Researchers Board, Ruhr-University Bochum
-------------	--

## Refereeing

Econometric Reviews, Journal of Business Venturing, Journal of Econometric Methods, Quantitative Economics

## Languages

German (native), English (fluent)

## Technical Skills

**Statistical Software:** R (proficient), Matlab (basic), Stata (basic); **Typewriting:** Latex

## References

Prof. Dr. Florian Heiss  
Chair of Statistics & Econometrics  
Heinrich-Heine University Düsseldorf  
[florian.heiss@hhu.de](mailto:florian.heiss@hhu.de)

Prof. Dr. Joel Stiebale  
Düsseldorf Institute for Competition Economics (DICE)  
Heinrich-Heine University Düsseldorf  
[stiebale@dice.hhu.de](mailto:stiebale@dice.hhu.de)

Prof. Dr. Joschka Wanner  
Chair of Quantitative International and Environmental  
Economics  
Julius-Maximilians-University Würzburg  
[joschka.wanner@uni-wuerzburg.de](mailto:joschka.wanner@uni-wuerzburg.de)

Prof. Dr. Thomas K. Bauer  
Chair of Empirical Economics & Vice-President of RWI-  
Leibniz Institute for Economic Research, Essen  
Ruhr-University Bochum  
[Thomas.Bauer@rwi-essen.de](mailto:Thomas.Bauer@rwi-essen.de)