## Amrei Luise Stammann

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January 1, 2023

### **Research Interests**

Panel and Network Data Econometrics (Theory and Applications)

**Applied Econometrics** 

Scientific Software Development (R-packages)

### **Education**

2014 – 2019	PhD in Economics (HHU-Duesselforf)
	"Nonlinear Panel Data Models with High-Dimensional Fixed Effects"
	First supervisor: Florian Heiss, second supervisor: Joel Stiebale
	Date of Defense: December 10, 2019
2012 - 2014	Master of Science in Economics (HHU-Duesseldorf)
2009 - 2012	Bachelor of Science in Economics (University of Cologne)

### **Research Experience**

Since 2020	Post-doctoral researcher at the Chair of Empirical Economics (Ruhr-University Bochum)
2019 – 2020	Post-doctoral researcher at the Chair of Statistics and Econometrics (HHU-Duesseldorf)
2014 - 2019	Research assistant at the Chair of Statistics and Econometrics (HHU-Duesseldorf)
2014	Student assistant at the Chair of Statistics and Econometrics (HHU-Duesseldorf)
2013 - 2014	Student assistant at Duesseldorf Institute for Competition Economics (HHU-Duesseldorf)
2012 - 2013	Student assistant at the Chair of Applied Analysis (HHU-Duesseldorf)

# **Participation in Third-Party Funded Projects**

2020 Digitale Daten in den Wirtschafts- und Sozialwissenschaften

with T. Bauer (Ruhr-University Bochum), C. Jentsch (TU Dortmund), C. Hanck (University of

Duisburg-Essen)

(funded by Mercator Research School Ruhr)

2017 – 2019 Förderung statistischer Lehr- und Lernprozesse in Großveranstaltungen mittels eines Flipped-

Classroom-Designs

with M. Förster and T. Schank (JGU Mainz), F. Heiß (HHU-Duesseldorf), S. Klinke (HU Berlin)

(funded by BMBF)

### **Research Visits**

May 1 – May 21, 2022 Nuffield College (University of Oxford)

### **Teaching Experience**

#### **Ruhr-University Bochum:**

Since 2020 Seminar in "Empirical Economics" (Bachelor)

Tutorial in "Microeconometrics" (Master)

Tutorial in "Introduction to Microeconometrics" (Master)

#### **Heinrich-Heine University Duesseldorf:**

2017 - 2020 Tutorial in "Methods of Empirical Economic Research" (Master)
2016 Lecture and Tutorial in "Introduction to Latex" (Bachelor / Master)

2015 - 2020 Tutorial in "Advanced Econometrics II" (Master / PhD) 2015 - 2017 Tutorial in "Intermediate Econometrics" (Master)

2014 - 2020 Tutorial in "Econometrics" (Master)

2014 Tutorial in "Statistical Methods II" (Bachelor)

### **Publications**

2022 Latent Unbalancedness in Three-Way Gravity Models

(with Daniel Czarnowske)

in **Economics Letters** 

2021 Worth the Pain? Firms' Exporting Behaviour to Countries under Sanctions

(with Matthieu Crozet, Julian Hinz and Joschka Wanner)

in European Economic Review

## **Working Papers**

State Dependence and Unobserved Heterogeneity in the Extensive Margin of Trade

(with Julian Hinz and Joschka Wanner)

Fixed Effects Binary Choice Models: Estimation and Inference with Long Panels

(with Daniel Czarnowske)

Inference in Unbalanced Panel Data Models with Interactive Fixed Effects

(with Daniel Czarnowske)

Fast and Feasible Estimation of Generalized Linear Models with High-Dimensional

k-way Fixed Effects

Estimating Fixed Effects Logit Models with Large Panel Data

(with Florian Heiss and Daniel McFadden)

# **Work in Progress**

On the Incidental Parameter Problem in Fractional Response Models with Fixed Effects

Latent Structures in Cross-Section Gravity Models

(with Daniel Czarnowske)

Distribution Regression with Weakly Exogenous Regressors

(with Philipp Berger and Daniel Czarnowske)

### **Software Packages**

alpaca: Fit GLM's with High-Dimensional k-Way Fixed Effects

bife: Binary Choice Models with Fixed Effects

## **Presentations**

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 (Virtual)
2020	European Economic Association
2019	Brown Bag Seminar (Duesseldorf Institute for Competition Economics),
	European Trade Study Group, International Panel Data Conference
2018	Empirical Research Group (Duesseldorf Institute for Competition Economics)
2017	Statistische Woche
2016	Annual meeting of the Verein fuer Socialpolitik, Statistische Woche
2015	International Conference on Computational and Methodological Statistics

# Refereeing

Econometrics Reviews, Journal of Business Venturing, Journal of Econometric Methods

# Languages

German native English fluent