Koen Jochmans

Toulouse School of Economics
1 esplanade de l'Université
31080 Toulouse CEDEX 6
France

Office: T.528
Phone: +33 (0)5 61 12 88 78
Email: koen[dot]jochmans[at]tse-fr[dot]eu
Homepage: http://jochmans.github.io

Employment history

Université Toulouse Capitole

Professor, Toulouse School of Economics, 2021–present

University of Cambridge

Professor, Faculty of Economics, 2021–2022

Reader, Faculty of Economics, 2017–2021

Staff Fellow Class B, Trinity Hall, 2017–2021

Sciences Po Paris

Associate Professor, Department of Economics, 2017–2018

Assistant Professor, Department of Economics, 2011–2016

Visiting positions

LSE, Visiting Fellow, Fall 2015

Brown University, Visiting Assistant Professor, Fall 2010

Education

Habilitation à Diriger des Recherches, Sciences Po, 2016

Post-Doctoral Fellow, CORE, 2009–2011

Ph.D. in Economics, University of Leuven, 2009

Pre-Doctoral Fellow, CEMFI, 2007–2009

M.Sc. in Economics, University of Leuven, 2005

Research

Published and forthcoming papers

Learning Markov processes with latent variables (with Ayden Higgins), 2024+, *Econometric Theory*, forthcoming.

Nonparametric identification and estimation of stochastic block models from many small networks, 2024, *Journal of Econometrics* 242, 105805

Bootstrap inference for fixed-effect models, 2024, *Econometrica* 92, 411–427 (with Ayden Higgins)

Inference on a distribution from noisy draws, 2024, *Econometric Theory* 40, 60–97 (with Martin Weidner)

Modified-likelihood estimation of fixed-effect models for dyadic data, 2023, *SERIEs - Journal of the Spanish Economic Association* 14, 417–433

Identification of mixtures of dynamic discrete choices, 2023, *Journal of Econometrics* 237, 105462 (with Ayden Higgins)

Peer effects and endogenous social interactions, 2023, *Journal of Econometrics* 235, 1203–1214

Testing random assignment to peer groups, 2023, *Journal of Applied Econometrics* 38, 321–333

Instrumental-variable estimation of exponential regression models with two-way fixed effects, with an application to gravity equations, 2022, *Journal of Applied Econometrics* 37, 1121–1137 (with Vincenzo Verardi)

Heteroskedasticity-robust inference in linear regression models with many covariates, 2022, *Journal of the American Statistical Association* 117, 887–896

Bias in instrumental-variable estimators of fixed-effect models for count data, 2022, *Economics Letters* 212, 110318

A portmanteau test for correlation in short panels, 2020, *Econometric Theory* 36, 1159–1166

Testing for correlation in error-component models, 2020, *Journal of Applied Econometrics* 35, 860–878

`twexp` and `twgravity`: Fitting exponential regression models with two-way fixed effects, 2020, *Stata Journal* 20, 468–480 (with Vincenzo Verardi)

`xtserialpm`: A portmanteau test for serial correlation in a linear panel model, 2020, *Stata Journal* 20, 149–161 (with Vincenzo Verardi)

Fixed-effect regressions on network data, 2019, *Econometrica* 87, 1543–1560 (with Martin Weidner)

Likelihood corrections for two-way models, 2019, *Annals of Economics and Statistics* 134, 227–242 (with Taisuke Otsu)

Semiparametric analysis of network formation, 2018, *Journal of Business & Economic Statistics* 36, 705–713

Nonparametric estimation of non-exchangeable latent-variable models, 2017, *Journal of Econometrics* 201, 237–248 (with Stéphane Bonhomme and Jean-Marc Robin)

A note on sufficiency in binary panel models, 2017, *Econometrics Journal* 20, 259–269 (with Thierry Magnac)

Two-way models for gravity, 2017, *Review of Economics and Statistics* 99, 478–485

Inference on two-component mixtures under tail restrictions, 2017, *Econometric Theory* 33, 610–635 (with Marc Henry and Bernard Salanié)

Likelihood inference in an autoregression with fixed effects, 2016, *Econometric Theory* 32, 1178–1215 (with Geert Dhaene)

Bias-corrected estimation of panel vector autoregressions, 2016, *Economics Letters* 145, 98–103 (with Geert Dhaene)

Estimating multivariate latent-structure models, 2016, *Annals of Statistics* 44, 540–563 (with Stéphane Bonhomme and Jean-Marc Robin)

Nonparametric estimation of finite mixtures from repeated measurements, 2016, *Journal of the Royal Statistical Society - Series B* 78, 211–229 (with Stéphane Bonhomme and Jean-Marc Robin)

Split-panel jackknife estimation of fixed-effect models, 2015, *Review of Economic Studies* 82, 991–1030 (with Geert Dhaene)

Multiplicative-error models with sample selection, 2015, *Journal of Econometrics* 184, 315–327

First-differencing in panel data models with incidental functions, 2014, *Econometrics Journal* 17, 373–382

Pairwise-comparison estimation with nonparametric controls, 2013, *Econometrics Journal* 16, 340–372

The variance of a rank estimator of transformation models, 2012, *Economics Letters* 117, 168–169

Circulating working papers

Two-way clustering with non-exchangeable data. Revised January 2026

Identification in models for matched panel data with two-sided random effects. Revised October 2025

Inference in dynamic models for panel data using the moving block bootstrap (with Ayden Higgins). Revised October 2025

A Neyman-orthogonalization approach to the incidental-parameter problem (with Stéphane Bonhomme and Martin Weidner). Revised January 2025. Under revision for *Econometrica*

Nonparametric identification of models for dyadic data (with Paul Diegert). Revised July 2024

Many (weak) judges in judge-leniency designs. Revised October 2023

Joint approximate asymmetric diagonalization by non-orthogonal matrices (with Ayden Higgins). Revised November 2021

Profile-score adjustments for incidental-parameter problems (with Geert Dhaene). Revised February 2015

The Laplacian bootstrap (with Jean-Marc Robin). Revised September 2014

Identification in bivariate binary-choice models with elliptical innovations. Revised April 2011

Research grants

ERC Consolidator Grant, European Research Council, A coherent approach to analysing heterogeneity in network data, 2023–2027

ERC Starting Grant, European Research Council, Inference in microeconometric models, 2017–2022

Scientific Advisory Board, Sciences Po, Likelihood corrections for two-way models, 2016–2018

Scientific Advisory Board, Sciences Po, Econometric analysis of linked data, 2015–2018

Scientific Advisory Board, Sciences Po, Solutions to the incidental-parameter problem, 2013–2015

Scientific Advisory Board, Sciences Po, Nonparametric estimation of finite mixtures, 2012–2013

Scholarships, fellowships, and awards

Econometric Theory Multa Scripsit Award, 2025

TSE Teaching Award for Best Professor for M1 International Track, 2023

Fellow, International Association for Applied Econometrics (IAAE), elected in 2022

Keynes Fellowship, University of Cambridge, 2017–2022

LSE/Sciences Po Faculty Mobility Scheme 2015–2016

Denis Sargan Econometrics prize, Royal Economic Society, 2013

CORE, Postdoctoral Fellowship, 2009–2011

Marie Curie RTN Microdata Methods and Practice, CEMFI, Predoctoral Fellowship, 2007–2009

University of Leuven, Doctoral Scholarship, 2005–2009

Service to the University

Toulouse School of Economics

- Scientific Committee, 2025–present
- Head of the Econometrics and Empirical Econometrics (EEE) thematic group, 2024–present
- Auditor of the Junior Recruitment Committee, 2024–2025
- Recruitment Committee, 2021–2025
- Co-organiser of the EEE seminar, 2021–2024
- Co-chair of the Junior Recruitment Committee, 2022–2023
- PhD Student Well-being Committee, 2023
- Department Council (CODEP), 2021–2022

University of Cambridge

- For the Faculty
  - Co-organiser of the econometrics seminar, 2017–2021
  - Coordinator of the Ph.D. workshop in econometrics, 2019–2021
  - Job Placement Officer, 2017
  - Faculty Search Committee, 2018–2019
  - Faculty Appointments Committee, 2018–2019
  - Selection Committee, 2019-2020
  - IT Review Committee, 2019-2021
- For Trinity Hall
  - Director of Studies for Economics Tripos Part IIB, 2018–2021
  - Finance Committee, 2020–2021
  - Development Committee, 2018–2019
  - Undergraduate and graduate college admissions, 2017–2020
  - Graduate Contact Fellow, 2018–2019

Sciences Po

Co-organiser of the departmental seminar, 2014–2015

Co-organiser of the lunch seminar, 2011–2012 and 2012–2013

Junior Recruitment Committee, 2013–2014 and 2014–2015

Graduate Admissions Committee, 2012, 2013, and 2014

IT departmental representative, 2014–2016

Service to the Profession

Editorial service

Associate Editor for *Econometric Theory*, 2026–present
Associate Editor for *Econometric Reviews*, 2025–present
Associate Editor for *Econometrics Journal*, 2021–present
Associate Editor for *Journal of Applied Econometrics*, 2019–present
Associate Editor for *Journal of Business & Economic Statistics*, 2017–present
Associate Editor for *Journal of Econometrics*, 2017–2018

Referee

American Economic Review, *American Economic Review: Insights*, *Annals of Economics and Statistics*, *Annals of Statistics*, *Computational Statistics*, *Computational Statistics & Data Analysis*, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Econometrics Journal*, *Econometrics and Statistics*, *Economic Journal*, *Economics Letters*, *Entropy*, *International Economic Review*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Econometric Methods*, *Journal of Econometrics*, *Journal of Economic Surveys*, *Journal of Machine Learning Research*, *Journal of Political Economy*, *Journal of Political Economy: Microeconomics*, *Journal of the European Economic Association*, *Journal of the Royal Statistical Society - Series A*, *Journal of the Royal Statistical Society - Series B*, *Labour Economics*, *Mathematical and Computational Applications*, *Mathematics*, *Network Science*, *Oxford Bulletin of Economics & Statistics*, *Quantitative Economics*, *Review of Economic Studies*, *Review of Economics and Statistics*, *Singapore Economic Review*, *Stata Journal*, *Statistical Methods and Applications*

Grant evaluation

European Research Council, The Netherlands Organisation for Scientific Research, The Research Grants Council of Hong Kong, Independent Research Fund Denmark

Member of evaluation panel, European Research Council Starting Grant 2020 (SH1)

Conference organisation

Scientific committee, International Panel Data Conference, since 2017

Organiser, Conference on Estimation and inference in econometric models, Toulouse, 2022
Organiser, Conference on Econometric Methods for Modern Data Structures, Toulouse, 2022

Program chair, 5th Italian Workshop of Econometrics and Empirical Economics, Ancona, 2026

Program committee, Econometric Society European Meeting, Dublin, 2026
Program committee, International Association of Applied Econometrics annual conference, Lisbon, 2026

Program committee, 36th $(EC)^2$ Conference, Lugano, 2025
Scientific committee, International Association of Applied Econometrics annual conference, Turin, 2025
Program committee, 35th $(EC)^2$ Conference, Amsterdam, 2024
Scientific committee, International Association of Applied Econometrics annual conference, Xiamen, 2024
Program committee, 34th $(EC)^2$ Conference, Manchester, 2023
Program committee, Econometric Society European Winter Meetings, Berlin, 2022
Scientific committee, International Association of Applied Econometrics annual conference, London, 2022
Program committee, Econometric Society European Winter Meetings, Nottingham, 2020
Program committee, International Association of Applied Econometrics annual conference, Cyprus, 2019
Program committee, International Association of Applied Econometrics annual conference, Montréal, 2018
Program committee, Econometric Society European Meeting, Lisbon, 2017
Scientific committee, International Association of Applied Econometrics annual conference, Sapporo, 2017
Scientific committee, 8th French Econometrics Conference, ESSEC, Paris, 2016
Scientific committee, International Association of Applied Econometrics, annual conference, Milan, 2016

Postgraduate Supervision

Post-doctoral supervisor

- Ayden Higgins (Cambridge, 2020–2022)
- Sanna Stephan (Cambridge, 2020–2022)

Ph.D. supervisor

- Shuyi Ge (Cambridge, 2021; secondary)
- Valérie Heller (TSE, in progress)
- Julian Leiser (TSE, in progress)

Ph.D. examiner

- Laurent Davezies (Sciences Po, 2013)
- Cristina Gualdani (UCL, 2017)
- Jeroen Dalderop (Cambridge, 2018)
- Martin Almuzara (CEMFI, 2020)
- Martin Mugnier (ENSAE, 2023)

HDR examiner

- Olivier De Groote (TSE, 2025)

Classes

Toulouse School of Economics

- Intermediate Econometrics, M1, 2021–present
- Econometrics 2, M2 ETE, 2022–present
- Advanced Econometrics, MRes, 2022
- Scientific Presentation workshop, PhD, 2024 and 2025
- EEE Reading Group, 2024–present

University of Cambridge

Advanced Econometric Methods (R300), MPhil in Economic Research, 2017–2020
Topics in Advanced Econometrics (PhD30), Certificate of Postgraduate Studies, 2018
Difference and Differential Equations, MPhil Preparatory Course, 2020
Tripos supervision (Part I Paper 3, Part IIA Papers 3 and 6, Part IIB Paper 10), 2017–2021
Master thesis supervisions, various years

London School of Economics

Further Topics in Econometrics (EC485), MSc in Econometrics and Mathematical Economics, 2015
Topics in Advanced Econometrics for Research Students (EC518), MRes in Economics, 2015

Sciences Po

Econometrics I: Statistical Inference, Master in Economics, 2011–2014 and 2016
Econometrics IV: Advanced Econometrics, Ph.D. program, 2013 and 2015–2017
Applied Econometrics, Master in Economics and Business, 2013 and 2016
Time Series, Master in Economics and Public Policy, 2012
Master thesis supervisions, various years

Brown University

Econometrics II (EC1640), Undergraduate program in Economics, 2010

Short courses

Società Italiana di Econometria (SIdE), Summer school in Econometrics, 2026
Centro Interuniversitario di Econometria (CIdE), Summer school on nonlinear panel data, 2010

Seminar and conference presentations[1]

2026 (includes scheduled)

Northwestern University

2025

Stanford University, UC Berkeley, University of Southern California, UC San Diego, Aix-Marseille School of Economics, University of Leuven, Workshop on Recent Advances in Panel and Network Data—Oxford*, University Carlos III Madrid, Conference of the International Association of Applied Econometrics—Turin, Munich Econometrics Workshop*, Econometric Society World Congress—Seoul, Congress of the European Economic Association—Bordeaux, Econometrics in Luchon, Université de Grenoble

2024

University of Glasgow, Workshop on Advances in Microeconometrics—Manchester*, Leuven Summer Event*, Workshop on Recent Advances in Panel and Network Data—Oxford**, University of Bonn, Meeting of Belgian Economists—Antwerp

[1] For conference presentations: * invited, ** keynote; presentations as discussant are not included.

2023

University of Leuven, Boston College, New York University, Harvard/MIT, French Stata Conference—Marseille**, BSE Summer Forum Workshop on Microeconometrics and Policy Evaluation—Barcelona*, CREST, Econometrics in Luchon, University of Luxembourg

2022

University of Zurich, Montréal Econometrics Seminar (online), CIREQ Econometrics Conference—Montréal*, Workshop on Panel Data—Oxford*, Conference of the International Association of Applied Econometrics—London, Conference on New Trends and Developments in Econometrics—Bank of Portugal, Ponta Delgada*, European Summer Meeting of the Econometric Society—Milan, Workshop on Specification and Misspecification Analysis in Cross-section and Panel Data—Amsterdam*, Econometrics in Luchon, University of Bern, Lund University, Aarhus Workshop in Econometrics*, TEDS seminar

2021

Belgian Stata Conference—Antwerp (online)**, North American Summer Meeting of the Econometric Society—Montreal (online), Conference on Econometrics of Games, Matching and Networks—Toulouse (online)*, Brown University (online), HKUST (online), Yale University (online), Toulouse School of Economics

2020

Toulouse School of Economics, University College London (online), Universitat Pompeu Fabra (online), UC San Diego (online)

2019

University of Bonn, University of Namur, Durham University, Toulouse School of Economics, Aarhus University, Panel data workshop—University of Amsterdam*, Big Data Methods in Econometrics and Finance—Cambridge INET*, International Conference on Panel Data—Vilnius, European Summer Meeting of the Econometric Society—Manchester, UK Stata conference—London

2018

University of York, Big Data in Financial Markets—Cambridge INET*, Statistics of Network Analysis—Alan Turing Institute*, UNC Chapel Hill, University of Pennsylvania, Erasmus University Rotterdam

2017

CREST Paris, University of Gothenburg, Conference on Panel Data—Cambridge-INET/CeMMAP*, International Conference on Panel Data—Thessaloniki**, Princeton University, International Conference on Computational and Methodological Statistics—London*

2016

University of Surrey, University of Cambridge, Panel data workshop—University of Amsterdam*, Toulouse School of Economics, Brown University, Boston College, Boston University, University of Chicago, University of Warwick, University of Bristol, University of Southampton, Recent Advances in Econometrics—Toulouse*, University of Mannheim

2015

Panel data workshop—University of Amsterdam*, Oxford University (Nuffield), Recent Developments in Panel Data Econometrics—University of Lugano*, International Conference on Panel Data—CUE Budapest, Econometric Society World Congress—Montreal, London School of Economics, University of Bristol, International Conference on Computational and Financial Econometrics—London*

2014

CREST Paris, North American Summer Meeting of the Econometric Society—Minneapolis, European Summer Meeting of the Econometric Society—Toulouse, University Carlos III Madrid, International Conference on Computational and Methodological Statistics—Pisa*

2013

Cowles Foundation Summer Conference in Econometrics (Yale University), Association Française de Science Economique—Aix-en-Provence, ESRC Econometric Study Group—Bristol, Asian Meeting of the Econometric Society—Singapore*

2012

Econometrics of Earnings Dynamics and Distributions workshop—UCL*, Identification and Inference in Micro-Econometrics workshop—Vanderbilt*, CREST, International Conference on Panel Data—Paris, Conference on Measurement Error and Related Topics—CeMMAP London*, University of Montreal, 4ème Conférence française en économétrie—ENSAI Rennes*, Sciences Po Paris

2011

North American Winter Meeting of the Econometric Society—Denver, Sciences Po Paris, Institute for Advanced Studies Vienna, UC Louvain (IMMAQ), University of Bristol, IMT Lucca, Royal Holloway, CEMFI Madrid, University College London, Tinbergen Institute Amsterdam

2010

University College London, The Netherlands Econometric Study Group—Leuven, International Conference on Panel Data—Amsterdam, Econometric Society World Congress—Shanghai, Brown University, Boston University, Greater New York Area Econometrics Colloquium (New York University)

2009

Royal Economic Society Meeting—UCL London, University of Alicante, Toulouse School of Economics, University of Padova, UC Louvain (IRES), CEMFI Madrid, University of Bristol, The Leuven Statistical Day, ESRC Econometric Study Group—Bristol, University of Bristol, European Summer Meeting of the Econometric Society—Barcelona, ECARES Brussels, Vlaamse Vereniging voor Economie—Hasselt, UC Louvain (CORE)

2008

CEMFI Madrid, RTN Meeting (IFAU), Euroscience Open Forum—Barcelona, Factor Structures for Panel and Multivariate Time Series Data—Maastricht, Simposio de Análisis Económico—Zaragoza, EU-RTN Meeting (CEU)

2007

KU Leuven (CES), UC Louvain (CORE), The Netherlands Econometric Study Group—Maastricht, Far Eastern Meeting of the Econometric Society—Taipei, CEMFI Madrid, EU-RTN Meeting (Tinbergen Institute)

2006

UC Louvain (CORE), Far Eastern Meeting of the Econometric Society—Beijing, European Summer Meeting of the Econometric Society—Vienna

Toulouse, February 4, 2026