Koen Jochmans

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Employment

Université Toulouse 1 Capitole

Associate Professor of Economics, 2021–present

University of Cambridge (currently on leave)

Reader in Econometrics, Faculty of Economics, 2017–present
Staff Fellow Class B, Trinity Hall, 2017–present

Sciences Po Paris

Associate Professor of Economics (with tenure), 2017–2018
Assistant Professor of Economics, 2011–2016

Visiting positions

LSE, Visiting Fellow, Fall 2015

Brown University, Visiting Assistant Professor of Economics, 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

Heteroskedasticity-robust inference in linear regression models with many covariates, 2020, *Journal of the American Statistical Association*, forthcoming

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

Papers under revision or resubmitted

Instrumental-variable estimation of gravity equations (with Vincenzo Verardi). Under revision for *Journal of Applied Econometrics*. Last revised September 24, 2020

Inference on a distribution from noisy draws (with Martin Weidner). Under revision for *Econometric Theory*. Last revised December 5, 2019

Circulating working papers

Peer effects and endogenous social interactions. Last revised September 12, 2020

Testing random assignment to peer groups. Last revised July 14, 2020

Modified-likelihood estimation of fixed-effect models for dyadic data. Last revised February 9, 2016

Profile-score adjustments for incidental-parameter problems (with Geert Dhaene). Last revised September 12, 2017

The Laplacian bootstrap (with Jean-Marc Robin). Last revised September 24, 2014

Identification in bivariate binary-choice models with elliptical innovations. Last revised April 15, 2011

Other papers

The jackknife and its applications, 2009, *Aenorm* 62, 66–69

Classes

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

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, Sciences Po, Master in Economics and Public Policy, 2012

Brown University

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

Centro Interuniversitario di Econometria

Summer school on nonlinear panel data, 2010

Research grants

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

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

University of Cambridge

- For the Faculty
  - Co-organizer 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 the College
  - 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-organizer of the departmental seminar, 2014–2015
- Co-organizer 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 *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

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*, *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 Political Economy*, *Labour Economics*, *Mathematical and Computational Applications*, *Mathematics*, *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 organization

Scientific committee, International Panel Data Conference, since 2017

Organizer, Conference on Econometric Methods for Modern Data Structures, Cambridge, 2020 (postponed)

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 Examination

Ph.D. advisor to Shuyi Ge (Cambridge; primary supervisor: Oliver Linton), Weiguang Liu (Cambridge; primary supervisor: Oliver Linton), Darija Halatova (Cambridge; primary supervisor: Edoardo Gallo), and Mingmei Xiao (Cambridge; primary supervisor: Oliver Linton).

Post-doctoral supervisor for Ayden Higgins (Cambridge) and Sanna Stephan (Cambridge).

Ph.D. examiner for Laurent Davezies (Sciences Po, 2013), Cristina Gualdani (UCL, 2017), Jeroen Dalderop (Cambridge, 2018), and Martin Almuzara (CEMFI, 2020).

Short visits

Northwestern University (April 2009)
Université de Montréal (October 2012)
Penn State (October 2013)
Boston University (April 2016)
Toulouse School of Economics (September 2019)

Seminar and conference presentations[1]

2021 (scheduled)

Stata Conference—Antwerp (online)**, North American Summer Meeting of the Econometric Society—Montreal (online), Conference on Econometrics of Games, Matching and Networks—Toulouse (online)*, Workshop on Specification and Misspecification Analysis in Cross-section and Panel Data—Amsterdam*

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, 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

[1] For conference presentations: * invited, ** keynote.

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, June 7, 2021