# Koen Jochmans

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## Employment history

Université Toulouse 1 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*

Testing random assignment to peer groups, 2022+, *Journal of Applied Econometrics*

Peer effects and endogenous social interactions, 2022+, *Journal of Econometrics*

Inference on a distribution from noisy draws, 2021+, *Econometric Theory* (with Martin Weidner)

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

### *Papers under revision or resubmitted*

Bootstrap inference for fixed-effect models (with Ayden Higgins). Under revision for *Econometrica*. Last revised November 7, 2022

Identification of mixtures of dynamic discrete choices (with Ayden Higgins). Under revision for *Journal of Econometrics*. Last revised June 14, 2022

### *Circulating working papers*

A Neyman-orthogonalization approach to the incidental-parameter problem (with Stéphane Bonhomme and Martin Weidner). Revised May 25, 2022

Learning Markov processes with latent variables from longitudinal data (with Ayden Higgins). Revised September 27, 2022

Estimation and inference for stochastic block models. Revised March 9, 2022

Joint approximate asymmetric diagonalization by non-orthogonal matrices (with Ayden Higgins). Revised November 30, 2021

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

Profile-score adjustments for incidental-parameter problems (with Geert Dhaene). Revised February 2, 2015

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

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

## Classes

Université Toulouse 1 Capitole

- Intermediate Econometrics, M1, 2021–present
- Econometrics 2, M2, 2022–present
- Advanced Econometrics, MRes, 2022

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 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

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

TSE

Department Council (CODEP), 2021–present
Recruitment Committee, 2021–present
Co-organizer of the EEE seminar, 2021–present
Junior Recruitment Committee, 2022–2023

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 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-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 Machine Learning Research*, *Journal of Political Economy*, *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 organization*

Scientific committee, International Panel Data Conference, since 2017

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

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 Examination*

Post-doctoral supervisor

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

Ph.D. examiner

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

## Seminar and conference presentations[1]

2022 (includes scheduled)

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

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

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, November 14, 2022