Ulrich K. Müller

Contact Information

Princeton University, Economics Department
Fisher 311
08544-1021 Princeton, NJ
Phone: (609) 258 4026
Fax: (609) 258 6419
umueller@princeton.edu

Current Position

Since July 2003	Assistant Professor, *Princeton University,* Economics Dept

Education and Visiting Positions

Aug. 2008 – Jan. 2009	*Harvard University,* Economics Dept Visiting Assistant Professor
Sept. 2002 – June 2003	*Princeton University,* Economics Dept Visiting Researcher, funded by the Swiss National Science Foundation
Oct. 1994 – Aug. 2002	*University of Sankt Gallen*, Switzerland
Apr. 2002	Ph.D. in Economics (summa cum laude)
Jan. 1999 – Mar. 2000	Doctoral Program 'Gerzensee'
Oct. 1998	'licenciat' (Bachelor/Master) in Economics
Sept. 2000 – Aug. 2001	*University of California at San Diego*, Economics Dept Visiting Researcher, funded by the Swiss National Science Foundation

Publications and Forthcoming Papers

t-Statistic Based Correlation and Heterogeneity Robust Inference. Accepted for publication in *Journal of Business & Economic Statistics*. (Joint with RUSTAM IBRAGIMOV.)

Testing Models of Low Frequency Variability. *Econometrica* 76 (2008), 979 – 1016. (Joint with MARK WATSON.)

Comment on: Unit Root Testing in Practice: Dealing with Uncertainty over the Trend and Initial Condition. *Econometric Theory* 25 (2009), 643 – 648.

Valid Inference in Partially Unstable GMM Models. *Review of Economic Studies* 76 (2009), 343 – 365. (Joint with HONG LI.)

The Impossibility of Consistent Discrimination between I(0) and I(1) Processes. *Econometric Theory* 24 (2008), 616 – 630.

Confidence Sets for the Date of a Single Break in Linear Time Series Regression, *Journal of Econometrics* 141 (2007), 1196 – 1218. (Joint with GRAHAM ELLIOTT.)

A Theory of Robust Long-Run Variance Estimation, *Journal of Econometrics* 141 (2007), 1331 – 1352.

Minimizing the Impact of the Initial Condition on Testing for Unit Roots, *Journal of Econometrics* 135 (2006), 285 – 310. (Joint with GRAHAM ELLIOTT.)

Efficient Tests for General Persistent Time Variation in Regression Coefficients, *Review of Economic Studies* 73 (2006), 907 – 940. (Joint with GRAHAM ELLIOTT.)

Size and Power of Tests of Stationarity in Highly Autocorrelated Time Series, *Journal of Econometrics* (2005), 128, 195 – 213.

Tests for Unit Roots and the Initial Condition, *Econometrica* 71 (2003), 1269 – 1286. (Joint with GRAHAM ELLIOTT.)

Are Forecasters Reluctant to Revise their Predictions? Some German Evidence, *Journal of Forecasting* 25 (2006), 401 – 413. (Joint with GEBHARD KIRCHGÄSSNER.)

Ecological Tax Reform and Involuntary Unemployment: Simulation Results for Switzerland, *Schweizerische Zeitschrift für Volkswirtschaft und Statistik* 134 (1998), 329 – 359. (Joint with GEBHARD KIRCHGÄSSNER and MARCEL SAVIOZ.)

Working Papers

Pre and Post Break Parameter Inference. (Joint with GRAHAM ELLIOTT.)

Low-Frequency Robust Cointegration Testing. (Joint with MARK WATSON.)

Efficient Tests under a Weak Convergence Assumption. (Formerly circulated under the title "An Alternative Sense of Asymptotic Efficiency".)

Efficient Estimation of the Parameter Path in Unstable Time Series Models. (Joint with PHILIPPE-EMMANUEL PETALAS.)

Prizes and Awards

2008-2011	Charles H. McIlwain University Preceptor
2008-2011	Alfred P. Sloan Research Fellow
2008-2011	NSF Grant SES-0751056 "Efficient Tests in the Presence of Nuisance Parameters under the Null Hypothesis"
2005-2008	NSF Grant SES-0518036 "Inference in Unstable Time Series Models"
May 2003	Presentation on the ReStud Tour 2003
2002-2003	Grant of the Swiss National Science Foundation for stay at Princeton University
June 2002	Latsis-Prize for an excellent scientific achievement
June 1999	Bodania-Prize for the best 'licenciat' of the academic year
	Paul Alther-Prize for the best thesis of the academic year
2000-2001	Grant of the Swiss National Science Foundation for stay at U.C. San Diego

Refereeing

Associate Editor of Econometric Theory 2009-2011

Bulletin of Economic Research, Econometrics Journal, Econometric Reviews, Econometric Theory, Econometrica, International Economic Review, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business & Economic Statistics, Journal of Economic Dynamics and Control, Journal of Econometrics, Journal of the American Statistical Association, Journal of Time Series Analysis, National Science Foundation, Oxford Bulletin of Economics & Statistics, Review of Economic Studies, Studies Nonlinear Dynamics & Econometrics

Personal Information

Nationality	German
Date of birth	October 2, 1974
Marital Status	Married to Christina Müller (Wyss), two daughters (Katharina and Johanna)

May 2009