

Published and Forthcoming Papers

Nearly Weighted Risk Minimal Unbiased Estimation. Accepted for publication in the *Journal of Econometrics*. (Joint with YULONG WANG.)

Long-Run Covariability. *Econometrica* 86 (2018), 775 – 804. Mark Watson's Fisher-Schultz lecture 2016. (Joint with MARK WATSON.)

Low-Frequency Econometrics. In *Advances in Economics: Eleventh World Congress of the Econometric Society* (2017), Volume 2, 53 – 94, ed. by B. Honoré, and L. Samuelson, Cambridge University Press. (Joint with MARK WATSON.)

Fixed-k Asymptotic Inference about Tail Properties. *Journal of the American Statistical Association* 112 (2017), 1334 – 1343. (Joint with YULONG WANG.)

Credibility of Confidence Sets in Nonstandard Econometric Problems. *Econometrica* 84 (2016), 2183 – 2213. (Joint with ANDRIY NORETS.)

Measuring Uncertainty about Long-Run Predictions. *Review of Economic Studies* 83 (2016), 1711 – 1740. (Joint with MARK WATSON.)

Coverage Inducing Priors in Nonstandard Inference Problems. *Journal of the American Statistical Association* 111 (2016), 1233 – 1241. (Joint with ANDRIY NORETS.)

Inference with Few Heterogeneous Clusters. *Review of Economics and Statistics* 98 (2016), 83 – 96. (Joint with RUSTAM IBRAGIMOV.)

Nearly Optimal Tests When a Nuisance Parameter Is Present Under the Null Hypothesis. *Econometrica* 83 (2015), 771 – 811. (Joint with GRAHAM ELLIOTT and MARK WATSON.)

HAC Corrections for Strongly Autocorrelated Time Series. *Journal of Business & Economic Statistics* 32 (2014), 311 – 322. Invited paper for presentation at the ASSA meetings in San Diego in January 2013, published with discussion and rejoinder.

Pre and Post Break Parameter Inference. *Journal of Econometrics* 180 (2014), 141 – 157. (Joint with GRAHAM ELLIOTT.)

Risk of Bayesian Inference in Misspecified Models, and the Sandwich Covariance Matrix. *Econometrica* 81 (2013), 1805 – 1849.

Low-Frequency Robust Cointegration Testing. *Journal of Econometrics* 174 (2013), 66 – 81. (Joint with MARK WATSON.)

Measuring Prior Sensitivity and Prior Informativeness in Large Bayesian Models. *Journal of Monetary Economics* 59 (2012), 581 – 597.

Efficient Tests under a Weak Convergence Assumption. *Econometrica* 79 (2011), 295 – 435.

Efficient Estimation of the Parameter Path in Unstable Time Series Models. *Review of Economic Studies* 77 (2010), 1508 – 1539. (Joint with PHILIPPE-EMMANUEL PETALAS.)

t-Statistic Based Correlation and Heterogeneity Robust Inference. *Journal of Business & Economic Statistics* 28 (2010), 453 – 468. (Joint with RUSTAM IBRAGIMOV.)

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

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

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.)

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

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.)

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.)

Comments

Comment on “Unit Root Testing in Practice: Dealing with Uncertainty over the Trend and Initial Condition” by D. I. Harvey, S. J. Leybourne and A. M. Taylor. *Econometric Theory* 25 (2009), 643 – 648.

Comment on “HAR Inference: Recommendations for Practice” by E. Lazarus, D. J. Lewis and J. H. Stock. *Journal of Business & Economic Statistics* 36 (2018), 563 – 564.

Working Papers

Generalized Local-To-Unity Models. (Joint with LIYU DOU.)

Refining the Central Limit Theorem Approximation via Extreme Value Theory.

Linear Regression with Many Controls of Limited Explanatory Power. (Joint with CHENCHUAN LI.)

Forecasts in a Slightly Misspecified Finite Order VAR Model. (Joint with JAMES STOCK.)

Prizes and Awards

- 2016-19 NSF Grant SES-1627660 “Three Projects in Econometric Theory”
- 2014 Graduate Economics Club’s Award for Best Instructor
- 2014 Fellow of the Econometric Society
- 2014 Fellow of the Journal of Econometrics
- 2012-15 NSF Grant SES-1226464 “Inference in Non-Standard Econometric Problems”
- 2008-11 Charles H. McIlwain University Preceptor
- 2008-10 Alfred P. Sloan Research Fellow
- 2008-11 NSF Grant SES-0751056 “Efficient Tests in the Presence of Nuisance Parameters under the Null Hypothesis”
- 2005-08 NSF Grant SES-0518036 “Inference in Unstable Time Series Models”
- 2003 Presentation on the ReStud Tour 2003
- 2002-03 Grant of the Swiss National Science Foundation for stay at Princeton University
- 2002 Latsis-Prize for an excellent scientific achievement
- 2000-01 Grant of the Swiss National Science Foundation for stay at U.C. San Diego
- 1999 Bodania-Prize for the best ‘licenciat’ of the academic year
- 1999 Paul Alther-Prize for the best thesis of the academic year

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