Ulrich K. Müller

Contact Information

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Current Position

Since July 2009	Associate Professor (with tenure), *Princeton University,* Economics Dept

Education and Former Positions

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

Other Professional Activities

Since 2011	Foreign Editor, *Review of Economic Studies*
Since 2011	Associate Editor, *Econometrica*
2011	Program Committee, Econometric Society North American Winter Meetings
Since 2010	Consultant, *New York Federal Reserve Bank*
2010	Program Committee, Econometric Society World Congress
Since 2009	Associate Editor, *Econometric Theory*
2007	Program Committee, Econometric Society European Meetings

Publications

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.)

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.)

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.)

Working Papers

Nearly Optimal Tests When a Nuisance Parameter Is Present Under the Null Hypothesis. (Joint with GRAHAM ELLIOTT and MARK WATSON.)

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

Measuring Prior Sensitivity and Identification Strength in Large Bayesian Models.

Risk of Bayesian Inference in Misspecified Models, and the Sandwich Covariance Matrix.

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

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

Prizes and Awards

2008-2011	Charles H. McIlwain University Preceptor
2008-2010	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

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