

Ulrich K. Müller

Contact Information

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Current Position

Since 2012 Professor, *Princeton University*, Economics Dept
Since 2017 Stanley G. Ivins '34 and Henrietta Bauer Ivins Professor in Economics

Education and Former Positions

2015-17 Associate Chair, *Princeton University*, Economics Dept
2009-12 Associate Professor (with tenure), *Princeton University*, Economics Dept
2003-09 Assistant Professor, *Princeton University*, Economics Dept
Fall 2008 Visiting Assistant Professor, *Harvard University*, Economics Dept
2002-03 Visiting Researcher, *Princeton University*, Economics Dept
1994-02 *University of Sankt Gallen*, Switzerland
April 2002 Ph.D. in Economics (summa cum laude)
2000-01 Visiting Researcher, *University of California at San Diego*, Economics Dept
1999-00 Doctoral Program 'Gerzensee'
Oct. 1998 'licenciat' (Bachelor/Master) in Economics

Other Professional Activities

Since 2020 Amazon Scholar
2016-20 Co-Editor, *Econometrica*
2011-15 Co-organizer of the CEME conference "Inference in Nonstandard Problems"
2011-12, 2014 Program Committee, Econometric Society North American Summer Meetings
2011-16 Foreign Editor, *Review of Economic Studies*
2011-16 Associate Editor, *Econometrica*
2010-12 Consultant, *New York Federal Reserve Bank*
2010 Program Committee, Econometric Society World Congress
2009-16 Associate Editor, *Econometric Theory*
2007 Program Committee, Econometric Society European Meetings

Published and Forthcoming Papers

- Generalized Local-To-Unity Models. (Joint with LIYU DOU.) Accepted for publication in *Econometrica*.
- Linear Regression with Many Controls of Limited Explanatory Power. (Joint with CHENCHUAN LI.) Accepted for publication in *Quantitative Economics*.
- An Econometric Model of International Growth Dynamics for Long-horizon Forecasting. (Joint with JAMES STOCK and MARK WATSON.) Accepted for publication in the *Review of Economics and Statistics*.
- Refining the Central Limit Theorem Approximation via Extreme Value Theory. *Statistics and Probability Letters* 155 (2019), 1-7.
- Nearly Weighted Risk Minimal Unbiased Estimation. *Journal of Econometrics* 209 (2019), 18-34. (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

Spatial Correlation Robust Inference. (Joint with MARK WATSON.)

A More Robust t-Test.

Low-Frequency Analysis of Economic Time Series. (Joint with MARK WATSON.) Chapter prepared for the *Handbook of Econometrics*.

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

Prizes and Awards

- 2020 Fellow of the International Association of Applied Econometrics
- 2019-22 NSF Grant SES-1919336 “Inference for the Mean”
- 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

March 2021