Curriculum Vitae

Personal data:

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Professional Experience:

- July 2003-present: professor of Economics, Brown University
- January 2002-June 2003: associate professor University of Amsterdam sponsored by a NWO Vernieuwingsimpuls research grant
- April 99-December 2001: Postdoc in Econometrics at the University of Amsterdam
- April 96-April 99: NWO-PPS Postdoc Erasmus University Rotterdam
- August 95-April 96: Assistant professor, Econometrics Department, Tilburg University
- September 94-August 95: Assistant professor, Finance Department, Erasmus University Rotterdam

Grants and Prizes:

- Fellow of the *Journal of Econometrics*, 2007
- 2003 Joint winner of the Tinbergen Prize for the most scientifically successful alumnus of the Tinbergen Institute
- Acquired a DFL 1.5 million (680670 € = 680000 USD) *NWO* (Dutch NSF) Vernieuwingsimpuls research grant entitled "Empirical Comparison of Economic models" for the period 2002-2007
- Acquired a DFL 200.000 (90.756 € = 80000 USD) *NWO* PPS subsidy for 1995-1997

Editorships: Associate editor of Economics Letters

Referee of the journals/conferences:
Journal of Econometrics, Journal of Applied Econometrics, Journal of Empirical Finance, Econometric Theory, Econometrica, Journal of the American Statistical Association, International Journal of Forecasting, Journal of Business and Economic Statistics, Review of Economics and Statistics, Econometrics Journal, Economics Letters, Program committee member ESEM 2002 and Econometric Society World Meeting 2005.

Scientific publications:

- Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve, 2009, *Journal of Business and Economic Statistics*, (Invited Paper), 27, 293-311 (with S. Mavroeidis).
- Rejoinder, 2009, *Journal of Business and Economic Statistics*, 27, 331-339. (with S. Mavroedis)
- Tests of Risk Premia in Linear Factor Models , 2009, *Journal of Econometrics*, 149, 149-173.
- Natural Conjugate Priors for the Instrumental Variables Regression Model applied to the Angrist-Krueger data, 2007, *Journal of Econometrics*, 138, 63-103.(with L. Hoogerheide and H.K. van Dijk).
- Generalizing weak instrument robust IV statistics towards multiple parameters, unrestricted covariance matrices and identification, 2007, *Journal of Econometrics*, 139, 181-216.

- Generalized Reduced Rank Tests using the Singular Value Decomposition, 2006, *Journal of Econometrics*, 133, 97-126 (with R. Paap).
- Testing, 2005, Forthcoming in the *New Palgrave Dictionary of Economics*.
- Testing Parameters in GMM without assuming that they are identified, 2005, *Econometrica*, 73, 1103-1124
- Testing Subsets of Structural Parameters in the IV Regression Model, 2004, *Review of Economics and Statistics*, 86, 418-423
- Invariant Bayesian Inference in Regression Models that is robust against the Jeffreys-Lindleys Paradox, 2004, *Journal of Econometrics*, 163, 227-258
- Finite Sample Instrumental Variables Inference using an Asymptotically Pivotal Statistic, 2003, *Econometric Theory*, 19, 744-753 (with P. Bekker)
- Likelihood Based Cointegration Analysis in Panels of Vector Error Correction Models, 2003, *Journal of Business and Economic Statistics*, 21, 295-318 (with J. Groen)
- Bayesian and Classical Approaches to Instrumental Variable Regression, 2003, *Journal of Econometrics*, 114, 29-72 (with E. Zivot)
- Pivotal Statistics for testing Structural Parameters in Instrumental Variables Regression, 2002, *Econometrica*, 70, 1781-1804
- Priors, Posterior Odds and Bayes Factors in Bayesian Analyses of Cointegration, 2002, *Journal of Econometrics*, 111, 223-249 (with R. Paap)
- The Joint Estimation of Term Structures and Credit Spreads, 2001, *Journal of Empirical Finance*, 8, 297-323 (with P. Houweling and J. Hoek)
- Oil Price Shocks and long Run Price and Import Demand Behavior, 1999, *Annals of the Institute of Statistical Mathematics*, 51, 399-417 (with J.P. Urbain and H.K. van Dijk)
- Bayesian Simultaneous Equation Analysis using Reduced Rank Structures, 1998, *Econometric Theory*, 14, 699-744 (with H.K. van Dijk)
- Reduced Rank Regression using GMM, 1998, in L. Matyas, editor, *Generalised Method of Moments Estimation*, Cambridge University Press
- Bayesian Simultaneous Equations Analysis using Equality Restricted Random Variables, *1997 Proceedings of the Section on Bayesian Statistical Science, 141-147, American Statistical Association, 1998*
- Unit Roots in the Nelson-Plosser data : Do they matter for forecasting?, 1996, *International Journal of Forecasting*, 12, 283-288 (with P.H. Franses)
- Nonstationarity in GARCH models : A Bayesian analysis, 1995, in: H.K. van Dijk, A. Montfort and B.W. Brown, eds., *Econometric Inference using Simulation Techniques*, Wiley (with H.K. van Dijk)
- Identifiability and Nonstationarity in Classical and Bayesian Econometrics, 1994, *Tinbergen Institute Research Series*, 77, Thesis Publishers, Amsterdam)
- Direct Cointegration Testing in Error Correction Models, 1994, *Journal of Econometrics*, 63, 61-103 (with H.K. van Dijk)
- On the Shape of the Likelihood/Posterior in Cointegration models, 1994, *Econometric Theory*, 10, 514-551 (with H.K. van Dijk)
- Nonstationarity in GARCH models : A Bayesian analysis, 1993, *Journal of Applied Econometrics*, 8, s41-s61 (with H.K. van Dijk)

Working papers:

- Reality checks for and of factor pricing, Brown University 2010
- Identification robust priors for Bayesian Analysis in DSGE models", with Sophocles Mavroeidis, Brown University 2010
- Inference on subsets of parameters in GMM without assuming identification, with Sophocles Mavroeidis, Brown University, 2009, R&R *Econometrica*
- Subset statistics in the linear IV regression model, Brown University, 2008
- Orthogonal Statistics and the density of the LIML Estimator, Brown University, 2003
- Expansions of GMM statistics and the bootstrap, Brown University, 2008

- The Bayesian Score Statistic, Tinbergen Institute Discussion Paper TI 00-035/4 (2000) (with R. Kleijn and R. Paap)
- Bayesian Analysis of ARMA models, Tinbergen Institute Discussion Paper TI 00-027/4 (2000) (with H. Hoek)

Supervised graduate Students (Initial placement):

- Zhaoguo Zhan, 2011, Tsinghua University, Beijing
- Toru Kitagawa, 2009, University College London
- Leandro Magnusson, 2007, Tulane University
- Nadya Barishnikova, 2006, University of Adelaide
- Sung Jae Jun, 2006, Penn State University
- Martijn van Hasselt, 2006, University of Western-Ontario (with Tony Lancaster)