

Sophocles Mavroeidis

Assistant Professor

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Education

Cambridge University, UK (Magdalene College)

BA in Economics, June 1997.

Oxford University, UK (Nuffield College)

M.Phil. in Economics, June 1999.

D.Phil in Economics, Nov. 2002.

Dissertation topic: *Econometric issues in forward-looking monetary models.*

Professional appointments

Postdoctoral Research Fellow, Department of Quantitative Economics, University of Amsterdam, October 2002 – September 2004

Assistant Professor, Department of Economics, Brown University, January 2005 – present

Publications

“Weak identification of forward-looking models in monetary economics.” *Oxford Bulletin of Economics and Statistics*, 2004, vol. 66 Supplement, pp. 609-635.

“Identification issues in forward-looking models estimated by GMM, with an application to the Phillips curve.” *Journal of Money Credit and Banking*, 2005, vol. 37 number 3, pp. 421-448.

“Weak instrument robust tests and the new Keynesian Phillips curve” (*with Frank Kleibergen*), with discussions by F. Canova, J. C. Chao and N. R. Swanson, J. M. Dufour, A. Mikusheva, J. Wright, M. Yogo, E. Zivot and S. Chaudhuri, and rejoinder. *Journal of Business and Economic Statistics*, 2009, vol. 27 issue 3, pp. 293-339.

“Monetary Policy Rules and Macroeconomic Stability: Some New Evidence.”
Forthcoming in the *American Economic Review*.

Working papers and work in progress

“Identification-robust Minimum Distance estimation of the New Keynesian Phillips curve.”
August 2009 (*with Leandro Magnusson*). (2nd round at *Journal of Money Credit and Banking*).

“Inference in models with adaptive learning.” September 2009 (*with Guillaume Chevillon and Michael Massmann*). (2nd round at *Journal of Monetary Economics*).

“Inference on subsets of parameters in GMM without assuming identification.” (*with Frank Kleibergen*), September 2009.

“Identifying Euler equation models via stability restrictions.” May 2009 (*with Leandro Magnusson*).

“Matching frictions, efficiency wages and unemployment in the USA and the UK.” (*with Jim Malcomson*), *Brown Economics Working paper 2007-02*. February 2007.

“Testing the new Keynesian Phillips curve without assuming identification.” *Brown Economics working paper 2006-13*. May 2006

“Conditional inference in the cointegrated vector autoregressive model.” (*with Kees Jan van Garderen*), February 2006.

Presentations

2009: NBER summer institute, Columbia University; ESSEC; University of Helsinki; North American Summer Meeting of the econometric society, Boston University.

2008: Harvard-MIT econometrics seminar; Workshop on methods and applications for DSGE models, Cleveland Fed; New York University; Conference on Learning and Macroeconomic Policy, Cambridge, UK; NBER Summer Institute on Forecasting & Empirical Methods in Macroeconomics & Finance, Cambridge MA; Ohio State University; Duke University.

2007: NBER Summer Institute on Forecasting & Empirical Methods in Macroeconomics & Finance, Cambridge MA; NBER Summer Institute on Methods and Applications for Dynamic Equilibrium Models, Cambridge MA; New York Fed; Conference in Honor of David Hendry, Oxford; Econometric Society European Meeting, Budapest; University of Pennsylvania; University of New Hampshire

2006: Boston University; Bonn University; EC2 conference, Rotterdam; Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models, Cleveland Fed; 7th Macroeconometric workshop, Halle Institute for Economic research; Econometric Society European Meeting, Vienna; Conference on Research in Economic Theory and Econometrics, Rethymno;

2005: NSF and NBER Conference on Econometrics and Mathematical Economics, MIT;

2004: Erasmus University Rotterdam; Sheffield University;

2003: Econometric Society European Meeting, Stockholm; NBER Summer Institute on Forecasting & Empirical Methods in Macroeconomics & Finance, Cambridge MA; ECB conference on Structural versus Reduced Form Modeling of Monetary Policy, Frankfurt; EC2 Conference, London; Nordic conference on the Macroeconomic Transmission Mechanism, Copenhagen; OxMetrics Conference, London

2002: Workshop in International Economics, University of Malaga

2001: METU International conference in Economics, Ankara

Service

(i) To the department: Econometrics workshop organizer. Committees: graduate admissions, econometrics junior hiring, PhD adviser.

(ii) To the profession: refereed for Journal of Monetary Economics, Econometric Reviews, International Economic Review, Econometrics Journal, Journal of Business and Economics Statistics, Journal of Econometrics, Journal of Money Credit and Banking,

Oxford Bulletin of Economics and Statistics, Oxford Economic Papers, Review of Economic Dynamics, Review of Economics and Statistics, Journal of Economic Dynamics and Control. Developed research tools for public use: computer program implementing latest GMM estimators and tests; computer program designed for solving and analyzing multivariate linear rational expectations models.

Honors

Young economist award, Central Bank of Turkey, for paper presented at international conference in Ankara, 2001.

Teaching

- a. Undergraduate courses: Econometrics II (upper level topics course).
- b. Graduate courses: probability and statistics (first-year core), econometrics (first-year core), time-series (half module, upper level), macroeconometrics (upper level).