Curriculum Vitae
Demian Pouzo

Last Updated: August 22, 2021

Contact Information

530 Evans Hall # 3880
Department of Economics
UC at Berkeley
Berkeley, CA 94704, USA

Voice: 510-642-6709
E-mail: dpouzo[at]econ.berkeley.edu
WWW: https://www.demianpouzo.com/

Employment

UC at Berkeley, CA, USA
Associate Professor (with tenure) — **Fall 2016 – present**

UC at Berkeley, CA, USA
Assistant Professor — **Fall 2009 – Fall 2016**

M.I.T., MA, USA
Visiting Assistant Professor — **Spring 2016**

Education

New York University, NY, USA
Ph.D. in Economics — **Fall 2003 – Spring 2009**
Thesis committee: Tom Sargent, Xiaohong Chen and Ricardo Lagos.

Universidad Torcuato Di Tella, Buenos Aires, Argentina
M.A., Economics — **Mar. 2002 – Jun. 2004**

Universidad Torcuato Di Tella, Buenos Aires, Argentina
B.A., Economics — **Mar. 1998 – Dec. 2001**

Research Interests

A bit diverse

Publications and Accepted Papers

"Asymptotic Behavior of Bayesian Learners with Misspecified Models." with I. Esponda and Y. Yamamoto. *Journal of Economic Theory.* Volume 195, July 2021.

"Optimal taxation with endogenous default under incomplete markets," with I. Presno. *Accepted at American Economic Journal: Macroeconomics.*

"Equilibrium in Misspecified Markov Decision Processes," with I. Esponda. *Theoretical Economics.* Volumen 16(2) 2021, pages 717–757.

"Investor Experiences and International Capital Flows," with U. Malmendier and V. Vanasco. *Journal of International Economics.* Volume 124, May 2020.

"Investor Experiences and Financial Market Dynamics," with U. Malmendier and V. Vanasco. *The Journal of Financial Economics.* Volume 136, Issue 3, June 2020, pages 597-622.

"The Industry Supply Function and the Long-Run Competitive Equilibrium with Heterogeneous Firms," with I. Esponda. *Journal of Economic Theory.* Volume 184, November 2019.

"Penalized Sieve GEL for Weighted Average Derivatives of Nonparametric Quantile IV Regressions." with X. Chen and J. Powell. *Journal of Econometrics.*Volume 213, Issue 1, November 2019, pages 30-53.

"Retrospective Voting and Party Polarization," with I. Esponda. *International Economics Review.* Volume 60, Issue 1, February 2019, pages 157-186.

"Conditional Retrospective Voting in Large Elections," with I. Esponda. *American Economic Journal: Microeconomics.* Volume 9, No 2, May 2017, pp 54-75.

"Sovereign Default Risk and Uncertainty Premia," with I. Presno. *American Economic Journal: Macroeconomics.* Volume 8, No. 3, July 2016, pages 230-66.

"Berk-Nash Equilibrium: A Framework for Modeling Agents with Misspecified Models," with I. Esponda. *Econometrica.* Volume 84, No. 3, May 2016, pages 1093-1130.

"Bootstrap Consistency for Quadratic Forms of Sample Averages with Increasing Dimension." *Electronic Journal of Statistics.* Volume 9, No. 2, 2015, Pages 3046-3097.

"Sieve Quasi Likelihood Ratio Inference on Semi/nonparametric Conditional Moment Models," with X. Chen. *Econometrica.* Volume 83, No. 3, May 2015, pages 1013-1079.

"Estimation of Nonparametric Conditional Moment Models with Possibly Nonsmooth Moments," with X. Chen. *Econometrica.* Volume 80, No. 1, January 2012, pages 277-322.

"Estimation and model selection of semiparametric copula-based multivariate survival functions under general censorship," with X. Chen, Y. Fan and Z. Ying. *Journal of Econometrics.* Volume 157, Issue 1, July 2010, pages 129-142.

"Efficient Estimation of Semiparametric Conditional Moment Models with Possibly Nonsmooth Residuals," with X. Chen. *Journal of Econometrics.* Volume 152, Issue 1, September 2009, pages 46-60.

"On nonlinear ill-posed inverse problems with applications to pricing of defaultable bonds and option pricing," with X. Chen. *Science in China Series A: Mathematics*, Volume 52, No 6, June 2009, pages 1157-1168.

Working Papers

"Inference for multi-valued heterogeneous treatment effects when the number of treated units is small," with Marina Dias.

"Towards a General Large Sample Theory for Regularized Estimators." with M. Jansson.

"On the Non-Asymptotic Properties of Regularized M-estimators."

"Maximum Likelihood Estimation in Possibly Misspecified Dynamic Models with Time-Inhomogeneous

Markov Regimes," with Z. Psaradakis and M. Sola.

Non-Active Working Papers "Learning foundation and equilibrium selection in voting environments with private information," with I. Esponda.

Editorial work Associate Editor for the Journal of Econometric Methods (2018-present)

Associate Editor for the Journal of Econometrics (2019-present)

Associate Editor for the The Econometrics Journal (2021-present)

Erdos Number 4 (Zhiliang Ying → Ya Ning Yang → G. J. Babu → Paul Erdos.)