Curriculum Vitae
Demian Pouzo

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Contact Information

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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

"Maximum Likelihood Estimation in Possibly Misspecified Dynamic Models with Time-Inhomogeneous Markov Regimes," with Z. Psaradakis and M. Sola. *Accepted at Econometrica.*

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

Corrigendum to "Asymptotic Behavior of Bayesian Learners with Misspecified Models." with I. Esponda and Y. Yamamoto.

"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

"Reinforcing RCTs with Multiple Priors while Learning about External Validity," with Fred Finan.

"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."

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)

Associate Editor for the The Journal of Business & Economics Statistics (2022-present)

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