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Michael Jansson

Edward G. and Nancy S. Jordan Family Professor of Economics, UC Berkeley

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Personal Details

Date of Birth:

- November 5, 1971 (Viborg, Denmark)

Citizenship:

- Denmark; USA

Marital Status:

- Married; Two children

Education

Ph.D. in Economics September 2000
Aarhus University, Denmark

MA in Economics September 1998
Aarhus University, Denmark

BA in Economics January 1996
Aarhus University, Denmark

Appointments

Edward G. and Nancy S. Jordan Family Professor July 2014 -
University of California, Berkeley

Professor July 2013 - June 2014
University of California, Berkeley

Associate Professor July 2007 - June 2013
University of California, Berkeley

Visiting Assistant Professor January 2005 - June 2005
Harvard University

Visiting Assistant Professor July 2004 - December 2004
Massachusetts Institute of Technology

Assistant Professor July 2001 - June 2007
University of California, Berkeley

Research Economist July 2000 - June 2001
University of California, Berkeley

Published Papers

- `lpcde`: Estimation and Inference for Local Polynomial Conditional Density Estimators (with Matias Cattaneo, Rajita Chandak, and Xinwei Ma)
  Journal of Open Source Software, 10(107), 7241, 2025
- Nearly Efficient Likelihood Ratio Tests of a Unit Root in an Autoregressive Model of Arbitrary Order (with Samuel Brien and Morten Nielsen)
  Econometric Theory, 40(5), 1159-1183, 2024
- Bootstrap-Assisted Inference for Generalized Grenander-type Estimators (with Matias Cattaneo and Kenichi Nagasawa)
  Annals of Statistics, 52(4), 1509-1533, 2024
- Boundary Adaptive Local Polynomial Conditional Density Estimators (with Matias Cattaneo, Rajita Chandak, and Xinwei Ma)
  Bernoulli, 30(4), 3193-3223, 2024
- Local Regression Distribution Estimators (with Matias Cattaneo and Xinwei Ma)
  Journal of Econometrics, 240(2), 105074, 2024
- Average Density Estimators: Efficiency and Bootstrap Consistency (with Matias Cattaneo)
  Econometric Theory, 38, 1140-1174, 2022
- `lpdensity`: Local Polynomial Density Estimation and Inference (with Matias Cattaneo and Xinwei Ma)
  Journal of Statistical Software, 101, 1-25, 2022
- Bootstrap-Based Inference for Cube Root Consistent Estimators (with Matias Cattaneo and Kenichi Nagasawa)
  Econometrica, 88, 2203-2219, 2020
- Simple Local Polynomial Density Estimators (with Matias Cattaneo and Xinwei Ma)
  Journal of the American Statistical Association, 115, 1449-1455, 2020
- Two-step Estimation and Inference with Possibly Many Included Covariates (with Matias Cattaneo and Xinwei Ma)
  Review of Economic Studies, 86, 1095-1122, 2019
- Inference in Linear Regression Models with Many Covariates and Heteroscedasticity (with Matias Cattaneo and Whitney Newey)
  Journal of the American Statistical Association, 113,1350-1361, 2018
- Kernel-Based Semiparametric Estimators: Small Bandwidth Asymptotics and Bootstrap Consistency (with Matias Cattaneo)
  Econometrica, 86, 955-995, 2018
- Alternative Asymptotics and the Partially Linear Model with Many Regressors (with Matias Cattaneo and Whitney Newey)
  Econometric Theory, 34, 277-301, 2018
- Manipulation Testing Based on Density Discontinuity (with Matias Cattaneo and Xinwei Ma)
  Stata Journal, 18, 234-261, 2018
- Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model (with Peter Boswijk and Morten Nielsen)
  Journal of Econometrics, 184, 97-110, 2015

- Bootstrapping Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Econometric Theory, 30, 1135-1164, 2014
- Small Bandwidth Asymptotics for Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Econometric Theory, 30, 176-200, 2014
- Generalized Jackknife Estimators of Weighted Average Derivatives [with Comments and Rejoinder] (with Matias Cattaneo and Richard Crump)
  Journal of the American Statistical Association, 108, 1243-1268, 2013
- Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis (with Morten Nielsen)
  Econometrica, 80, 2321-2332, 2012
- Optimal Inference for Instrumental Variables Regression with non-Gaussian Errors
  (with Matias Cattaneo and Richard Crump)
  Journal of Econometrics, 167, 1-15, 2012
- Nearly Efficient Likelihood Ratio Tests for Seasonal Unit Roots (with Morten Nielsen)
  Journal of Time Series Econometrics, Volume 3: Issue 1, Article 5, 2011
- Robust Data-Driven Inference for Density-Weighted Average Derivatives
  (with Matias Cattaneo and Richard Crump)
  Journal of the American Statistical Association, 105, 1070-1083, 2010
- Finite Sample Inference for Quantile Regression Models
  (with Victor Chernozhukov and Christian Hansen)
  Journal of Econometrics, 152, 93-103, 2009
- Admissible Invariant Similar Tests for Instrumental Variables Regression
  (with Victor Chernozhukov and Christian Hansen)
  Econometric Theory, 25, 806-818, 2009
- Optimal Invariant Inference when the Number of Instruments is Large (with Laura Chioda)
  Econometric Theory, 25, 793-805, 2009
- Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis
  Econometrica, 76, 1103-1142, 2008
- Inference Approaches for Instrumental Variable Quantile Regression
  (with Victor Chernozhukov and Christian Hansen)
  Economics Letters, 95, 272-277, 2007
- Optimal Inference in Regression Models with Nearly Nonstationary Regressors
  (with Marcelo Moreira)
  Econometrica, 74, 681-714, 2006
- Improving Size And Power In Unit Root Testing (with Niels Haldrup)
  Palgrave Handbook of Econometrics, Volume 1: Econometric Theory (edited by T.C. Mills and K. Patterson), 252-277, 2006
- Tests of the Null Hypothesis of Cointegration Based on Efficient Tests for a Unit MA Root
  Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg (edited by D.W.K. Andrews and J.H. Stock), 357-374, 2005

- Optimal Power for Testing Potential Cointegrating Vectors with Known Parameters for Nonstationarity (with Graham Elliott and Elena Pesavento)
  Journal of Business & Economic Statistics, 23, 34-48, 2005
- Point Optimal Tests of the Null Hypothesis of Cointegration
  Journal of Econometrics, 124, 187-201, 2005
- The Error in Rejection Probability of Simple Autocorrelation Robust Tests
  Econometrica, 72, 937-946, 2004
- Stationarity Testing with Covariates
  Econometric Theory, 20, 56-94, 2004
- Testing for Unit Roots with Stationary Covariates (with Graham Elliott)
  Journal of Econometrics, 115, 75-89, 2003
- Regression Theory for Nearly Cointegrated Time Series (with Niels Haldrup)
  Econometric Theory, 18, 1309-1335, 2002
- Consistent Covariance Matrix Estimation for Linear Processes
  Econometric Theory, 18, 1449-1459, 2002

Working Papers

- Robust Inference for Convex Pairwise Difference Estimators (with Matias Cattaneo and Kenichi Nagasawa)
- Continuity of the Distribution Function of the argmax of a Gaussian Process (with Matias Cattaneo, Gregory Cox, and Kenichi Nagasawa)
- Higher-order Refinements of Small Bandwidth Asymptotics for Density-Weighted Average Derivative Estimators (with Matias Cattaneo, Max Farrell, and Ricardo Masini)
  Journal of Econometrics, forthcoming
- Towards a General Large Sample Theory for Regularized Estimators (with Demian Pouzo)

Fellowships, Scholarships & Awards

International Association for Applied Econometrics Fellow	2024
Econometric Society Fellow	2023
NSF Grant SES 1947662	2020-2023
Econometric Theory Plura Scripsit Award	2019
Society for Political Methodology Statistical Software Award	2017
NSF Grant SES 1459967	2015-2018
NSF Grant SES 1124174	2011-2014
NSF Grant SES 0920953	2009-2012
Alfred P. Sloan Research Fellowship	2007-2009
Econometric Theory Multa Scripsit Award	2005
Danish Central Bank, "Erik Hoffmeyers Rejselegat"	1996
Danish Research Academy	1996-1997
Fulbright Scholarship	1996-1997

Professional Activities

Professional Service:

- Managing Co-Editor, *Journal of Econometrics*, 2023-
- Co-Editor, *Econometric Theory*, 2009-
- Co-Editor, *The Econometrics Journal*, 2013-2022
- Associate Editor, *Econometrica*, 2009-2021
- Vice Chair, *Department of Economics, UC Berkeley*, 2014-2019
- Member of Program Committee, Econometric Society Summer Meeting 2016
- Associate Editor, *The Econometrics Journal*, 2007-2013
- Member of Program Committee, Econometric Society Winter Meeting 2013
- Graduate Chair, *Department of Economics, UC Berkeley*, 2008-2012
- Member of Program Committee, Econometric Society Summer Meeting 2012
- Member of Program Committee, Econometric Society World Congress 2010
- Associate Editor, *Econometric Theory*, 2007-2008