

Curriculum Vitae

Demian Pouzo

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Personal Information

DOB: 01.07.1980
Citizenship: Argentina (US Permanent Resident).

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 (co-chair), Xiaohong Chen (co-chair) 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

Somewhat diverse.

Publications and Accepted Papers

“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.

“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.

“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.

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

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

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

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

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

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

“Retrospective Voting and Party Polarization,” with I. Esponda. *Conditionally Accepted at the International Economics Review*.

Working Papers “Some Large Sample Results for the Method of Regularized Estimators.” with M. Jansson.

“On the Non-Asymptotic Properties of Regularized M-estimators.” *R & R requested*.

“Equilibrium in Misspecified Markov Decision Processes,” with I. Esponda. *R & R requested*.

“Optimal taxation with endogenous default under incomplete markets,” with I. Presno. *R & R requested*.

“Maximum Likelihood Estimation in Possibly Misspecified Dynamic Models with Time-Inhomogeneous Markov Regimes,” with Z. Psaradakis and M. Sola. *R & R requested*.

“A Theory of Experience Effects,” with U. Malmendier and V. Vanasco. *Submitted*.

“The Industry Supply Function and the Long-Run Competitive Equilibrium with Heterogeneous Firms,” with I. Esponda. *Submitted*.

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

Teaching Experience

Econometrics, 2nd Year PhD (Course 14.386)	M.I.T.
Econometrics, Undergraduate (Course 14.32)	M.I.T.
Econometrics, 1st Year PhD (Course 240B)	UC Berkeley
Econometrics, 2nd Year PhD (Course 241A)	UC Berkeley
Macroeconomics, 1st Year PhD (Course 202B)	UC Berkeley
Macroeconomics, 2nd Year PhD (Course 236B)	UC Berkeley
Econometrics, Undergraduate (Course 141)	UC Berkeley
Several Short Summer Courses, Master level	UTDT

Invited Seminars and Conferences

BU (2018), Univ. of Arizona (2018), Univ. of Iowa (2018), Univ. of Michigan (2017), UTDT (2017), Microsoft Research (2017), UC Berkeley Center for Human-Compatible AI (2017), Columbia (2017), NYU (2017), U of Chicago (2017), Cornell (2016), CEME Conference at Duke (2016), Bco. Central de Argentina (2016), Univ. of Buenos Aires (Dept. of Statistics, 2016), UTDT (2016), Boston College (2016), Yale (2016), UW Madison (2016), MIT/Harvard (2016), UCSD (2015), World Congress of the Econometric Society (2015), Barcelona GSE Summer Forum (2015), FRB St Louis (2015, 1 week visit), CEMFI (2015, 3 days mini-course), UCLA (2014), UC Riverside (2013), Bco Central de Chile (2013, 3 days visit), UTDT (2013), HKUST (2013), Stanford SITE (2012), Conference in Honor of Tom Sargent's Nobel Prize in Economics (2011), USC (2011), UC Davis (2011), Northwestern (2011), INSEAD (2011), UCSD (2011), Toulouse (2011), PSE (2011), FRB Atlanta (2011, 1 week visit), UC Santa Cruz (2010), Berkeley workshop on endogenous institutions and conflict (Berkeley, 2010), Recent developments in nonparametric instrumental variable methods (UCL, 2010), Stanford $\times 2$ (2010), UC Davis $\times 2$ (2010), All UC Econometrics conference (Irvine, 2009), UTDT (2009), FRB Chicago (2009), FRB Cleveland (2009), UIUC (2009), Rochester (2009), FRB Philadelphia (2009), Iowa (2009), Upenn (2009), UC Berkeley (2009), U of Chicago (2009), UCL (2009), LBS (2009), CREI and Pompeu Fabra (2009), FRB NY (2009), Board of Governors (2009), Yale Prospectus Workshop in Econometrics (2008), NYU Stern (2008), GU (2008), Greater New York Metropolitan Area Econometrics Colloquium (Yale, 2006).

Referee

IEEE Transactions on Signal Processing, International Economic Review, Journal of American Statistical Association, Econometric Reviews, Econometrics and Statistics, Review of Economics and Statistics, Econometrics Journal, Journal of Econometric Methods, Journal of Economics European Association, Journal of Business and Economic Statistics, Electronic Journal of Statistics, Annals of Statistics, Quantitative Economics, Journal of Statistical Computation and Simulation, Journal of International Economics, American Economic Review, Review of Economic Studies, Econometric Theory, Review of Economic Dynamics, Journal of Political Economy, Econometrica, Journal of Multivariate Analysis, Studies in Nonlinear Dynamics & Econometrics, Journal of Econometrics, Journal of Applied Econometrics, Journal of Financial Econometrics, Journal of Economic Theory, National Science Foundation.