Curriculum Vitae
Demian Pouzo

Last Updated: September 19, 2019

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

Econometrics, Microeconomics, Macroeconomics.

Publications and Accepted Papers

"Investor Experiences and Financial Market Dynamics," with U. Malmendier and V. Vanasco. *Accepted at the Journal of Financial Economics.*

"Penalized Sieve GEL for Weighted Average Derivatives of Nonparametric Quantile IV Regressions." with X. Chen and J. Powell. *Accepted at the Journal of Econometrics.*

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

"Asymptotic Behavior of Bayesian Learners with Misspecified Models." with I. Esponda

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

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

"Equilibrium in Misspecified Markov Decision Processes," with I. Esponda.

"Optimal taxation with endogenous default under incomplete markets," with I. Presno.

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

"The Industry Supply Function and the Long-Run Competitive Equilibrium with Heterogeneous Firms," with I. Esponda. *Conditionally Accepted at The Journal of Economic Theory*

Non-Active Working Papers

"Learning foundation and equilibrium selection in voting environments with private information," with I. Esponda.

Invited Seminars and Conferences

ITAM (2019), Bristol (2019), LSE (2019), UCL (2019), Northwestern (2019), Chicago Booth (2019), Working Group on Robustness and Uncertainty (2019), U. of Michigan (2019), UC Davis (2018), 7th Annual UTDT Economics Conference (2018), BU (2018), U. of Arizona (2018), U. of Iowa

(2018), U. 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 non-parametric instrumental variable methods (UCL, 2010), Stanford ×2 (2010), UC Davis ×2 (2010), All UC Econometrics conference (Irvine, 2009), UTDT (2009), FRB Chicago (2009), FRB Cleveland (2009), UIUC (2009), Rochester (2009), FRB Philadelphia (2009), U. of Iowa (2009), Upenn (2009), UC Berkeley (2009), U of Chicago (2009), UCL (2009), LBS (2009), CREI and Pompeau 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).

Refereeing and Editorial work

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

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

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

Teaching Experience

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
Applied Econometrics, Undergraduate (Course 142)	UC Berkeley
Econometrics, 2nd Year PhD (Course 14.386)	M.I.T.
Econometrics, Undergraduate (Course 14.32)	M.I.T.
Several Short Summer Courses, Master level	UTDT

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