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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:

- Danish; U.S.

Marital Status:

- Married; Two children

EDUCATION

Ph.D. in Economics

Aarhus University, Denmark

September 2000

MA in Economics

Aarhus University, Denmark

September 1998

BA in Economics

Aarhus University, Denmark

January 1996

APPOINTMENTS

Edward G. and Nancy S. Jordan Family Professor

University of California, Berkeley

July 2014 -

Professor

University of California, Berkeley

July 2013 - June 2014

Associate Professor

University of California, Berkeley

July 2007 - June 2013

Visiting Assistant Professor

Harvard University

January 2005 - June 2005

Visiting Assistant Professor

Massachusetts Institute of Technology

July 2004 - December 2004

Assistant Professor

University of California, Berkeley

July 2001 - June 2007

Research Economist

University of California, Berkeley

July 2000 - June 2001

PUBLISHED PAPERS

- 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 Heteroskedasticity (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

- Local Regression Distribution Estimators (with Matias Cattaneo and Xinwei Ma)
Journal of Econometrics, forthcoming
- lpdensity: Local Polynomial Density Estimation and Inference (with Matias Cattaneo and Xinwei Ma)
Journal of Statistical Software, forthcoming
- Average Density Estimators: Efficiency and Bootstrap Consistency (with Matias Cattaneo)
- Towards a General Large Sample Theory for Regularized Estimators (with Demian Pouzo)
- Nearly Efficient Likelihood Ratio Tests of a Unit Root in an Autoregressive Model of Arbitrary Order (with Samuel Brien and Morten Nielsen)

PRESENTATIONS

Conferences:

- **2018-2019:** Shandong Econometrics Conference, Shandong University (China); Cowles Foundation conference celebrating Peter Phillips' forty years at Yale; Latin American Meetings of the Econometric Society, Guayaquil (Ecuador); CIREQ Montreal Econometrics Conference, Montreal (Canada)
- **2017-2018:** Workshop on Advanced Econometrics, University of Kansas; DAEiNA meeting, Princeton University
- **2016-2017:** Tinbergen Institute Conference, Amsterdam (Netherlands)
- **2013-2014:** Latin American Meetings of the Econometric Society, Mexico City (Mexico)
- **2011-2012:** Tsinghua International Conference in Econometrics, Beijing (China); SETA conference, Shanghai (China)
- **2010-2011:** Econometric Society World Congress, Shanghai (China)
- **2009-2010:** CREATES Conference in Honour of Svend Hylleberg, Kolding (Denmark); All UC Econometrics Conference, Riverside; ET Lecture at SETA Conference, Singapore
- **2006-2007:** Econometric Society Winter Meeting, Chicago
- **2005-2006:** Econometric Society World Congress, London (England)
- **2004-2005:** NBER/NSF CEME Conference, Cambridge
- **2003-2004:** Aarhus Econometrics, Svinkløv (Denmark); NBER Summer Institute, Cambridge
- **2002-2003:** NBER/NSF Time Series Conference, Philadelphia; NBER Summer Institute, Cambridge
- **2001-2002:** NSF Econometrics & Statistics Summer Symposium, Berkeley; NBER Summer Institute, Cambridge
- **2000-2001:** Nordic Econometric Meeting, Sandbjerg (Denmark); Econometric Society European Meeting, Venice (Italy)
- **1997-2000:** Center for Non-Linear Modeling in Economics, Svinkløv (Denmark); Econometric Society European Meeting, Santiago de Compostela (Spain); Macroeconomic Transmission Mechanisms, Trondheim (Norway); Econometric Society European Meeting, Berlin (Germany); Danish Econometric Society Annual Meeting, Sandbjerg (Denmark)

Seminars:

- **2020-2021:** Oxford University, England
- **2019-2020:** University of North Carolina; University of California, Davis; Princeton University; University of California, Santa Barbara
- **2018-2019:** ITAM, Mexico City
- **2016-2017:** University of Washington; Northwestern University; University of Wisconsin; Harvard University/MIT; University of Aarhus, Denmark
- **2015-2016:** University of California, Irvine; Indiana University
- **2014-2015:** University of Michigan; Pennsylvania State University; New York University; Brown University; Duke University; University of California, Los Angeles
- **2013-2014:** University of California, Berkeley; University of Chicago; Cambridge University, England
- **2012-2013:** University of Michigan; Rice University; University College London, England; London School of Economics, England; Oxford University, England
- **2011-2012:** University of Pennsylvania; Yale University; University of California, San Diego; University of California, Davis; University of Aarhus, Denmark
- **2010-2011:** Montreal Econometrics Seminar (McGill University, Canada); University of Southern California; New York University; Toulouse School of Economics, France; University of Mannheim, Germany; CEMFI/Universidad Carlos III de Madrid, Spain
- **2009-2010:** University of California, Berkeley (Statistics)
- **2008-2009:** University of California, Berkeley; Northwestern University; Duke University; University of Texas, Austin; Boston University
- **2007-2008:** Pennsylvania State University; Cornell University; Brown University; Stanford University; Columbia University
- **2006-2007:** Yale University; University of California, Berkeley; New York University; Columbia University; University of Rochester; University of Wisconsin; Princeton University; University of Michigan; University of California, San Diego; University of Aarhus, Denmark
- **2005-2006:** University of California, Davis; University of California, Los Angeles; University of California, San Diego; University of California, Berkeley; University of Wisconsin
- **2004-2005:** University of Pennsylvania; University of Michigan; Brown University; Harvard University/MIT; Boston University
- **2003-2004:** Iowa State University; University of Montréal, Canada; Stanford University; University of California, Berkeley; Princeton University; University of Southern California
- **2002-2003:** University of Aarhus, Denmark; University of Houston/Rice University; Brown University; Harvard University/MIT; Cornell University; University of California, Berkeley
- **2001-2002:** Stanford University; University of California, Riverside; Purdue University; Indiana University
- **2000-2001:** University of Aarhus, Denmark; University of California, San Diego
- **1998-2000:** Tilburg University, Holland; University of British Columbia, Canada; University of California, Berkeley; Cambridge University, England; University of Aarhus, Denmark; University of California, San Diego; University of California, Riverside

FELLOWSHIPS, SCHOLARSHIPS & AWARDS

NSF Grant SES 1947662 (with Matias Cattaneo)	2020-2023
Econometric Theory Plura Scripsit Award	2019
NSF Grant SES 1459967 (with Matias Cattaneo)	2015-2018
NSF Grant SES 1124174 (with Matias Cattaneo)	2011-2014
NSF Grant SES 0920953 (with Matias Cattaneo)	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:

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

Refereeing:

- Academic Press; American Economic Review; Annals of Statistics; Berkeley Electronic Journals in Macroeconomics; Cambridge University Press; Econometric Reviews; Econometric Theory; Econometrica; Econometrics Journal; Economics Letters; European Research Council; Journal of the American Statistical Association; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Development Economics; Journal of Econometric Methods; Journal of Econometrics; Journal of Forecasting; Journal of Money, Credit and Banking; Journal of Multivariate Analysis; Journal of Time Series Analysis; Macroeconomic Dynamics; National Science Foundation; Oxford Bulletin of Economics and Statistics; Quantitative Economics; Review of Economic Studies; Review of Economics and Statistics; Review of International Economics; Studies in Nonlinear Dynamics and Econometrics

Membership:

- Center for Research in Econometric Analysis of Time Series (CREATES); Econometric Society