October 2018

Michael Jansson

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

Department of Economics
530 Evans Hall #3880
University of California, Berkeley
Berkeley, CA 94720-3880

Phone: 510-642-4639
FAX: 510-642-6615
E-mail: mjansson@econ.berkeley.edu
URL: http://www.econ.berkeley.edu/~mjansson

Personal Details

Date of Birth:
- November 5, 1971 (Viborg, Denmark)

Citizenship:
- Danish; U.S. Permanent Resident

Marital Status:
- Married; Two children

Education

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

MA in Economics September 1998
University of Aarhus, Denmark

BA in Economics January 1996
University of Aarhus, 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 & Forthcoming Papers

- Two-step Estimation and Inference with Possibly Many Included Covariates (with Matias Cattaneo and Xinwei Ma). Forthcoming in *Review of Economic Studies*
- 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 Discussions 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

- Bootstrap-Based Inference for Cube Root Consistent Estimators (with Matias Cattaneo and Kenichi Nagasawa)
- Simple Local Polynomial Density Estimators (with Matias Cattaneo and Xinwei Ma)

Presentations

Conferences:

- ***2018-2019:*** The 2018 Shandong Econometrics Conference, Shandong University (China)
- ***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:

- ***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 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-
- 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