

CURRICULUM VITAE

Tiemen Woutersen

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Personal Details

Year of Birth: 1973
Citizenship: Dutch, US permanent resident

Employment

July 2004-June 2011 Assistant Professor, Department of Economics, Johns Hopkins University.
January 2002- June 2004: Fellow of the Economic Policy Research Institute, Canada
July 2000-June 2004: Assistant Professor, Department of Economics, University of Western Ontario.

Visiting position

July 2003-June 2004: Visiting assistant professor, Department of Economics,
Massachusetts Institute of Technology, USA.

Education

Ph.D., Economics, May 2000, Brown University, Providence, RI
A.M., Economics, May 2000, Brown University, Providence, RI

Areas of Concentration

Econometrics, labor economics, duration models, financial econometrics

Honors and Awards

CIBC Productivity and Human Capital Fellowship
Economic Policy Research Institute Fellowship
Social Science and Humanities Research Council Grant
UWO Social Science Grant

Brown University:

Joukowsky Award (May 2000) for Outstanding Dissertation, includes US\$ 2000 cash award
Burgess Fellowship (1999-2000)
Kamins Fellowship (1996-1997 and 1998-1999)

Beckwith Fellowship (1997-1998)
Stephen R. Ehrlich Fellowship (summer 1996 and 1999)
University of Groningen:
Vrouwen van Renswoude, US\$ 1000 cash award for academic excellence
Department of Education of the Netherlands, research fellowship
Netherlands America Foundation (founded by president F.D. Roosevelt), research fellowship

Teaching Experience

JHU:

Econometrics: Undergraduate course
Financial Econometrics: Undergraduate course
Econometrics: 1st year graduate course
Microeconometrics I: 2nd year graduate course
Microeconometrics II: 2nd year graduate course

MIT:

Statistics for Economics, 1st year graduate course, September-December 2003
Time Series, 2nd year graduate course, November-December 2003
Advanced Econometrics, 2nd year graduate course, February-March 2004

UWO:

Advanced Econometrics, 2nd year graduate course, January-April 2003
Econometrics, 1st year graduate course, January-April 2002
Economics, supervising undergraduate honor thesis, January-April 2002
Econometrics, 1st year graduate course, January-April 2001
Econometrics, undergraduate honors course, January-April 2001
Teaching Fellow, Brown University: Econometrics, fall 1999
Teaching Assistant, Brown University:
Econometrics, 1st year graduate course, fall 1998
Financial Econometrics, advanced undergraduate course, spring 1998
Econometrics, undergraduate course, fall 1996
Microeconomics, graduate course, spring 1996

Publications

The Singularity of the Information Matrix of the Mixed Proportional Hazard Model (with Geert Ridder), *Econometrica* (2003).

Different Roles of Money: The case for capital controls (2003, May) *Journal of Associative Economics*.

Bayesian Analysis of Misspecified Models with Fixed Effects (2004), in *Advances in Econometrics: Maximum Likelihood Estimation of Misspecified Models: Twenty Years Late*. Edited by T. B. Fomby and R. Hill, Emerald Group Publishing, UK.

Proportional Hazard Models (with Jerry Hausman) (2007), in *The New Palgrave: Dictionary of Economics, 2nd Edition*, L. Blume and S. Durlauf, editors.

Predetermined Variables, (2007) in *International Encyclopedia of the Social Sciences, 2nd edition*, W. A. Darity, editor

Testing for Heterogeneity in Duration Models: A New, Semiparametric Test, Festschrift in honor of Tony Lancaster (2007)

“Panel data: Recent Developments” (2007) in *Advances in Economics, World Congress of the Econometric Society 2005*, edited by W. K. Newey and R. Blundell.

"The effect of food intake on longevity" (2007), *Economics Bulletin* (with Arthur Robson)

Dynamic Time Series Binary Choice (2011, forthcoming), *Econometric Theory* (with Robert de Jong)

Asymptotic Distribution of JIVE in a Heteroskedastic IV Regression with Many Instruments (2010, forthcoming), *Econometric Theory* (with Chao, Swanson, Hausman, and Newey)

Consistent Estimation and Orthogonality (2011, forthcoming), in *Advances in Econometrics: Missing Data Methods*. Edited by T. B. Fomby and R. Hill, Emerald Group Publishing, UK.

Articles Submitted to Refereed Journals

IV Estimation with Heteroscedasticity and Many Instruments
(Hausman, Newey, Woutersen, Chao, and Swanson) revision requested by QE.

A Simple GMM Estimator for the Semi-parametric Mixed Proportional Hazard Model (with Govert Bijwaard and Geert Ridder) revision requested by Journal of Econometrics.

Estimating a Semi-Parametric Duration Model with Heterogeneity and Time-Varying Regressors
(with Jerry Hausman) submitted to the Journal of Econometrics.

Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity
(Chao, Hausman, Newey, Swanson, and Woutersen), submitted to the Journal of Econometrics

Estimating the Derivative Function and Counterfactuals in Duration Models with Heterogeneity (with Jerry Hausman)) revision requested by Econometric Reviews

Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion (with Steffen Reinhold), submitted.

Testing Overidentifying Restrictions using Many Moments in *Advances in Econometrics: Essays in Honor of Jerry Hausman*, (Volume 29, 2012) edited by Badi Baltagi, Whitney Newey, Hal White and Carter Hill, Emerald Group Publishing, UK, conditionally accepted.

Working Papers

A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters
(presented at the University of Southern California, UWO)

Using the Structural Bootstrap to Calculate Confidence intervals for Functions of Interest
(with John Ham)

Instrumental Variable Estimation with Discrete Endogenous Regressors

(presented at Syracuse University, UCL, University of Mannheim, JHU Causality conference, U of Pennsylvania)

Robustness against Incidental Parameters.

In panel data with T observations per individual, the inconsistency of the common parameter is usually $O(1/T)$. This paper shows how to reduce this inconsistency to $O(1/T^2)$. It thereby gives an approximate solution to the incidental parameter problem of Neyman and Scott (1948). As an example, it shows how to apply this result to the general nonlinear and index models with endogenous regressors and fixed effects.

Estimating the hand of the past: New Estimators for Duration Models with Endogenous Regressors and Endogenous Censoring.

This paper develops new estimators for duration models that allow for endogenous regressors and fixed effects and thereby derives the first estimator for duration models that can distinguish between heterogeneity and state dependence (hysteresis) in duration models. I also show how to handle censoring and how to estimate the baseline hazard nonparametrically in a fixed and random effects models.

Efficient Estimation of the Dynamic Linear Model with Regressors and Fixed Effects (with Marcel Voia).

This paper gives efficiency results for the dynamic linear model with implicit and explicit parameterizations. Simulations show that the MSE of the integrated likelihood estimator is smaller than the MSE of existing estimators.

Research in progress

Estimating the Hand of the Past: Distinguishing State Dependence from Heterogeneity in Dutch and Australian Unemployment Data (with Paul Frijters).

This paper estimates duration dependence and lagged duration dependence using a newly developed estimator by Woutersen (2001).

A New Probability Distribution with some Stability Properties

Price Discrimination in the Market of Lubricating oils

I collected data on the prices and costs of Shell. In the Netherlands, the price-cost margin of lubricating oils of Shell varies considerably between customers (5% - 75%). The preliminary findings are that 'expert' customers, like traders and chemical companies, are better able to compare the lubricating oils of different suppliers. This strengthens their negotiation position, which enables them to pay less.

Sufficient Statistics and Predetermined Variables: An Impossibility Theorem

Minimal Asymptotic Distributions for Estimators of Panel Data Models.

Conference Presentations:

Econometric Society World Congress in Seattle, 2000: “Consistent Estimators for Panel Duration Data with Endogenous Censoring and Endogenous Regressors”.

Panel Data Conference in Geneva, 2000: “Consistent Estimators for Panel Duration Data with Endogenous Censoring and Endogenous Regressors”.

Econometric Society Winter Meeting in New Orleans, 2001: “Using the Integrated Hazard to correct for Selective Compliance”.

Society for Computational Economics, 7th International Congress at Yale University, 2001: “Robustness against Incidental Parameters and Mixing Distributions” and “Integrating Out Fixed Effects: Using Factorization in implicitly defined Likelihoods”.

Econometric Society European Meeting in Lausanne, 2001: “Robustness against Incidental Parameters and Mixing Distributions”.

Canadian Econometric Study Group in Waterloo, 2001: “Robustness against Incidental Parameters and Mixing Distributions”.

Econometric Society Winter Meeting in Atlanta, 2002: “Estimating Discrete Choice Models with Fixed Effects and General Predetermined Variables”.

Econometric Society European Meeting in Venice, 2002: “The Singularity of the Efficiency Bound of the Mixed Proportional Hazard Model”.

Econometric Society Winter Meeting in Washington D.C., 2003: “Estimating a linear model with multiple incidental parameters and predetermined regressors”.

Econometric Society American Summer Meeting in Evanston, 2003: “*Efficient Estimation of the Dynamic Linear Model with Regressors and Fixed Effects*”.

Econometric Society American Winter Meeting in Philadelphia, 2005: “*A Semi-Parametric Duration Model with Heterogeneity and Time-Varying Regressors*”

World Congress of the Econometric Society in London UK (2005): Invited discussion at the plenary session “Nonlinear Panel Data”

Econometric Society American Winter Meeting in Boston, 2006

Econometric Society European Meeting in Vienna, 2006: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters”.

Economics-Biostatistics conference on Causality at JHU, 2006

Econometric Society American Winter Meeting in Chicago, 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters”.

Econometric Society Meeting in Duke 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters”.

Economics-Biostatistics conference on Causality at JHU, 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters”.

Greater NY Area econometrics colloquium (in Philadelphia) 2007

Camp Econometrics in Itaca, NY, 2008: “Counterfactual Estimations Using the Transformation Model”.

Econometric Society Meeting in Pittsburgh 2008: “Counterfactual Estimations Using the Transformation Model”.

Econometric Society Meeting in Boston 2009 (summer meeting): “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion”.

Canadian Econometric Study Group in Ottawa, 2009, 26th annual meeting:
Invited presentation, sponsored by the Centre for Monetary and Financial Economics Carleton University, “Instrumental Variable Estimation with Discrete Endogenous Regressors”.

Econometric Society Meeting in Atlanta 2010 (part of the ASSA meeting): “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion”.

Cowles Foundation Summer Conference at Yale University, 2010: “Instrumental Variable Estimation with Discrete Endogenous Regressors”.

Camp Econometrics in Adirondacks, NY, 2010: “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion”.

Invited Lectures/Departmental Workshops:

2000: Brown University, Purdue University, Georgetown University, University of Western Ontario, Olin School of Business, University of British Columbia, Tinbergen Institute (Free University, University of Amsterdam, Erasmus University,) University of Toronto (Statistics), University of Toronto (Economics), Johns Hopkins University.

2001: Stanford University, University of Western Ontario, SUNY Buffalo, Queen’s University, Tinbergen Institute (Free University, University of Amsterdam, Erasmus University), University College London, University of Groningen, Ohio State University, University of Southern California, CEMFI (Centro de Estudios Monetarios y FInancieros).

2002: University College London, Princeton University, Harvard-MIT, University of Western Ontario, CentER (University of Tilburg), Tinbergen Institute (Free University, University of Amsterdam, Erasmus University), University of Windsor, Michigan State, Northwestern University, Penn State University.

2003: Johns Hopkins University, CAM-Center in Copenhagen, Penn State University,

Brown University.

2004: MIT-Harvard, UC Santa Barbara, U of Virginia

2005: Texas A&M, Rice University, Yale University, University of Maryland, Georgetown University, North Carolina State University.

2006: Johns Hopkins University (Department of Biostatistics), University of Texas Austin, Johns Hopkins University, University of Syracuse

2007: University of Southern California, University College London, Brown University, University of Mannheim, University of Pennsylvania, Carlton University, Johns Hopkins University, University of Michigan, University of Zurich

2008: University of Western Ontario, Johns Hopkins University

2009: Rutgers University, Carlton University, New York University, Johns Hopkins University

2010: University of Maryland, Johns Hopkins University, University of Arizona

2011: Ohio State University, North Carolina State University, University of Iowa, Johns Hopkins University

Research Grants:

2000-2001:	Quantifying the hand of the Past: Distinguishing between Path-Dependence and Heterogeneity in Dutch Unemployment Data. Faculty of Social Science Grant, UWO.	C\$ 6000
2001-2002:	New Duration Estimators for Evaluating the Re-employment Bonus Experiment. Faculty of Social Science, UWO.	C\$ 2000
2001-2004:	Hysteresis in Unemployment Spells. SSHRC Grant	C\$ 28,000
2001-2005:	CIBC Productivity and Human Capital Fellowship	C\$ 20,000

University Administrative Duties:

2000-2001: Member, Appointments Committee
2002-2003: Director workshop Applied/Econometrics
2004-2011: Member of the admission committee

Thesis Supervision:

Marcel Voia (first job: Carleton University)
Steffen Reinhold (first job: University of Mannheim)
Su-Hsin Chang first job: (Washington University, post doc)
Ji-Liang Shiu (first job: National Chung-Cheng University)
Kevin Thom (first job: New York University)

Thesis examining

Philippe Grégoire
Tilman Klumpp

Gary Geng
Abdurrahman Aydemir

Refereeing:

American Economic Review
Econometrica
Econometrics Journal
Economics Journal
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Labor Economics
Labour Economics
Review of Economic Studies
Review of Economics and Statistics
World Economy
Addison Wesley
National Science Foundation

Professional Affiliations

American Economic Association
American Statistical Association
Econometric Society

Languages

English, Dutch and German

References

Available upon request.