

## Contact

Economics, McGill University

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## Employment

- 2020 — present: Associate Professor, Department of Economics, McGill University.
- 2014 — 2020: Assistant Professor, Department of Economics, McGill University.
- 2008 — 2014: Assistant Professor, Department of Economics, UNC Chapel Hill.

## Education

- 2003 — 2008: Ph.D. in Economics, University of Washington.
- 1999 — 2001: M.S. in Statistics, Indian Statistical Institute.
- 1996 — 1999: B.Sc. Honors in Statistics, Presidency College, Calcutta University.

## Published/In Press Papers

- “Identification of Beliefs in the Presence of Disaster Risk and Misspecification,” with Eric Renault and Oscar Wahlstrom. *Advances in Econometrics: Essays in of Joon Y. Park*. Edited by: Yoosoon Chang, Sokbae Lee, and J. Isaac Miller.
- “On Efficiency Gains from Multiple Incomplete Subsamples.” *Econometric Theory*. 36: 488 - 525. (2020)
- “Score Tests in GMM: Why Use Implied Probabilities”, with E. Renault. *Journal of Econometrics*. 219: 260 - 289. (2020)
- “Indirect Inference with Possibly Endogenously Missing Exogenous Variables”, with D. Frazier and E. Renault. *Journal of Econometrics*. 205: 55 – 75. (2018)
- “GMM with Multiple Missing Variables”, with D. Guilkey. *Journal of Applied Econometrics*. 31: 678 – 706. (2016)
- “Shrinkage of Variance for Minimum Distance based Tests”, with E. Renault. *Econometric Reviews*. 34: 328 – 351. (2015)
- “A new method of projection-based inference in GMM with weakly identified nuisance parameters”, with E. Zivot. *Journal of Econometrics*. 164: 239 – 251. (2011)

- “A new projection-type split-sample score test in linear instrumental variables regression”, with T. Richardson, J. Robins and E. Zivot. *Econometric Theory*. 26: 1820 – 1837. (2010)
- “A comment on weak instrument robust tests in GMM and the New Keynesian Phillips Curve”, with E. Zivot. *Journal of Business and Economic Statistics*. 27: 328 – 331. (2009)
- “Awareness and the demand for environmental quality: survey evidence on drinking water in urban India”, with J. Jalan and E. Somanathan. *Environment and Development Economics*. 14: 665 – 692. (2009)

### Active Working Papers

- “Efficient estimation of regression models with user-specified parametric model for heteroskedasticity,” with Eric Renault. (It supersedes the paper titled: “A direct route to optimal parametric weighted least squares”.)
- “Efficient estimation in the sub and full populations with monotonically missing at random data,” with Jean-Louis Barnwell.
- “A review of parametric doubly-robust estimators using missing-at-random data,” with Hye-Young Min and Jean-Louis Barnwell. [Invited non-technical short review drawing on part of an older paper with Hye-Young Min]
- “Improved Projection GMM-LM Tests for Linear Restrictions.”
- “Finite-sample improvements of score tests by the use of implied probabilities from Generalized Empirical Likelihood,” with Eric Renault.
- “Heavy Tail Robust Estimation and Inference for Average Treatment Effect,” with Jonathan Hill.

All these papers and other working papers are available from my [web page](#).

### Honors and Awards

- SSHRC Insight Development Grant: “Using partial least squares to obtain better instrumental variables estimators”, (2019–2024).
- Various internal grants from McGill for research and travel.
- Song and Park Award for Graduate Teaching, UNC Chapel Hill: 2014.

- Song and Park Award for Graduate Teaching, UNC Chapel Hill: 2010 (co-winner).
- Song and Park Award for Graduate Teaching, UNC Chapel Hill: 2009.
- Henry T. Buechel Fellowship, University of Washington, 2006.
- James O. York Fellowship, University of Washington, 2003.
- Order of Merit Certificate, Calcutta University, 2000.
- 1st position in B.Sc. Part I examination, Presidency College, Calcutta University, 1998.
- 1st position in B.Sc. Part II examination, Presidency College, Calcutta University, 1999.

### **Presentations in Conference and Seminars**

- 2022: York University, Cireq Econometrics Conference (poster), MEG Conference .
- 2021: Indiana University, NY Camp Econometrics Conference .
- 2019: McMaster University, MEG Conference, CESG Conference (poster).
- 2018: University of Sherbrooke, NY Camp Econometrics Conference, Cireq Econometrics Conference, MEG Conference, ISI Kolkata, ACEGD Conference ISI Delhi.
- 2017: Bank of Canada, University of Illinois Urbana Champaign, NY Camp Econometrics Conference.
- 2016: University of North Carolina, Brown University.
- 2015: Queen's University, McGill University (Bio-Stat), University of Montreal.
- 2013: NASM Conference, MEG Conference, University of Sydney (Business Analytics), University of New South Wales, Canterbury University, University of Sydney (Econ), University of Washington, University of West Virginia, McGill University, Concordia University.
- 2012: Conference in Honor of Charles Nelson, Asian Meeting of Econometric Society, Virginia Tech University, Purdue University.
- 2011: Asian Meeting of Econometric Society, MEG Conference, University of Chicago GSB.
- 2010: MEG Conference, Ohio State University.

- 2009: NASM Conference, JSM Conference, MEG Conference, University of Montreal, University of British Columbia.
- 2008: NC State University, University North Carolina, Queen's University, University of Waterloo.
- 2007: NASM Conference, ESRC Study Group Bristol, MEG Conference.

### **Ad hoc peer review**

Advances in Econometrics; Annals of Statistics; Biometrika; Canadian Journal of Economics; Contemporary Economic Policy; Econometrica, Econometric Theory; Economics Letters; Environment and Development Economics; Journal of Applied Econometrics; Journal of Business and Economic Statistics, Journal of Econometrics; Journal of Money, Credit and Banking; Journal of Statistical Planning and Inference; National Science Foundation (USA); Oxford Bulletin of Economics and Statistics; Shota Rustaveli National Science Foundation (Georgia); Southern Economic Journal, Statistica Sinica

### **Courses Taught**

- McGill University: ECON 257 D2 (Honors Statistics); ECON 468 (Honors Econometrics); ECON 662D1 (Graduate Econometrics I); ECON 662D2 (Graduate Econometrics II); ECON 742 (Empirical Microeconomics)
- University of North Carolina, Chapel Hill: ECON 570 (Economic Applications of Statistical Analysis); ECON 870 (Advanced Econometrics); ECON 873 (Microeconomics); ECON 970 (Dissertation Workshop in Econometrics and Financial Econometrics); ECON 994 (Research in Econometrics)
- University of Washington: ECON 200 (Introduction to Microeconomics); ECON 201 (Introduction to Macroeconomics); ECON 482 (Econometric Methods)

### **Student Supervision**

- McGill University (\* represents ongoing)
  - Undergraduate Thesis: Nanxi Fu, Adelina Nie, Claudia Kandel, Matthew Forestell
  - Master's Thesis: Jung Hwan Kim, Ramya Mukutaraman, Hosein Maliki, Somayeh Kaviani, Yiqin Song, Shiman Cheng, Karim Qasim, Jingjie Guo

- Committee member for PhD. Dissertation: Byunguk Kang, Nagham Sayour, Qian Sun (co-supervisor), Xian Zhang, Jean-Louis Barnwell-Menard, Yang Ning\* (co-supervisor), Yiran Chen\* (co-supervisor), Raphaël Langevin\* (co-supervisor), Guannan Li\* (co-supervisor)
- University of North Carolina, Chapel Hill
  - Honors Thesis (both awarded Highest Honors): Sarah Whitley, Alex Hardee
  - Master’s Thesis: Pragya Singh, David Wright, Michael Smalenberger
  - Committee member for PhD. Dissertation: Olesya Fomenko, Codrin Nedita, Stanislav Khrapov, Fernando Chague, Stephen Goldberger, David Frazier, Hye-Young Min (co-supervisor), Gregory McAtee, Kaiji Motegi, Mai Anh Ngo, Nazire Ozkan, Christian Posso

### Other Services

- CIREQ Conference “Advances in Microeconometrics”: Co-organizer (2022)
- 8th Annual Conference of the International Association of Applied Econometrics: Scientific Committee member in the general area of “Advanced Methods in Econometrics: Empirical Applications II” (2021)
- Montreal Econometrics Seminar: Co-organizer (2016 — )
- University of Alberta: External Examiner for PhD dissertation (one time)
- McGill University: Pro-Dean for PhD defence (Sociology) (one time)
- McGill University: Undergraduate Honours Advisor (2022 – )
- McGill University: Econometrics Curriculum Coordinator – BA, MA, PhD (2018 — )
- McGill University: Graduate Admissions Committee (2015 — 2020)
- McGill University: Faculty Coordinator for Econometrics Game (2016 — )
- McGill University: Chair Econometrics Qualifying Exam (2020 — )
- UNC Chapel Hill: Advisory Committee (2010 -- 2011)
- UNC Chapel Hill: Junior Recruitment Committee (2011, 2012)