CURRICULUM VITAE
Guido Kuersteiner
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Address

Georgetown University
ICC580 Department of Economics
37th and O Streets, NW
Washington, DC 20057

E-mail: gkuerste@ucdavis.edu
http://www.econ.ucdavis/gkuerste

Degrees

05/97	Ph.D. (Economics, Yale University)
05/96	MPhil (Economics, Yale University)
01/95	MA (Economics, Yale University)
07/93	M.Sc. (Econometrics and Mathematical Economics, London School of Economics and Political Science), with distinction
11/91	*licentiatus rerum politicarum* (Economics and Computer Science, University of Bern, Switzerland), *summa cum laude*

Current Positions

2009/10	Visiting Professor, Georgetown University
2006-	Associate Professor, UC Davis

Editorial Positions

Co-Editor *Econometric Theory* (2007-)
Associate Editor *Econometrics Journal* (May 2007-)
Associate Editor *Review of Economics and Statistics* (2003-)
Associate Editor *Journal of Business and Economic Statistics* (2005-)
Associate Editor *Econometric Theory* (2005-2006)

Past Positions

2005-2006	Associate Professor, Boston University (tenured)
2004-2005	Associate Professor of Economics (without tenure), Boston University
2003-2004	Associate Professor of Economics (without tenure), MIT
Spring 2004	Visiting Scholar, New York University, Department of Economics
Fall 2003	Visiting Associate Professor, Yale University, Department of Economics
1997- 2003	Assistant Professor of Economics, Massachusetts Institute of Technology

Fellowships and Awards

2005	Neu Family Award for Excellence in Teaching In Economics
1995-1996	Alfred P. Sloan Dissertation Fellowship
1993-1997	Yale University Fellowship

1993	Overseas Research Students Award (United Kingdom)
1992	London School of Economics Graduate Studentship

Grants

2001-2004	NSF Grant No. SES-0095132: Small Sample Refinements of Moment Based Estimators
2004-2005	NSF Grant No. SES-0523186: Small Sample Refinements of Moment Based Estimators

Teaching

2006-2009	Graduate Time Series ECN 240C
2006-2009	Undergraduate Econometrics ECN140
2006-2009	Undergraduate Financial Economics ECN134
2008	Undergraduate Topics in Econometrics ECN190
2006	Undergraduate Statistics Ec 305
2005,2006	Masters Econometrics Ec 507
2004-2005	Graduate Statistics Ec 707
Fall 2003	Graduate Nonlinear Econometrics (Yale Econ 554b)
2001, 2002	Undergraduate Financial Economics (14.45)
1997-2002	Graduate Time Series (14.384)
1998-2002	Graduate Econometrics (14.381)
1999, 2000	Graduate Topics in Econometrics (14.386)
Spring 1998	Undergraduate Advanced Macroeconomics (14.40)

Scientific Publications

"Difference in Difference meets Generalized Least Squares: Higher Order Properties of Hypotheses Tests" (with Jerry Hausman), *Journal of Econometrics,* 144 (2008), 371-391.

"Long difference instrumental variables estimation for dynamic panel models with fixed effects", *Journal of Econometrics,* 140 (2007), 574-617.

"Granger-Sims Causality" to appear in the *New Palgrave Dictionary of Economics*, 2nd edition, edited by Steven Durlauf and Lawrence Blume, Macmillan.

"Automatic Inference for Infinite Order Vector Autoregressions" *Econometric Theory*, 21 (2005), 85-115.

"Estimation with Weak Instruments: Accuracy of Higher Order Bias and MSE Approximations," (with Jinyong Hahn and Jerry Hausman), *Econometrics Journal,* 7 (2004), 272-306.

“Asymptotic Distribution of Misspecified Random Effects Estimator for a Dynamic Panel Model with Fixed Effects When Both n and T are Large” (with Jinyong Hahn and Myeong Hyeon Cho), *Economics Letters*, 84 (2004), 117-125.

“Moment Selection and Bias Reduction for GMM in Conditionally Heteroskedastic Models,” forthcoming in “Econometric Essays in Honor of Peter Phillips”, D. Corbea, S. Durlauf and B.E. Hansen (eds), Cambridge University Press.

“Discontinuities of Weak Instrument Limiting Distributions,” (with Jinyong Hahn), *Economics Letters*, 75 (2002), 325-331.

“Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects,” (with Jinyong Hahn), *Econometrica*, 70 (2002), 1639-1657.

“Efficient Instrumental Variables Estimation for Autoregressive Models with Conditional Heteroskedasticity,” *Econometric Theory*, 18 (2002), 547-583.

“Optimal Instrumental Variables Estimation for ARMA Models,” *Journal of Econometrics*, 104(2) (2001), 359-405.

“Interest rates and exchange rates under money supply targets,” (with Walter Wasserfallen), *Journal of Monetary Economics*, 33 (1994), 201-230.

“Real Business Cycle Models - Some Evidence for Switzerland,” (with Marcel Rindisbacher), *Swiss Journal of Economics and Statistics*, 130 (1994), 21-43.

Other Publications

Book review of “Generalized Method of Moments Estimation,” by L. Matyas (ed) for the *Journal of the American Statistical Association*, 95(451), 1014-1016.

Working Papers

“Semiparametric Causality Tests Using the Policy Propensity Score” (with Joshua Angrist), NBER Working Paper 10975.

“Bias Reduction for Dynamic Nonlinear Panel Models with Fixed Effects” (with Jinyong Hahn).

“Selecting the Number of Instruments for GMM Estimators of Linear Time Series Models.”

"Bandwidth Choice for Bias Estimators in Dynamic Nonlinear Panel Models" (with Jinyong Hahn).

"Higher Order Properties of the Bootstrap Bias Corrected Maximum Likelihood Estimator" (with Jinyong Hahn and Whitney Newey).

"Estimator Averaging for Two Stage Least Squares" (with Ryo Okui).

Other Professional Activities

Program Committee member for the 2005 World Congress of the Econometric Society.
Program Committee member for the 2006 Latin American Meeting of the Econometric Society

Professional Organizations

Member: American Economic Association, Econometric Society, Institute of Mathematical Statistics

Referee for:

Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Journal, Economics Letters, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Monetary Economics, Journal of Multivariate Analysis, Journal of Public Economics, Journal of Time Series Analysis, Review of Economic Studies, Review of Economics and Statistics, National Science Foundation