

# MITALI DAS

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## EDUCATION

Ph.D. Economics, M.I.T, 1998

Dissertation: *Nonparametric Instrumental Variables and Sample Selection Models: Theory and Applications*  
(Supervisors: W. Newey, J. Hausman, J. Bai)

A.B., Economics, Mt. Holyoke College, 1993. *Summa cum Laude*.

## RESEARCH INTERESTS AND TEACHING

Econometrics (Cross-sectional, Semiparametric), Finance

*Courses Taught:* Graduate Econometrics, Topics in Econometrics (Graduate),  
Intermediate Macroeconomics, Intermediate Microeconomics,  
Introduction to Econometrics (Undergraduate),

## PROFESSIONAL EXPERIENCE

Associate Professor of Economics, University of California-Davis, Davis CA. July 2006- Current.

Associate Professor of Economics, Columbia University, New York NY. July 2002-June 2006.

Post-doctoral Research Fellow, C.B.R.S.S, Harvard University, Cambridge MA. July 2001-June 2002.

Assistant Professor of Economics, Columbia University, July 1998-June 2002.

Mt. Holyoke College Career and Leadership Mentoring Network, 2003-2005.

Selection Committee, International Graduate Research Fellowships, American Association of University Women.

Washington D.C. 2002-2004, 2006-2007, 2008

Analyst, International Labor Organization, Geneva Switzerland, 1992.

## GRANTS AND RESEARCH AWARDS

*The Ford Foundation*, Grant Number 7-78325 (July 2004- July 2007)

New York Alliance for Healthcare, Research Award. July 2001-July 2003.

Columbia University International Business Award (joint with S. Jain-Chandra), July-September 2002.

Council Grant for Summer Research. Columbia University, New York. June 1999, June 2000

American Association of University Women Graduate Fellowship, 1994-1996

## RESEARCH

### Working Papers & Submitted Research

- “Mean Variance Spanning Tests for Frontier Equity Markets”, 2008.
- “Risk Exposure in Frontier Equity Markets”, 2007.
- “Conditional Asset Pricing in Frontier Equity Markets”, 2008.
- “Opening and Evolution of Frontier Equity Markets”, 2007.
- “Income Inequality in the HIPC”, (joint work with S. Mohapatra), 2008.
- “Estimation of a Semiparametric Ordered Choice Models with Application to Portfolio Choices” (joint work with S. D’Amico), Federal Reserve Board of Governors, working paper, 2007
- “Nonclassical Measurement Error in Nonrandomly Selected Data : Application to Drug use among Expectant Mothers”, with Changxiu Li.
- “Linear Regression for Panel Duration with Dependent Censoring and Nonadditive Fixed-effects”, with Zhiliang Ying.
- “Assessing the Short Run Consequences of Bereavement on Medical Expenditures in the Elderly Population”, with Claudia Canals.

### Published Research

- “Semiparametric Analysis with Grouped Dependent Variables and Application to Physicians’ Provision of Charity Care”, **Journal of Business and Economics Statistics**, 2008, Volume 26, 446-459.
- “Functional Coefficient Instrumental Variables Models,” with Zongwu Cai, Huaiyu Xiong and Xizhi Wu, **Journal of Econometrics**, 2006, 144, 207-241.
- “Instrumental Variables Estimators for Nonparametric Models with Discrete Endogenous Regressors”, **Journal of Econometrics**, 2004, Volume 124, 335-361.
- “Simple Estimators for Nonparametric Panel Data Models with Sample Attrition”, **Journal of Econometrics**, 2003, Volume 120, 1, 159-180.
- “Estimation of Sample Selection Models”, with Whitney Newey and Frank Vella, **Review of Economic Studies**, 2003, Volume 70, 33-58.
- “Income Inequality: The Aftermath of Stock Market Liberalization in Emerging Markets”, with S. Mohapatra, 2002, **Journal of Empirical Finance**, Volume 10, 217-248. (*Winner*, Biennial Award for Best Paper published in the JEF).
- “Estimation of a Panel Data Model with Insufficient Exclusion Restrictions”, **Journal of Econometrics**, 2001, Volume 114, 2, 297-328.

- “Prescriber Intent, Off-label Usage and the Early Discontinuation of Antidepressants”, with Jay Pomerantz, Ernie Berndt, Stan Finkelstein et. al, **Journal of Clinical Psychiatry**, 2003, Volume 65(3), 395-404.
- “The inter-generational link in income inequality: evidence from Adoptions”, with Tanja Sjogren, **Economics Letters**, 2001, Volume 75, 55-60.
- “My Policies or Yours- Have OECD Agricultural Policies Affected Incomes in Developing Countries”, in **Globalization and Poverty**, Ann Harrison (editor), University of Chicago Press.
- “Income Inequality: The Aftermath of Stock Market Liberalization in Emerging Markets”, with S. Mohapatra, **Emerging Markets**, Richard Roll (editor), International Library of Critical Writings, 2002.

**Other** (may or may not be available for download)

- “Modeling measurement error in Binary Covariates at the latent model level”, (*joint with Changxiu Li*), 2005.
- “Random Censoring Models: Theory and Simulation”, (*joint work with Z. Cai*), 2003.
- “Rank Estimation of a Panel Data Duration Model with Dependent Censoring”, 2001.
- “Monotone Comparative Statics and the Estimation of Behavioral Parameters”, 2000.

**COMPUTATIONAL AND LANGUAGE EXPERTISE**

Computational: *Gauss*, *Matlab*: High Proficiency (Original Code for Published Research Papers)  
*Stata*, *SAS*: Proficient.

Language: English, Hindi (High Proficiency). French (medium proficiency in spoken, high proficiency in reading and comprehension). Bhasa Indonesia (some proficiency).

**PROFESSIONAL SERVICE**

- “Co-organizer (with W. Newey), of the NSF/NBER *Conference for Econometrics and Mathematical Economics* (CEME), Cambridge MA. April 2006.
- Co-organizer (with Z. Yang), of the *Advances in Hazard Modeling and Duration Data*, sponsored by the Institute of Mathematical Sciences, Singapore. March 2005.
- Selection Committee and Panel Member, International Graduate Research Fellowships, *American Association of University Women*, 2002-2004, 2006-2007, 2008
- *Refereeing Services*: Journal of Econometrics, Econometrica, Journal of the American Statistical Association, National Science Foundation, Review of Economic Studies, Economics Letters, Review of Economics and Statistics, Journal of Human Resources, Journal of Industrial Organization, Southern Economic Journal, Labor Economics, Econometrics Journal, Journal of Business and Economics Statistics.

**Students Advised (First Placements)**

Pritha Mitra (IMF)

Stefania D'Amico (Federal Reserve Board of Governors)  
Changxiu Li (Lehman Brothers)  
Sanket Mohapatra (World Bank)  
Christian Capuano, (University of Toronto, Business)  
Chi Mac (*The Brattle Group*)  
Sonali Jain-Chandra, (IMF)  
Xiaoyan Zhang, (Cornell University, Business)  
Alshadye Yemane, *Urban Institute*.

*References Available Upon Request.*

Vitae Date: August 2008