BRUCE E. HANSEN
Trygve Haavelmo Professor of Economics
Phipps Distinguished Chair in Economics

November 2025

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University of Wisconsin
Madison, WI 53706-1393
Email: bruce.hansen@wisc.edu
url: users.ssc.wisc.edu/~bhansen
Born: April 18, 1962
Personal: U.S. citizen, married, two children

Education

1984	A.B. (Economics/Philosophy) Occidental College, Summa cum Laude
1986	M.A. (Economics) Yale University
1989	Ph.D. (Economics) Yale University

Academic Positions

1989-1992	Assistant Professor, Department of Economics, University of Rochester
1992-1994	Associate Professor, Department of Economics, University of Rochester
1994-1995	Associate Professor, Department of Economics, Boston College
1995-1998	Professor, Department of Economics, Boston College
1998-2008	Professor, Department of Economics, University of Wisconsin
2008-	Trygve Haavelmo Professor of Economics, University of Wisconsin
2015-	Mary Claire Aschenbrener Phipps Distinguished Chair, University of Wisconsin

Grants

1991-1992	National Science Foundation Grant SES-9022176
1992-1993	National Science Foundation Grant SES-9120576
1994-1996	Alfred P. Sloan Foundation Research Fellowship
1994-1997	National Science Foundation Grant SBR-9412339
1998-2001	National Science Foundation Grant SBR-9807111
2003-2006	National Science Foundation Grant SBR-0241152
2006-2009	National Science Foundation Grant SES-0550908
2010-2013	National Science Foundation Grant SES-0961258
2013-2016	National Science Foundation Grant SES-1258858
2017-2020	National Science Foundation Grant SES-1656123

Honors and Awards

Fellow, Econometric Society, 2000
Fellow, Journal of Econometrics, 2000
Fellow, International Association for Applied Econometrics, 2018
Kellett Mid-Career Award, University of Wisconsin, 2005
WARF Professorship, University of Wisconsin, 2008
Leon Epstein Faculty Fellow Award, University of Wisconsin, 2010-2011
Zellner Award, *Journal of Econometrics*, 2020

Editorial & Professional Positions

1995-2008	Co-Editor	*Econometric Theory*
1996-2008	Associate Editor	*Econometrica*
1992-1995	Associate Editor	*Econometric Theory*
2011-2021	Board of Directors	National Bureau of Economic Research
2015-2018	North American Standing Committee, Econometric Society	
2019-	Board of Directors	International Association of Applied Econometrics
2020-	Advisory Committee	Institute of Economies, Academia Sinica

Books:

Probability and Statistics for Economists
Princeton University Press, 2022.

Econometrics
Princeton University Press, 2022.

Refereed Publications:

[1] "Estimation and inference in models of cointegration: A simulation study," with P.C.B. Phillips, ***Advances in Econometrics*** (1990), 8, 225-248.

[2] "Statistical inference in instrumental variables regression with I(1) processes," with P.C.B. Phillips, ***Review of Economic Studies*** (1990), 57, 99-125.

[3] "Strong laws for dependent heterogeneous processes," ***Econometric Theory*** (1991), 7, 213-221, and "Erratum" (1992), 8, 421-422.

[4] "GARCH(1,1) processes are near-epoch dependent," ***Economic Letters*** (1991), 36, 181-186.

[5] "Efficient estimation and testing of cointegrating vectors in the presence of deterministic trends," ***Journal of Econometrics*** (1992), 53, 87-121.

[6] "Testing for parameter instability in linear models," ***Journal of Policy Modeling*** (1992), 14, 517-533.

[7] "Heteroskedastic cointegration," ***Journal of Econometrics*** (1992), 54, 139-158.

[8] "Tests for parameter instability in regressions with I(1) processes," ***Journal of Business and Economic Statistics*** (1992), 10, 321-335. Reprinted in Twentieth Anniversary Commemorative Issue of ***Journal of Business and Economic Statistics*** (2002), 20, 45-59.

[9] "Convergence to stochastic integrals for dependent heterogeneous processes," ***Econometric Theory*** (1992), 8, 489-500.

[10] "The likelihood ratio test under non-standard conditions: Testing the Markov switching model of GNP," ***Journal of Applied Econometrics*** (1992), 7, S61-S82. Also in ***Nonlinear Dynamics, Chaos and Econometrics***, ed. M.H. Pesaran and S.M. Potter (1993), John Wiley & Sons. Also "Erratum", ***Journal of Applied Econometrics***, (1996), 11, 195-198.

[11] "Consistent covariance matrix estimation for dependent heterogeneous processes," ***Econometrica*** (1992), 60, 967-972.

[12] "Asymptotic theory for the GARCH(1,1) quasi-maximum likelihood estimator," with Sang-Won Lee, ***Econometric Theory*** (1994), 10, 29-52.

[13] "Autoregressive conditional density estimation," ***International Economic Review*** (1994), 35, 705-730.

[14] "Are seasonal patterns constant over time? A test for seasonal stability," with Fabio Canova, ***Journal of Business and Economic Statistics*** (1995), 13, 237-252.

[15] "Rethinking the univariate approach to unit root tests: How to use covariates to increase power," ***Econometric Theory*** (1995), 11, 1148-1171.

[16] "Regression with non-stationary volatility," ***Econometrica*** (1995), 63, 1113-1132.

[17] "Residual-based tests for cointegration in models with regime shifts," with Allan Gregory, ***Journal of Econometrics*** (1996), 70, 99-126.

[18] "Stochastic equicontinuity for unbounded dependent heterogeneous arrays," ***Econometric Theory*** (1996), 12, 347-359.

[19] "Tests for cointegration in models with regime and trend shifts," with Allan Gregory, ***Oxford Bulletin of Economics and Statistics***, (1996), 58, 555-560.

[20] "Inference when a nuisance parameter is not identified under the null hypothesis," ***Econometrica*** (1996), 64, 413-430.

[21] "Review article. Methodology: Alchemy or Science?" ***The Economic Journal***, (1996), 106, 1398-1413.

[22] "Approximate asymptotic p-values for structural change tests," ***Journal of Business and Economic Statistics*** (1997), 15, 60-67.

[23] "On the issue of functional form choice in hedonic price functions: Further evidence," with John Halstead and Rachel Bouvier, ***Environmental Management*** (1997), 21, 759-765.

[24] "Inference in TAR models," ***Studies in Nonlinear Dynamics and Econometrics***, (1997), 2.

[25] "Testing for linearity," ***Journal of Economic Surveys*** (1999), 13, 551-576.

[26] "Threshold effects in non-dynamic panels: Estimation, testing, and inference," ***Journal of Econometrics*** (1999), 93, 345-368.

[27] "The grid bootstrap and the autoregressive model," ***Review of Economics and Statistics*** (1999), 81, 594-607.

[28] "Sample splitting and threshold estimation" ***Econometrica*** (2000), 68, 575-603.

[29] "Testing for structural change in conditional models," ***Journal of Econometrics*** (2000), 97, 93-115.

[30] "Threshold autoregression with a unit root," with Mehmet Caner, ***Econometrica*** (2001), 69, 1555-1596.

[31] "The new econometrics of structural change: dating changes in U.S. Labor Productivity, ***Journal of Economic Perspectives***, (2001), 15, 117-128.

[32] "Testing for two-regime threshold cointegration in vector error-correction models," with Byeongseon Seo, ***Journal of Econometrics*** (2002), 110, 294-318.

[33] "Generalized Method of Moments and Macroeconomics," with Kenneth West, ***Journal of Business and Economic Statistics*** (2002), 20, 460-469.

[34] "On the Reliability of Recounts from Undervotes: Evidence from the 2000 Presidential Election," ***Journal of the American Statistical Association*** (2003), 98, 292-298.

[35] "How responsive are private transfers to income? Evidence from a laissez-faire economy," with Donald Cox and Emmanuel Jimenez, ***Journal of Public Economics*** (2004), 88, 2193-2219.

[36] "Instrumental variable estimation of a threshold model," with Mehmet Caner. ***Econometric Theory***, (2004), 20, 813-843.

[37] "Challenges for Econometric Model Selection," ***Econometric Theory***, (2005), 21, 60-68.

[38] "Exact Mean Integrated Squared Error of Higher-Order Kernel Estimators," ***Econometric Theory***, (2005), 21, 1031-1057.

[39] "Interval Forecasts and Parameter Uncertainty," ***Journal of Econometrics*** (2006), 135, 377-398.

[40] "Edgeworth expansions for the Wald and GMM statistics for nonlinear restrictions," ***Econometric Theory and Practice: Frontiers of Analysis and Applied Research*** (2006), edited by Dean Corbae, Steven N. Durlauf and Bruce E. Hansen. Cambridge University Press.

[41] "Least Squares Model Averaging," ***Econometrica***, (2007), 75, 1175-1189.

[42] "Uniform Convergence Rates for Kernel Estimation with Dependent Data," ***Econometric Theory***, (2008), 24, 726-748.

[43] "Least Squares Forecast Averaging," ***Journal of Econometrics***, (2008), 146, 342-350.

[44] "Averaging Estimators for Regressions with a Possible Structural Break," ***Econometric Theory***, (2009), 35, 1498-1514.

[45] “Averaging Estimators for Autoregressions with a Near Unit Root,” ***Journal of Econometrics***, (2010), 158, 152-155.

[46] “Threshold autoregression in economics,” ***Statistics and Its Interface***, (2011), 4, 123-127.

[47] “Jackknife model averaging,” with Jeffrey Racine, ***Journal of Econometrics***, (2012), 167, 38-46.

[48] “Nonparametric Sieve Regression: Least Squares, Averaging Least Squares, and Cross-Validation,” ***The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics***, (2014), edited by Jeffrey S. Racine, Liangjun Su, and Aman Ullah, Oxford University Press.

[49] “Model averaging, asymptotic risk, and regressor groups,’’ ***Quantitative Economics***, (2014), 5, 495-530.

[50] “Asymptotic Moments of Autoregressive Estimates with a Near Unit Root and Minimax Risk,” in Yoosoon Chang, Thomas B. Fomby, Joon Y. Park (ed.) ***Advances in Econometrics***, (2014), 33, 3-21.

[51] “Purchasing Power Parity and the Taylor Rule,” with Hyeongwoo Kim, Ippei Fujiwara, and Masao Ogaki, ***Journal of Applied Econometrics***, (2015), 30, 874-903

[52] “The Integrated Mean Squared Error of Series Regression and a Rosenthal Hilbert-Space Inequality,” ***Econometric Theory***, (2015), 31, 337-361.

[53] “Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach,” with Xu Cheng, ***Journal of Econometrics***, (2015), 186, 280-293.

[54] “Shrinkage Efficiency Bounds,” ***Econometric Theory***, (2015), 31, 860-879.

[55] “Efficient Shrinkage in Parametric Models,” ***Journal of Econometrics***, (2016) 190, 115-132.

[56] “Minimum Mean Squared Error Model Averaging in Likelihood models,” with Gerda Claeskens and Ali Charkhi, ***Statistica Sinica***, (2016), 26, 809-840.

[57] “The Risk of James-Stein and Lasso Shrinkage,” ***Econometric Reviews***, (2016), 35, 1456-1470.

[58] “Regression Kink with an Unknown Threshold,” ***Journal of Business and Economic Statistics***, (2017), 35, 228-240.

[59] “A Stein-Like 2SLS Estimator,” ***Econometric Reviews***, (2017).

[60] “Time series econometrics for the 21st century,” ***The Journal of Economic Education***, (2017) 4, 48, 137-145.

[61] “Johansen’s Reduced Rank Estimator is GMM,” ***Econometrics***, (2018), 6, 26.

[62] “Asymptotic Theory for Clustered Samples,’’ with Seojeong Lee, ***Journal of Econometrics***, (2019), 210, 268-290. Winner of 2020 Zellner Award for best paper in theoretical econometrics published by the *Journal of Econometrics* in 2018 or 2019.

[63] "Inference for Iterated GMM Under Misspecification," with Seojeong Lee, ***Econometrica***, (2021), 89, 1419-1447.

[64] "A Modern Gauss-Markov Theorem," ***Econometrica***, (2022), 90, 1283-1294.

[65] "Bootstrap Model Averaging Unit Root Inference," with Jeffrey S. Racine, ***Essays in Honor of Subal Kumbhakar (Advances in Econometrics, Vol. 46)***, (2024), edited by Christopher F. Parmeter, Mike G. Tsionas, and Hung-Jen Wang, Emerald Publishing Limited, 81-98.

[66] "Reply to *Comment on 'A Modern Gauss-Markov Theorem'*", ***Econometrica***, (2024), 92, 925-928.

[67] "Standard Errors for Two-Way Clustering with Serially Correlated Time Effects," with Harold D. Chiang and Yuya Sasaki, ***Review of Economics and Statistics***, (2024), forthcoming.

[68] "Standard Errors for Difference-in-Difference Regression," ***Journal of Applied Econometrics***, (2025), 40, 291-308.

[69] "Jackknife Standard Errors for Clustered Regression," ***Review of Economic Studies***, (2025), forthcoming.

Edited Volume

Econometric Theory and Practice: Frontiers of Analysis and Applied Research, edited by Dean Corbae, Steven N. Durlauf and Bruce E. Hansen. (2006) Cambridge University Press.

Reviews and Comments

[1] "Discussion of 'Data Mining Reconsidered' by Kevin Hoover and Stephen Perez," ***Econometrics Journal*** (1999), 2, 192-201.

[2] "Book Review: *Handbook of Econometrics*, Volume 4," with Joel Horowitz, ***Econometric Theory*** (1997), 13, 119-132.

[3] "Book Review: *Time Series Analysis* by James D. Hamilton," ***Econometric Theory*** (1995), 11, 625-631.

[4] Comment on "Testing for common features" by R. Engle and S. Kozicki, ***Journal of Business and Economic Statistics*** (1993), p. 385-386.

[5] Comment on "Further evidence on business cycle duration dependence" by F.X. Diebold, G.D. Rudebusch and D.E. Sichel, ***Business Cycles, Indicators, and Forecasting***, ed. J.H. Stock and M.W. Watson (1993), p. 280-284.

[6] Comment on "Feature Matching in Time Series Modeling" by Yingcun Xia and Howell Tong, ***Statistical Science,*** (2011), 26, 47-48.

[7] "Guest Editors Introduction: The Special 18th Meeting of the New Zealand Econometric Study Group

in Honor of Peter C. B. Phillips," with Joon Park, ***Econometric Theory*** (2014), 30, 715-718.

[8] Comment on "In-sample inference and forecasting in misspecified factor models" by M. Carrasco and B. Rossi, with Xu Cheng, ***Journal of Business and Economic Statistics*** (2016), 34, p. 345-347.

Special Courses

December 1996
Workshop of the Netherlands Network of Economics, Maastricht, Netherlands
"The Econometrics of Structural Change"
5-day course for graduate students

June 2004
Centro Interuniversitario di Econometria (CIDE) Summer School, Bertinoro, Italy
"Structural Change and Threshold Models"
5-day course for graduate students

August 2010
International Monetary Fund
"Forecast Combination"
1-day course for IMF Staff

November 2010
UC Riverside
Distinguished visitor

September 2011
Boston University
Distinguished visitor
5-day course for graduate students

October 2011
International Monetary Fund
"Forecasting"
3-day course for IMF Staff

July 2012
Advanced Summer School in Economics and Econometrics, University of Crete
"Time Series and Forecasting"
5-day course for graduate students

October 2013
Central Bank of Chile
"Forecasting"
3-day course for CBC staff

October 2014

Statistics Norway
"Forecasting Combination, Threshold, & Nonlinear Autoregression"
2-day course for staff

June 2017
University of Aarhus
"Selection and Shrinkage in Nonparametric Regression"
2-day, 4-lecture short course

February 2019
Hong Kong University
"Model Selection and Averaging"
2-day course for graduate students

July 2020
Advanced Summer School in Economics and Econometrics, University of Crete
"Model Selection, Averaging, and Machine Learning"
5-day course for graduate students

December 2021
Conference on Computation and Financial Econometrics
"Model Selection, Averaging, Shrinkage, and the Lasso"
One-Day Course

December 2022
Dehli Winter School of Economics
"Clustered Regression, Two-Way Clustering, and the Modern Gauss-Markov Theorem"
One-Day Course

Conference Presentations

1987 Econometric Society Summer Meetings
1990 ENSAE Conference on ARCH Models (Paris)
World Congress of the Econometric society, Barcelona
Canadian Econometric Study Group
Econometric Society Winter Meetings
1991 Conference on Nonlinear Dynamics and Econometrics, UCLA
NBER conference on "Business cycles, leading indicators and forecasting"
Econometric Society Summer Meetings
1992 Econometric Society Winter Meetings
Yale Conference on Bayes Methods and Unit Roots
Yale Conference on Empirical processes and dependent random variables
Recent Developments in the Econometrics of Structural Change (University of Montreal)
1993 Econometric Society Winter Meetings
Yale/NSF Conference on Multiple Trending Time Series
EC^2 Conference (Oxford University)
1994 Econometric Society Winter Meetings

1996 Econometric Society Winter Meetings
Society for Nonlinear Dynamics and Econometrics
NBER Summer Institute – Forecasting Workshop
Canadian Econometric Study Group
Bergamo Conference on Applied Economics
NBER/NSF Time Series Conference (Rotterdam)
1997 Econometric Society Winter Meetings
1998 Econometric Society Winter Meeting
NBER Summer Institute – Forecasting Workshop
Mid-West Econometrics Group
1999 Econometric Society Winter Meeting
Econometric Society Summer Meeting
Econometric Society Latin American Meeting
Cowles Econometrics Conference
2000 Econometric Society Winter Meeting
Cardiff conference on long memory and nonlinear time series
ESRC Econometric Study Group Conference, Bristol
World Congress of the Econometric society, Seattle
2001 Joint Statistical Meetings
Econometric Society European Meeting
Exchange Rate conference (UW Madison)
2003 Econometric Society Winter Meeting
North Triangle Econometrics Conference (keynote speaker)
2004 Econometric Society Winter Meeting
Retirement Conference for Clive Granger (UCSD)
Texas Camp Econometrics (keynote speaker)
Joint Statistical Meetings
2005 Canadian Econometrics Study Group (keynote speaker)
2006 Econometrics in Rio (keynote speaker)
Midwest Econometrics Group (keynote speaker)
New York Area Econometrics conference
2007 20 Years of Cointegration, Tinbergen Institute (keynote speaker)
NBER-NSF Time Series Conference
Conference in Honor of Paul Newbold, University of Nottingham (keynote speaker)
EC^2: Recent Advances in Econometric Time Series (Faro, Portugal) (keynote speaker)
2008 London Time Series Workshop (keynote speaker)
Dutch Econometrics Study Group (keynote speaker)
UK Econometrics Study Group (keynote speaker)
2009 CIREQ Time Series Conference (Montreal)
2010 World Congress of the Econometric society, Shanghai
Midwest Econometrics Group
CIREQ Time Series Conference (Montreal)
2011 Yale Economics Alumni Conference
Econometric Society Summer Meeting
Econometric Society Australasian Meeting (keynote speaker)
Joint Statistical Meetings
Info Metrics Workshop on Shrinkage at American University
2012 CIREQ conference on High Dimensional Problems in Econometrics
Vienna conference on statistical inference in complex/high-dimensional problems

2013 CIREQ conference on Time Series and Financial Econometrics (Montreal)
International Conference on Econometrics, Operations Research, and Statistics (Sarajevo) (keynote speaker)
Workshop on "Model Selection, Nonparametrics, and Dependence" (Rennes, France)
Advances in Econometrics Conference in Honor of Peter C. B. Phillips (SMU)
High-Dimensional Econometric Models (CEMMAP, London)
5th French Econometrics Conference (Toulouse) (keynote speaker)

2014 Texas Econometrics Camp (keynote speaker)
Tsinghua Conference in Econometrics (Beijing, China) (keynote speaker)
SETA 2014 (Academia Sinica, Taipei) (keynote speaker)
Interactions (University of Chicago)
Econometrics Conference in Honor of Essie Maasoumi

2015 Econometric Society Winter Meetings
International Association of Applied Econometrics, Thessaloniki, Greece
Crete 2015 (Conference on Research in Economics and Econometrics), Chania, Greece (keynote)
Frontiers of Theoretical Econometrics, University of Konstanz, Germany
World Congress of the Econometric Society, Montreal

2016 Royal Economic Society Annual Conference, Brighton, UK
International Symposium in Computational Economics and Finance, Paris, France (keynote)
Barcelona GSE Summer Forum, Barcelona, Spain
International Association of Applied Econometrics, Milan, Italy
International Ioannina Meeting on Applied Economics and Finance, Corfu, Greece (keynote)
Midwest Econometrics Group, University of Illinois

2017 ASSA "Updating the Undergraduate Econometrics Curriculum" (Chicago)
CIREQ conference on Inference in Large Econometric Models (Montreal)
New York Camp Econometrics (Lake Placid) (keynote speaker)
International Association of Applied Econometrics, Sapporo, Japan (keynote speaker)
Cornell-Penn State Conference on Econometrics and Industrial Organization (keynote speaker)

2018 ASSA Winter Meetings (AEA-KAEA)
Notre Dame mini-conference on Econometrics
Bank of Portugal "New Trends and Developments in Econometrics"
CEME Conference on "Inference in Nonstandard Problems"
Yale "A Celebration of Peter Phillips' 40 Years at Yale"

2019 University of Chicago "Robustness"
International Association of Applied Econometrics, Cyprus

2020 Society for Nonlinear Dynamics and Econometrics (keynote speaker)

2021 Econometric Society Asian Meeting (keynote speaker)
Conference on Computation and Financial Econometrics (keynote speaker)

2022 ASSA Winter Meetings (Journal of Econometrics Invited Session)

2023 Conference in Honor of Jim Stock and Mark Watson, Harvard University
International Association of Applied Econometrics, BI Norwegian Business School
Conference in Honor of Joon Park, Indiana University

2024 ASSA Winter Meetings (IAAE)
International Association of Applied Econometrics, Thessaloniki (keynote speaker)

2025 Aarhus Center for Econometrics Opening Conference
World Congress Pre-Conference in Econometrics, Seoul National University

Seminar Presentations

1989 Queen's University
University of Rochester
1990 Indiana University
UCLA
Yale University
1991 University of Pennsylvania
Northwestern University
Oxford University
University of Alberta
University of Saskatchewan
University of Wisconsin – Madison
University of Iowa
UCLA
MIT
1992 UCSD
John Hopkins University
University of Michigan
McGill University
University of Montreal
Queen's University
Princeton University
University of Illinois
Northwestern University
Cornell University
1993 Washington University, Finance Department
Columbia University
Syracuse University
University of Texas – Austin
Rice University
Erasmus University
1994 UCLA
USC
UC Irvine
Cal Tech
Penn State University
Ohio State University
Boston College
Board of Governors, Federal Reserve System
Harvard University
1995 Yale University
Texas A&M University
Southern Methodist University
1996 Cornell University
Brown University
SUNY Albany
University of New Hampshire

University of Rochester
University of Michigan
Michigan State University
Tilburg University

1997 University of Maryland
M.I.T.
Northwestern University
University of Chicago
New York Federal Reserve Bank
University of Guelph
Princeton University
University of Wisconsin, Madison
University of Pennsylvania
University of Michigan

1998 Duke University
Harvard University
New York University
University of Kansas
St. Louis Federal Reserve Board
University of Southern California/UCLA
University of Illinois, Urbana-Champagne
University of Iowa

1999 Board of Governors (Visiting Scholar, Two presentations)
Northern Illinois State University
Northwestern University
Iowa State University
UW Chaos and Complexity Seminar

2000 University of Virginia
University of Montreal

2001 University of Pittsburgh

2004 Southern Methodist University
Princeton University
University of Chicago GSB
Ohio State University
University of Rochester
UC Riverside
UCSD
Stanford
UCLA

2005 Harvard University

2006 Duke University
McMaster University
Texas A&M University
New York University

2007 University of Pittsburgh
Columbia University

2008 University of British Columbia
Queen's University
University of Montreal

Indiana University
Yale University
Michigan State University

2009 NYU Stern School, Statistics Department
University of Southern California
Carnegie Mellon University, Statistics Department
Brown University
Purdue University
Northwestern University

2010 UC Riverside
UW Madison, Statistics Department

2011 ITAM (Mexico)
University of Pennsylvania
Boston University
Penn State University
Queen's University
University of Michigan

2012 UW Milwaukee
Rice University
MIT/Harvard

2013 University of Chicago Booth School of Business
University of Rochester
Columbia University
Central Bank of Chile
Oxford University
Cambridge University

2014 Texas A&M University
Boston College
Penn State University
National University of Singapore
Hong Kong University of Science and Technology
Chinese University of Hong Kong
MIT/Harvard
Montreal Area Econometrics Workshop (Concordia University)
Cornell University
University of Maryland
Georgetown University
University of Chicago

2015 Yale University
University of Michigan
New York University
Simon Fraser University
University of British Columbia
Princeton University

2016 Ohio State University
Northwestern University
Cornell University
Occidental College
UCLA

KU Leuven
2017 University of Missouri
University of Nottingham (Granger Lecture)
University of York
University of Lancaster
University of Exeter
Aarhus University (Creates Distinguished Speaker Lecture)
University of Pennsylvania
Rutgers University
2018 University of Bologna
Carlos III (Madrid)
University of Chicago Booth School of Business
2019 Hong Kong University
Chinese University of Hong Kong
Academia Sinica
University of New South Wales
Monash University
University of Pittsburgh
2020 University of California, Riverside
2021 University of Zurich
2022 Louisiana State University, Department of Statistics
Kobe University
2023 University of Pittsburgh
UC Irvine
UCLA
Northwestern University
University of Chicago
2024 Singapore National University
Emory University
2025 University of Southern California
Princeton University

Consulting and Outside Activities

State of Wisconsin Investment Board
8/2012 – present
Twice monthly office hours for SWIB staff
Social Security Administration
September 2013
"Uncovering the Relationship between Real Interest Rates and Economic Growth"
Co-authored with Ananth Seshadri
Research paper for SSA
Southern Methodist University
November 2014
External review committee for SMU economics department
Wisconsin Employee Relocation Council
December 2016
Guest speaker on "The Economy Going Forward"