CURRICULUM VITAE
PATRIK GUGGENBERGER

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Employment:
Assistant Professor, Department of Economics, UCLA, 7/2003-present.

Education:
• **Ph.D. Economics**, Yale University, 5/2003 (*with distinction*). Thesis : "*Econometric Essays on Generalized Empirical Likelihood, Long-memory Time Series, and Volatility"*. Advisor: Donald W. K. Andrews (Yale University).

• **Diplom Mathematics**, University of Bonn (Germany), 8/1998 (*with distinction).* Thesis: "*The* $\bar{\partial}$*-equation on unbounded domains in* C^n*. A first approach*". Advisors: Ingo Lieb (Bonn University) and Michael Range (SUNY Albany).

• **DEA Mathematics**, Paris VI, Pierre et Marie Curie (France), 9/1996 (*mention bien*). Thesis: *"Le problème de parité dans les matroïdes".* Advisor: Michel Las Vergnas (Paris VI).

• **Vordiplom Mathematics**, University of Konstanz (Germany), 8/1994.

Research:
Published/forthcoming papers:
1) "Efficiency Properties of Labor Taxation in a Spatial Model of Restricted Labor Mobility" (with Ashok Kaul and Martin Kolmar), 2002, ***Regional Science and Urban Economics*** 32(4), 447-473.
2) "A Bias-reduced Log-periodogram Regression Estimator for the Long-memory Parameter" (with Donald W. K. Andrews), 2003, ***Econometrica*** 71(2), 675-712.
3) "Generalized Empirical Likelihood Estimators and Tests under Partial, Weak and Strong Identification" (with Richard J. Smith), 2005, ***Econometric Theory*** 21(4), 667-709.
4) "Finite Sample Properties of the 2-step Empirical Likelihood Estimator" (with Jinyong Hahn), 2005, ***Econometric Reviews*** 24(3), 247-263.
5) "Bias-reduced Log-periodogram and Whittle Estimation of the Long-Memory Parameter without Variance Inflation" (with Yixiao Sun), 2006, ***Econometric Theory*** 22(5), 863-912.
6) "Finite Sample Evidence Suggesting a Heavy Tail Problem of the Generalized Empirical Likelihood Estimator", forthcoming in ***Econometric Reviews***.

Working papers:
7) "Generalized Empirical Likelihood Tests in Time Series Models With Potential Identification Failure" (with Richard J. Smith), 2003, second revise and resubmit at ***Journal of Econometrics.***
8) "The limit of finite sample size and a problem with subsampling" (with Donald W.K. Andrews), 2005.
9) "Hybrid and Size-Corrected subsample methods" (with Donald W.K. Andrews), 2005.
10) "Applications of Hybrid and Size-Corrected Subsample Methods (with Donald W.K. Andrews), 2005.

11) “Asymptotics for stationary very nearly unit root processes” (with Donald W.K. Andrews), 2006.
12) “Specification Testing under Moment Inequalities” (with Jinyong Hahn and Kyoo il Kim), 2006.

Works in progress:

13) “Post Hausman test inference” (with Donald W.K. Andrews), 2007.
14) “The limit of finite sample risk” (with Donald W.K. Andrews), 2007.
15) “Subsampling Tests of Parameter Hypotheses and Overidentifying Restrictions with Possible Failure of Identification” (with Michael Wolf), 2004.

Seminars: (including scheduled)

2007	München (Ludwig-Maximilians-Universität), Beijing (China Center for Economic Research and Guanghua School of Management), Xiamen (Wang Yanan Institute for Studies in Economics), Hongkong HKUST, Singapore Management University
2006	Penn, Cornell, Frankfurt, Haifa (Technion Israel Institute of Technology), IWH Halle, Vanderbilt, Pittsburgh, PennState, University of Hawai'i at Manoa, Taipei (Institute of Economics, Academia Sinica), Seoul National University, University of Tokyo, Davis, ETH Zürich, Mannheim, Bonn
2005	Stanford, University of Montreal, Haifa, Berlin (Humboldt), IWH Halle, Toronto, Ann Arbor, USC, NYU Stern, University of Washington Seattle, University of British Columbia, Bonn, Konstanz
2004	Laval, Riverside, San Diego, Irvine, Davis, Berkeley, Darmstadt, Bonn, Frankfurt
2003	Chicago GSB, Chicago, Princeton, Penn, UCLA, USC, PennState, Pittsburgh, Texas A&M, Austin, Madison Wisconsin, Rochester, Mannheim, Rice, Brown, Harvard/MIT, Albany, Maryland, NYU
2002	Yale, Konstanz

Conferences: (including upcoming)

• Cowles Econometrics Conference "Looking to the Future: A New Generation of Econometricians." 6/11-12/2007

• North American Meeting of the Econometric Society, Chicago, 1/5-7/2007.
• NBER-NSF Time Series Conference in Montreal, 9/29-30/2006.
• Far Eastern Meeting of the Econometric Society, Beijing, China, 7/9-12/2006.
• Econometric Society, North American Winter Meeting, Boston, 1/6-8/2006.
• CIREQ, Montreal, 12/2-3/2005.
• Conference on Information and Entropy Econometrics, American University, Washington D.C., 9/23-25/2005.
• Econometric Society World Congress at UCL in London, 8/18-24/2005.
• Conference of Econometrics and Mathematical Economics of the NSF/NBER on advances in Microeconometrics in Cambride (MA), 3/25-26/2005.
• Time Series Conference of NBER/NSF at SMU in Dallas, 9/17-18/2004.
• Panel conference of NSF-NBER-UCLA at UCLA, 4/1-2/2004.
• North American Meeting of the Econometric Society, San Diego, 1/3-5/2004.
• European Meeting of the Econometric Society, Stockholm, Sweden, 8/20-24/2003.
• “Weak and/or Many Instruments”, an NSF/NBER Conference at MIT, 6/2- 3/2003.
• Inter-University Graduate Student Conference at Princeton, 10/18/2002.
• Invited junior scholar at the NSF Symposium on “Identification and Inference for Econometric Models”, U.C. Berkeley, 8/2-7/2001.

• Invited junior scholar at the workshop “New Directions in Time Series Analysis”, CIRM Luminy, France, 4/23-27/2001.
• Cowles Conference “New Developments in Time Series Econometrics”, Yale, 10/23-24/1999.

Longer Visits: University of Zürich, 7-8/2005, 2006. IWH Halle, 7/2006.

Teaching: (including upcoming)
At UCLA:
• First Year Ph.D. Course in Econometrics: Extremum Estimators, Bootstrap, Stationary Time Series (Spring 2004, 2005, 2007)
• Second Year Ph.D. Course in Econometrics: Topics Course (Stationary and Nonstationary Time Series, Resampling Methods, Weak Identification) (Spring 2004, 2005, 2007, Fall 2005/6)
• Undergraduate Course: Statistics for Economists (Fall 2005/6, Spring 2007)
At Yale: Teaching Assistant: Game Theory (Fall 2001); Financial Markets (Spring 2001)
At SUNY Albany: Undergraduate Course: Introduction to Calculus (Spring 1998)

Professional activities:
• Graduate Students Admissions Committee at UCLA 2004/5, 2005/6, 2006/7
• Organizer of Econometrics Seminar at UCLA 2004/5, 2005/6, 2007

Referee for:
Econometrica, Econometric Reviews, Econometric Theory, Economics Bulletin, Empirical Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, National Science Foundation, Review of Economics and Statistics, and Review of Economic Studies.

Affiliations: The Econometric Society, Institute of Mathematical Statistics

Fellowships, honors and awards:
• Faculty Research Grant, UCLA, 2005, 2006
• Carl Arvid Anderson Prize Fellowship in Economics, Yale University, 2002-2003
• Enders Fellowship, Yale University, Summer 2002
• Dissertation Fellowship, Yale University, 2002
• Graduate Student Fellowship, Cowles Foundation, 1999-2001
• University Fellowship, Yale University, 1998-2000
• Teaching Assistantship, SUNY Albany, 1997-1998
• Scholarship German Merit Foundation (Studienstiftung des deutschen Volkes), 1992-2002
• Erasmus Stipend, 1995-1996

Citizenship: Germany, US Permanent Resident (Green card holder)

Languages: German (native), English, French (fluent), Spanish (basic), Latin