JORIS PINKSE

Contact Info

Department of Economics
The Pennsylvania State University
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Degrees

1994, Ph.D. (Statistics) London School of Economics
1990, M. (Econometrics) Tilburg University

Employment History

2008–present, Professor, Penn State
2002–2008, Associate Professor, Penn State
2001–2002, visiting Associate Professor, UCLA
2000–2002, Associate Professor, UBC
1993–2000, Assistant Professor, UBC

Publications

1. Multiple discrete endogenous variables in weakly–separable triangular models, *Econometrics* 4–7 (2016), 1–21. (with Sung Jae Jun, Haiqing Xu, and Neşe Yıldız)

2. "Classical Laplace estimation for $\sqrt[3]{n}$–consistent estimators: improved convergence rates and rate–adaptive inference," *Journal of Econometrics* 187–1 (2015), 201–216. (with Sung Jae Jun and Yuanyuan Wan)

3. "Spillovers in space," forthcoming in the *Journal of Industrial Economics*. (with Sergey Lychagin, Margaret Slade and John Van Reenen)

4. "Interview with Herman Bierens," *Econometric Theory* 29–3 (2013), 590–608.

5. "Discrete endogenous variables in weakly separable models," *Econometrics Journal* 15–2 (2012), 288–303. (with Sung Jae Jun and Haiqing Xu)

6. "Testing under weak identification with conditional moment conditions," *Econometric Theory* 28–6 (2012), 1229–1282. (with Sung Jae Jun).

7. "Root–n–consistent robust integration–based estimation," *Journal of Multivariate Analysis* 102 (2011), 828–846 (with Sung Jae Jun and Yuanyuan Wan).

8. "Tighter bounds in triangular systems," *Journal of Econometrics* 161 (2011), 122–128 (with Sung Jae Jun and Haiqing Xu)

9. "A consistent nonparametric test of affiliation," *Journal of Econometrics* 159–1 (2010), 46–54 (with Sung Jae Jun and Yuanyuan Wan).

10. "The future of spatial econometrics," *Journal of Regional Science* 50–1 (2010), 103–117. (with Margaret Slade)

11. "Efficient semiparametric seemingly unrelated quantile regression estimation," *Econometric Theory* 25–5 (2009), 1392–1414. (with Sung Jae Jun)

12. "Semiparametric tests of conditional moment restrictions under weak or partial identification," *Journal of Econometrics* 152 (2009), 3–18 (with Sung Jae Jun).

13. "Adding regressors to obtain efficiency," *Econometric Theory* 25–1, (2009), 298–301. (with Sung Jae Jun)

14. "Semi–structural models of advertising competition," *Journal of Applied Econometrics* 22–7 (2007), 1227–1246. (with Margaret Slade).

15. "A central limit theorem for endogenous locations and complex spatial interactions," *Journal of Econometrics* 140–1 (2007), 215–225 (with Lihong Shen and Margaret Slade).

16. "Dynamic spatial probit with fixed effects using one step GMM: an application to mine operating decisions," *Spatial Economic Analysis* 1 (2006), 53–99. (with Margaret Slade and Lihong Shen).

17. "The affiliation effect in first–price auctions," *Econometrica* 73 (2005), 263–277. (with Guofu Tan)

18. "The affiliation effect in first–price auctions: supplementary material," *Econometrica supplementary material.* (with Guofu Tan)

19. "Merger simulation analysis: an academic perspective," in *Modelling European mergers: theory, competition policy and case studies,* P.A.G. van Bergeijk and E. Kloosterhuis, eds. (2005, Edward Elgar, Cheltenham, U.K.)., 79–91. (with Eric van Damme)

20. "Mergers, brand competition and the price of a pint," *European Economic Review* 48 (2004), 617–643. (with Margaret Slade)

21. "Moran–flavored tests with nuisance parameters: examples," in *Advances in Spatial Econometrics,* Luc Anselin and Raymond Florax, eds, 67–78. (2004, Springer, New York)

22. "Book review: semiparametric regression for the applied econometrician," *Econometric Reviews* 23–4 (2004), 403–404.

23. "Empirical implications of equilibrium bidding in first price common value auctions," *Review of Economic Studies* 70–1 (2003), 115–146. (with Ken Hendricks and Rob Porter)

24. "Spatial price competition: a semiparametric approach," *Econometrica* 70–3 (2002), 1111–1153. (with Margaret Slade and Craig Brett)

25. "The determinants of municipal tax rates in British Columbia," *Canadian Journal of Economics* 33 (2000), 695–714. (with Craig Brett)

26. "Nonparametric two–step regression estimation with regressors and error are dependent," *Canadian Journal of Statistics* 28 (2000), 289–300.

27. "Contracting in space: an application of spatial statistics to the discrete choice model," *Journal of Econometrics* 85 (1998), 125–154. (with Margaret Slade)

28. "A consistent nonparametric test for serial independence," *Journal of Econometrics* 84 (1998), 205–232.

29. "Those taxes are all over the map: a test of spatial independence of municipal property tax rates in British Columbia," *International Regional Science Review* 20 (1997), 131–151. (with Craig Brett)

30. "Pooling nonparametric estimates of regression functions with a similar shape," in *Statistical Methods of Econometrics and Quantitative Economics: A volume in honour of C.R. Rao,* G.S. Maddala, P.C.B. Phillips and T.N. Srinivisan, eds. (1995), pp. 172–197. (with Peter Robinson)

31. "On the computation of semiparametric estimates of limited dependent variable models," *Journal of Econometrics* 58 (1993), 185–205.

Unpublished Work

32. "Integrated score estimation" (with Sung Jae Jun and Yuanyuan Wan), submitted.

33. "Weak identification and conditional quantile conditions" (with Sung Jae Jun).

34. "Identification of treatment effects in a triangular system of equations" (with Sung Jae Jun, Haiqing Xu, and Neṣe Yildiz), submitted.

35. "Estimating a nonparametric triangular model with binary endogenous regressors" (with Sung Jae Jun and Haiqing Xu), submitted.

36. "Prediction in games with random equilibrium selection," (with Sung Jae Jun)

37. "Olley–Pakes style production functions with errors in the investment equation," (with Paul Grieco and Margaret Slade)

38. "Heteroskedasticity correction and dimension reduction," November 2006.

39. "Nonparametric regression estimation using weak separability"'

40. "Nonparametric misspecification testing"

41. "Asymptotic properties of Moran and related tests and a test for spatial correlation in probit models."

Editorial Work

Guest Coeditor, Econometrica, 2013–2016
Associate Editor, Econometrica, July 2010–present
Associate Editor, Journal of Econometrics, January 2012–2015
Associate Editor, Econometric Theory, March 2012–2015
Associate Editor, Econometrics Journal, 2007–2015
Associate Editor, Journal of Time Series Econometrics, 2009–2015
Thirteen External Tenure/Promotion Reviews

Referee, Econometrica, Annals of Statistics, Review of Economic Studies, Economic Journal, Biometrika, Econometric Theory, Journal of Econometrics, Journal of Applied Econometrics, Quantitative Economics, Review of Economics and Statistics, Journal of International Economics, Econometrics Reviews, Canadian Journal of Economics, Journal of Empirical Finance, International Journal of Forecasting, Empirical Economics, Test, Journal of Statistical Planning and Inference, Journal of Nonparametric Statistics, Journal of Time Series Analysis, Stochastic Processes and their Applications, International Regional Science Review

Graduate Supervision

2016 Nail Kashaev, primary advisor (with Sung Jae Jun), in progress, initial placement: University of Western Ontario
2016 Huihui Li, primary advisor (with Sung Jae Jun), in progress, initial placement: Xiamen University
2015 Lidia Kosenkova, in progress
2015 Xian Li, in progress
2015 Jicheng Liu
2013 Bulat Gafarov, primary advisor (with Patrik Guggenberger), in progress
2012 Jing Li (Ag.Econ)
2012 Meng Xiao (Ag.Econ)
2012 Lily Samkharadze
2011 Van Anh Vuong
2011 Yuanyuan Wan, primary advisor (with Sung Jae Jun), initial placement: University of Toronto
2011 Haiqing Xu, primary advisor (with Sung Jae Jun), initial placement: University of Texas at Austin
2011 Sergey Lychagin
2010 Andrew Rice
2010 Ivan Cherkashin
2009 Flor Gabrielli, primary advisor, initial placement: Universidad de Congreso
2008 Hae Won Byun, primary advisor, initial placement: Korea Insurance Research Institute
2008 Jian Hong
2008 Sunny Tang
2008 Li Wang
2008 Qiong Yang (M.A.)
2007 Hosin Song
2006 Misty Crawford, not yet completed
2006 Sangho Seo (Communications)
2006 Lihong Shen (M.A., primary advisor)
2006 Zhiyi Wu (Business)
2004 Nina Parfinenko (M.A., primary advisor)
2004 Guang Guo
2004 Abhiroop Mukhopadyay
2004 Chun–chieh Wang
2003 Hajime Katayama

2003 Hung–Pin Lai
2002 Jose Carvalho
2002 Paul Gift (UCLA)
2001 Rik Blok (UBC physics)

Courses Taught

Econometrics at all levels, probability and statistics at all levels, graduate mathematics for cconomists, undergraduate game theory, undergraduate thesis courses

Committee Work

Chair, academic programs committee, 2014–2015
Chair, college sabbatical evaluation committee, 2011
Chair, junior recruiting committee, 2002–2003
Member program committee, several conferences
Organizer first annual Penn State–Cornell conference on econometrics and industrial organization, 2014
Member of many departmental committees and a college committee
Regular seminar organizer/coordinator

Grants

2009–2014, NSF, Quantile models, endogeneity, identification, and semiparametric methodology (with Sung Jae Jun)

Honors

College of the Liberal Arts Raymond Lombra Award for Distinction in the Life or Social Sciences, 2014
Two departmental teaching awards