

JORIS PINKSE

Contact Info

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Citizen of the Netherlands
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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. “Estimates of derivatives of (log) densities and related objects,” (with Karl Schurter), forthcoming in *Econometric Theory* (2021), 1-36.
2. “Elf adviezen voor het gebruik van empirische methoden voor mededingingsbeleid,” in *Preadvies 2020 Mededingingsbeleid* (2020), 62-73.
3. “Counterfactual prediction in complete information games: point prediction under partial identification,” (with Sung Jae Jun), *Journal of Econometrics* 216-2 (2020), 394-429. (with Jurre Thiel and Leonard Treuren)
4. “Brewed in North America: mergers, efficiency, and market power” (with Paul Grieco and Margaret Slade), *International Journal of Industrial Organization*, 42 (2018), 24–65.
5. “Integrated score estimation” (with Sung Jae Jun and Yuanyuan Wan), *Econometric Theory* 33–6 (2017), 1418–1456.
6. “Spillovers in space: does geography matter?” *Journal of Industrial Economics* 64–2 (2016), 295–335. (with Sergey Lychagin, Margaret Slade and John Van Reenen)
7. “Estimating a nonparametric triangular model with binary endogenous regressors” (with Sung Jae Jun and Haiqing Xu), *Econometrics Journal* 19–2 (2016), 113–149.

8. Multiple discrete endogenous variables in weakly-separable triangular models, *Econometrics* 4–7 (2016), 1–21. (with Sung Jae Jun, Haiqing Xu, and Neşe Yıldız)
9. “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)
10. “Interview with Herman Bierens,” *Econometric Theory* 29–3 (2013), 590–608.
11. “Discrete endogenous variables in weakly separable models,” *Econometrics Journal* 15–2 (2012), 288–303. (with Sung Jae Jun and Haiqing Xu)
12. “Testing under weak identification with conditional moment conditions,” *Econometric Theory* 28–6 (2012), 1229–1282. (with Sung Jae Jun).
13. “Root- n -consistent robust integration-based estimation,” *Journal of Multivariate Analysis* 102 (2011), 828–846 (with Sung Jae Jun and Yuanyuan Wan).
14. “Tighter bounds in triangular systems,” *Journal of Econometrics* 161 (2011), 122–128 (with Sung Jae Jun and Haiqing Xu)
15. “A consistent nonparametric test of affiliation,” *Journal of Econometrics* 159–1 (2010), 46–54 (with Sung Jae Jun and Yuanyuan Wan).
16. “The future of spatial econometrics,” *Journal of Regional Science* 50–1 (2010), 103–117. (with Margaret Slade)
17. “Efficient semiparametric seemingly unrelated quantile regression estimation,” *Econometric Theory* 25–5 (2009), 1392–1414. (with Sung Jae Jun)
18. “Semiparametric tests of conditional moment restrictions under weak or partial identification,” *Journal of Econometrics* 152 (2009), 3–18 (with Sung Jae Jun).
19. “Adding regressors to obtain efficiency,” *Econometric Theory* 25–1, (2009), 298–301. (with Sung Jae Jun)
20. “Semi-structural models of advertising competition,” *Journal of Applied Econometrics* 22–7 (2007), 1227–1246. (with Margaret Slade).
21. “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).
22. “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).
23. “The affiliation effect in first-price auctions,” *Econometrica* 73 (2005), 263–277. (with Guofu Tan)
24. “The affiliation effect in first-price auctions: supplementary material,” *Econometrica supplementary material*. (with Guofu Tan)
25. “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)
26. “Mergers, brand competition and the price of a pint,” *European Economic Review* 48 (2004), 617–643. (with Margaret Slade)

27. “Moran–flavored tests with nuisance parameters: examples,” in *Advances in Spatial Econometrics*, Luc Anselin and Raymond Florax, eds, 67–78. (2004, Springer, New York)
28. “Book review: semiparametric regression for the applied econometrician,” *Econometric Reviews* 23–4 (2004), 403–404.
29. “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)
30. “Spatial price competition: a semiparametric approach,” *Econometrica* 70–3 (2002), 1111–1153. (with Margaret Slade and Craig Brett)
31. “The determinants of municipal tax rates in British Columbia,” *Canadian Journal of Economics* 33 (2000), 695–714. (with Craig Brett)
32. “Nonparametric two-step regression estimation with regressors and error are dependent,” *Canadian Journal of Statistics* 28 (2000), 289–300.
33. “Contracting in space: an application of spatial statistics to the discrete choice model,” *Journal of Econometrics* 85 (1998), 125–154. (with Margaret Slade)
34. “A consistent nonparametric test for serial independence,” *Journal of Econometrics* 84 (1998), 205–232.
35. “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)
36. “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)
37. “On the computation of semiparametric estimates of limited dependent variable models,” *Journal of Econometrics* 58 (1993), 185–205.

Unpublished Work

38. “Estimation of auction models with shape restrictions” (with Karl Schurter), third round *Journal of Econometrics*.
39. “An information–theoretic approach to partially identified auction models” (with Sung Jae Jun), third round *Journal of Econometrics*.
40. “Conformant and efficient estimation of discrete choice demand models” (with Paul Grieco, Charlie Murry, and Stephan Sagl), in progress
41. “Olley–Pakes style production functions with errors in the investment equation,” (with Paul Grieco and Margaret Slade)
42. “Hotelling meets BLP,” (with Paul Grieco and Margaret Slade)
43. “Weak identification and conditional quantile conditions” (with Sung Jae Jun).
44. “Heteroskedasticity correction and dimension reduction,” November 2006.
45. “Nonparametric regression estimation using weak separability”
46. “Nonparametric misspecification testing”

47. “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*, 2010–2016
 Associate Editor, *Journal of Econometrics*, 2012–2015
 Associate Editor, *Econometric Theory*, 2012–2015
 Associate Editor, *Econometrics Journal*, 2007–2015
 Associate Editor, *Journal of Time Series Econometrics*, 2009–2015
 Sixteen 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 (completed theses listed only, several ongoing)

- 2022: Rui Wang, primary advisor (with Sung Jae Jun), initial placement: Ohio State University
 2022: Gyu Rho, primary advisor (with Sung Jae Jun), initial placement: Scentre
 2021: Moyu Liao, initial placement: Nanjing University
 2021: Chen Zhang, initial placement: Affiniti
 2019: Lixiong Li, initial placement: Johns Hopkins University
 2018: Désiré Kedagni, initial placement: Iowa State University
 2018: Lidia Kosenkova, initial placement: University of Virginia
 2018: Xian Li, initial placement: Shanghai University of Finance and Economics
 2017 Bulat Gafarov, primary advisor (with Patrik Guggenberger), initial placement: UC Davis AgEcon
 2016 Nail Kashaev, primary advisor (with Sung Jae Jun), initial placement: Western University
 2016 Huihui Li, primary advisor (with Sung Jae Jun), initial placement: Xiamen University
 2015 Jicheng Liu
 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 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 Mukhopadhyay
 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 economists, undergraduate game theory, undergraduate course on mergers, undergraduate thesis courses

Committee Work

Member, college promotion and tenure committee, 2021–
 Chair, academic programs committee, 2014–2015
 Chair, college sabbatical evaluation committee, 2011 (member two further
 years)
 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
 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