
Stefan Hoderlein

Nationality: German
Ethnicity: Hispanic, born Caracas/Venezuela
Sex: Male
Family Status: Married, two Children
Mar 2018

OFFICE ADDRESS

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Boston College
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Chestnut Hill, MA 02467
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PROFESSIONAL EXPERIENCE (ACADEMIC)

July 2017 --	Boston College, Full Professor
July 2014 -- Dec. 2014	UCL and IFS, Visiting Researcher
Jan 2014 – June 2014	Harvard University, Visiting Professor
Jan 2013 – June 2013	Harvard University, Visiting Professor
July 2010 -- June 2017	Boston College, Associate Professor
Sept. 2008 – June 2010	Brown University, Associate Professor
May 2008	Toulouse U, Professeur Etranger.
Jan. 2008 – Apr. 2008	California Institute of Techn., Visting Assistant Professor.
Oct. 2007 – Nov. 2007	Brown University, Visting Assistant Professor.
Apr. 2004 – Sep. 2007	Mannheim University, Assistant Professor.
Oct. 2002 – March 2004	MEA, Economic Policy Research Institute

HIGHER EDUCATION

Oct. 1997 – Sep. 2002	Bonn University and LSE. Final degree: PhD
Oct. 1993 – Sep. 1997	Bonn University, Final degree: Diplom Volkswirt

TEACHING EXPERIENCE

Lectures:	
Spring 2016, Fall 2018	Machine Learning (Boston College, UG, joint with CS)
Spring 2014	Advanced Econometrics, Program Evaluation (Harvard Kennedy School, Graduate, G)
Spring 2013	Introduction to Econometrics (Harvard Econ, Graduate, G)
Fall 2010/11/12/13/15-18	Introduction to Econometrics (BC, Undergraduate, UG), Econometrics of Cross Section/Panel Data (BC, G)
Spring 2009/10	Basic Statistics (UG), Topics in Econometrics (Brown, G).
Winter 2009	Microeconometrics (Brown, G)

TEACHING EXPERIENCE

Winter 2008	Microeconometrics (Brown, G)
Summer 2008	Econometrics of Empirical IO (G)
Spring 2008	Econometrics of the Linear Model (Caltech, G)
Fall 2007	Microeconometrics/Nonparametrics (Brown, UG)\
Prior to Sept. 2007	Econometrics of Demand/Consumption and Savings (G), Time Series (G), Semi- and Nonparametric Econometrics.

REFeree

American Economic Review, American Journal of Agricultural Economics, Annals of Statistics, BA Electronic Journal, Econometrica, Econometrics Journal, Econometrics Review, Economic Theory, Econometric Theory, Empirical Economics, Economic Inquiry, Economic Journal, Economic Science and Research Council, International Economics and Economic Policy, International Economic Review, Journal of Applied Economics, Journal of Applied Econometrics, Journal of Agricultural Economics, Journal of Business Economics and Statistics, Journal of Econometrics, Studies in Nonlinear Dynamics and Econometrics, Journal of Political Economy, Journal of the Royal Statistical Society Series B, Journal of Statistical Planning and Inference, National Science Foundation, Proceedings of the National Academy of Science, Quantitative Economics, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies.

EDITORIAL SERVICE

2018 – Econometrica; Associate Editor
2012 - Econometric Theory; Associate Editor
2012 - Econometrics Journal; Associate Editor

INVITED SEMINARS AT UNIVERSITIES

≤ 2006/2007: U of California at Berkeley, Barcelona (UPF) , Bergen U, Brown U, Bonn U, Boston College, Frankfurt U, Kopenhagen U, London School of Economics, Madrid (U Carlos III), Mannheim U, Northwestern U, Oxford U, Paris, Stockholm U, UCL, UC Louvain-la-Neuve, Stanford U, Toulouse U, Vancouver (SFU), Verona U, Yale U, Zürich U.

2007/2008: Berlin (Humboldt U), Brown U, Bonn U, California Institute of Technology, Cambridge U, Cornell U, EUI Florence, Harvard/MIT, U of Iowa, IFS, Johns Hopkins U, Lausanne (HEC), U of California at Los Angeles, New York University (NYU), Penn State U, Princeton U, U of Rochester, U of California San Diego, Tilburg U, Toulouse U, Yale U.

2008/2009: Amsterdam U, U of Arizona, Boston College, Brown U, California Institute of Technology, Chicago GSB, Georgetown U, U of Maryland, U of Michigan at Ann Arbor, U of Minnesota, NYU, U of Pennsylvania, Princeton U, Rutgers U, RAND, Stanford U, SFU, St.Gallen U, Tübingen U.

INVITED SEMINARS/CLASSES AT UNIVERSITIES

2009/2010: Boston University, Boston College, U of Chicago, Dortmund U, Hohenheim U, London School of Economics, Madrid (CEMFI), Massachusetts Institute of Technology (MIT), Paris (Malinvaud), U of California at San Diego, UCL/IFS, U of Texas at Austin, Vienna U (WU), U of Wisconsin at Madison, Yale U.

2010/2011: U of California at Berkeley, Boston College, Duke University, Hohenheim U, Johns Hopkins U, Mannheim U, Montreal U, New York University (NYU), U of North Carolina at Chapel Hill, North Carolina State University, Ohio State U, Penn State U, Rochester U, Stanford U, Syracuse University, University of Southern California, Tilburg U.

2011/2012: University of Connecticut, University of Michigan, Michigan State University, Princeton University, Simon Fraser University, University of British Columbia, Toronto University, University of California at Los Angeles.

2012/2013: Eidgenoessische Technische Hochschule (Zurich), Harvard-MIT Econometrics Workshop, Harvard Econometrics Seminar, Harvard IO Seminar, Johns Hopkins University, University College London, Oxford University, Vanderbilt University, University of Western Ontario.

2013/14: Cornell University, Harvard University Applied Statistics, Harvard University Kennedy School, University of Indiana at Bloomington, University of Pennsylvania, Leuven University, Toulouse School of Economics, University of Verona, University of Milwaukee.

2014/15: University College London (UCL), London School of Economics (LSE), Cambridge U, Oxford U, Manchester U, Tilburg U, Rice U, DIW (Berlin), Penn State U, CREST (Paris), Rostock U, Mannheim U, Munich U (LMU), Institute f. Advanced Studies (IHS, Vienna), Zurich U, U of Surrey.

2015/16: Hebrew University (Jerusalem), Bar Ilan University, Bern University, University of Chicago, University of North Carolina at Chapel Hill, North Carolina State, Duke University, Eidgenoessische Technische Hochschule (Zurich), Humboldt University Berlin, Hohenheim University, University of California at Davis, University of California at Irvine.

2016/17: Vanderbilt University, Pittsburgh University, Emory University, Bonn University, University of Illinois at Urbana Champaign, Academia Sinica (Taipei/Taiwan), Shanghai University of Finance and Economics, Xiamen University.

2017/18: University of Washington at Seattle, University of Arizona, Michigan State University, University of Southern California, Humboldt University Berlin.

INVITATIONS TO CONFERENCES

≤ 2009: ESEM Wien, Bocconi, Budapest, Stockholm, ES World Congress London, Cowles Conference, UCL/IFS (Conference on Nonparametric Methods in Econometrics), Mannheim (Conference on Nonparametrics and Demand), Brown (Conference on Econometrics of Demand), Greater NY Area Conference in Princeton, Oberwolfach meeting, AES Summer Meetings, Caltech (Conference on Matching), EC² UCL, HU Berlin (Conference on Nonparametrics in Econometrics).

2009/2010: Cowles Conference on Nonseparable Models, CEAR Atlanta, Greater NY Area Conference, ES World Congress Shanghai, UCL/Cowles, German Scientist Abroad

2010/2011: Montreal (Conference on Revealed Preferences and Partial Identification), Greater NY Area, Northwestern University (Conference on Nonparametrics), CEAR Denver, MIT/NBER (Conference on Econometrics of Demand), ASSA NA Winter Meetings.

2011/12: ESEM Oslo, NBER Workshop on Aggregate Implications of Micro-economic Consumer Behavior, Conference on Bounded Rationality (UCL), Conference on Welfare Measurement (McFadden/UCL), Conference in Honor of Halbert White, 7th Conference on Labor Market Policy Evaluation (Harvard), Green Line Conference (BU), Verein fuer Socialpolitik Oekonometrischer Ausschuss, Camp Econometrics New York.

2012/13: Bates White Annual Conference, 8th International Conference on Panel Data (Paris), ESEM Malaga, NA ES Winter Meetings (San Diego), Center for American Progress Conference on Marginal Propensity to Consum, Green Line Conference (BC), Verein fuer Socialpolitik Oekonometrischer Ausschuss.

2013/14: NA ES Winter Meetings (Philadelphia), Verein fuer Socialpolitik Oekonometrischer Ausschuss, Econometrics of Demand (BC), Green Line Conference (BU), University of Wisconsin Miniconference.

2014/15: NA ES Winter Meetings (Boston), ASA Meetings, Verein fuer Socialpolitik Oekonometrischer Ausschuss, Nonparametric Demand (UCL), Green Line Conference (BU/BC).

2015/16: Heterogeneity in Microeconometrics (Cowles/Yale), Inverse Problems (Northwestern), ES World Congress (Montreal), NBER Workshop on Bounded Rationality in Macroeconomics, Green Line Conference (BU), NA ES Winter Meetings (San Francisco).

2016/17: North American Econometric Society (ES) Summer Meetings (Invited/Plenary Session Speaker, Philadelphia), Latin American ES Meetings (Invited/Plenary Session Speaker, Medellin/Columbia), California Econometric Meeting, European Econometric Society (ESEM, Geneva), Econometrics of Demand (BC/UCL).

2017/18: North American ES Winter Meetings (Philadelphia), Shanghai Econometrics Conference, Green Line Conference (BU), Conference on Incomplete Models (Northwestern).

PUBLICATIONS

CHAPTERS IN BOOKS

Developments in Nonparametric Demand Analysis: Heterogeneity and Nonparametrics, in: *Quantifying Consumer Preferences*, Contributions to Economic Analysis Series, D. Slottje, M. McAleer, C.Chang (eds.), London: Emerald Group Publishing, 2009.

Dynamic Nonseparable Panel Data Models (jointly with Hal White, UCSD), in: *Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions Essays in Honour of Halbert L. White Jr.*, X. Chen and N.Swanson (eds.), Springer Verlag, 2012.

PAPERS – PUBLISHED AND FORTHCOMING

Local Partitioned Regression (jointly with Norbert Christopeit, Bonn), *Econometrica*, 74 (3), 787-818, May 2006.

Identification of Marginal Effects in Nonseparable Models without Monotonicity (jointly with Enno Mammen, Mannheim), *Econometrica*, 75 (5), 1513-1518, September 2007

Increasing the Price Variation in a Repeated Cross Section (jointly with Sonya Mihaleva, Brown), *Journal of Econometrics*, 147 (2), 316-326, December 2008.

Identification and Estimation of Marginal Effects in Nonseparable, Nonmonotonic Models, (jointly with Enno Mammen, Mannheim). *Econometrics Journal*, lead article, 12 (1), 1-25, May 2009.

Testing and Imposing Slutsky Symmetry in Nonparametric Demand Systems, (jointly with Krishna Pendakur, Vancouver and Berthold Haag, HVB München), *Journal of Econometrics*, 153 (1), 33-50, November 2009.

Reconsidering the Random Coefficient Model, (jointly with Jussi Klemelä and Enno Mammen, Mannheim), *Econometric Theory*, 26(3), 804-837, June 2010.

Structural Measurement Errors in Nonseparable Models (jointly with Joachim Winter, München), *Journal of Econometrics*, 157(2), August 2010.

Demand Analysis as an Ill-Posed Inverse Problem with Semiparametric Specification (jointly with Hajo Holzmann, Marburg), *Econometric Theory*, 27 (03), 609-638, 2011.

Nonparametric Binary Choice Panel Data Models (jointly with Kyusang Yu, Seoul, and Enno Mammen, Mannheim), *Econometrics Journal*, 14, 351–367, 2011.

How Many Consumers are Rational, *Journal of Econometrics*, 164(2), 294-309, 2011, Was **Nonparametric Demand Systems, Instrumental Variables and a Heterogeneous Population** (was revise and resubmit at *Econometrica*).

Nonparametric Identification in Nonseparable Panel Data Models with Generalized Fixed Effects, (jointly with Hal White, UCSD). *Journal of Econometrics*, 168 (2), 2012, 300–314.

PAPERS – PUBLISHED AND FORTHCOMING

Demand Systems with Many Goods (jointly with Arthur Lewbel, Boston College), *Econometric Theory*, 2012, 28, 1087-1120

Revealed Preferences in a Heterogeneous Population (jointly with Jörg Stoye, Cornell) *Review of Economics and Statistics*, 2014, 96 (2), 197-213.

Testing Stochastic Rationality and Predicting Stochastic Demand: The Case of Two Goods (jointly with Jörg Stoye, Cornell), *Economic Theory (Bulletin)*, 2015, 3 (2), 313-328.

Quantile Derivatives and Panel Data (jointly with Victor Chernozhukov (MIT), Ivan Fernandez-Val (BU), Hajo Holzmann (Marburg) and Whitney Newey (MIT)), *Journal of Econometrics*, 2015, 188 (2), 378-392.

A Correlated Binary Random Coefficient Model, (with Bob Sherman, Caltech) *Journal of Econometrics*, 2015, 188 (1), 135-149.

Testing Multivariate Economic Restrictions Using Quantiles: The Example of Slutsky Negative Semidefiniteness (with Holger Dette, Bochum, and Natalie Neumayer, Hamburg). *Journal of Econometrics*, 2016, 191 (1), 129-144.

Semiparametric Estimation of Random Coefficients in Structural Economic Models (jointly with Lars Nesheim, and Anna Simoni), *Econometric Theory*, online 2016, 1-41.

Specification Testing for Nonparametric Models with Monotonicity in Unobservables (with Liangjun Su, SMU, Hal White, UCSD, Tao Yang (BC)), *Journal of Econometrics*, 2016, 193, 183-202.

Welfare Analysis using Nonseparable Models (jointly with Anne Vanhems, TSE and TBS), *Journal of Applied Econometrics*, 2017.

Corrigendum: Instrumental Variables with Continuous Treatments (with Hajo Holzmann, Marburg, Max Kasy, Harvard, and Alexander Meister, Rostock), *Review of Economic Studies*. 2017, 84 (2), 964-968.

The Triangular Model with Random Coefficients (with Hajo Holzmann, Marburg and Alexander Meister, Rostock), *forthcoming, Journal of Econometrics*.

Specification Testing in Random Coefficient Models (jointly with Christoph Breunig, HU Berlin), *forthcoming, Quantitative Economics*.

Random coefficients in static games of complete information (with Fabian Dunker, Bochum, Hiroaki Kaido, BU), *Journal of Econometrics*.

PAPERS UNDER REVISION AND RESUBMISSION

Endogenous Semiparametric Binary Choice Model with Heteroskedasticity, *Econometric Theory*.

Nonlinear Difference-in-Differences in Repeated Cross Sections with Continuous Treatments (jointly with Xavier d'Haultfoeuille, CREST, and Yuya Sasaki, JHU), *Journal of Econometrics*.

Nonparametric Identification of Euler Equations (jointly with Juan Carlos Escanciano, UIB, Arthur Lewbel, BC, Oliver Linton, Tang Srisuma, both Cambridge), *Journal of Econometrics*.

SUBMITTED PAPERS

Costly Information Processing and Income Expectations (with Daniel Gutknecht, Oxford and Michael Peters, Yale).

Nonparametric identification of endogenous and heterogeneous aggregate demand models: complements, bundles and the market level (with Fabian Dunker and Hiroaki Kaido, BU)

WORKING PAPERS

A Triangular Treatment Effects Model with Random Coefficients in the Selection Equation (jointly with Eric Gautier, TSE).

Identification in Duration Models with Correlated Unobserved Heterogeneity (jointly with Aureo de Paula, UCL)

High Dimensional Random Coefficient Models (jointly with Martin Spindler, MPI Munich)

Testing Monotonicity in Unobservables with Panel Data (jointly with Liangjun Su, SMU and Hal White, UCSD).

Testing Homogeneity in Demand Systems Nonparametrically: Theory and Evidence. (jointly with Sonya Mihaleva, Brown and Berthold Haag, HVB München)

Outcome Conditioned Treatment Effects (jointly with Yuya Sasaki, Johns Hopkins University)

SERVICE IN COMMITTEES, ORGANIZATION OF SEMINARS AND CONFERENCES

2016/17 Co-organizer, Research Day on Big Data, Boston College. Strategic Planning Committee of the University, Boston College, Econometrics Seminar.

2013, 2014, 2016 Organizer Conference “Econometrics of Demand”, with R. Blundell and L. Nesheim; Applied Micro/Econometrics Seminar, BC, Organizer.

SERVICE IN COMMITTEES, ORGANIZATION OF SEMINARS AND CONFERENCES

- 2012 Search Committee Applied, BC
Applied Micro/Econometrics Seminar, BC, Organizer
- 2011 Search Committee IO, Organizer, Boston College
Applied Micro/Econometrics Seminar, BC, Organizer
Organizer Conference “Econometrics of Demand”, with R.Matzkin and W.Newey
ESEM Programm Committee, Member
- 2010 Junior Search Committee, Econometrics, IO, Brown.
Co-Organizer, Econometrics Seminar, Brown.
- 2008/9 Organizer Conference “Econometrics of Demand”, Brown.
Co-Organizer, Econometrics Seminar, Brown.
ESEM Programm Committee, Member.
- ≤ 2007 Senior Search Committee, Econometrics, Mannheim.
ESEM Programm Committee, Member.
Organizer, Econometrics Seminar, Mannheim.
Organizer, SFB 504 Workshop on Nonparametrics and Demand

AWARDS, SCHOLARSHIPS AND GRANTS

- | | |
|-----------------------|---|
| Nov. 2016 | Fellow of the Journal of Econometrics |
| Oct. 2004 | Prize and Grant of the Land Baden-Württemberg for “Elite Young Researchers”, 50.000 Euro. |
| Oct. 1997 – Sep. 1999 | DFG Sonderforschungsbereich 303 Grant |

SUPERVISION

- | | |
|-------------------|---|
| Toru Kitagawa | Secondary advisor. First placement: UCL, 2010. |
| Yuya Sasaki | Primary advisor. First placement: Johns Hopkins U, 2012. |
| Jinyoung Choi | Secondary advisor, First placement: Frankfurt U, 2014. |
| Thomas Tao Yang | Secondary advisor, First placement: Australian National University (ANU), 2015. |
| Vitor Baisi Hadad | Primary advisor, First Placement: Stanford University (Postdoc), 2017 |

CONSULTING AND ADVISORY BOARD POSITIONS

Sep 2012 -- Dec 2012	Amazon.com (Consultant)
Apr 2015 -- Apr 2017	Akamai (Consultant)
Mar 2016 – today	Institute for Policy Evaluation (IPE, Advisor)
Oct 2017 – today	Teikametrics