

CURRICULUM VITAE

Tiemen Woutersen

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Eller College of Management
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Current Position

July 2018-present: Professor, Department of Economics, Eller College of Management, University of Arizona.

Previous Positions

July 2013-June 2018: Associate Professor (with tenure), Department of Economics, Eller College of Management, University of Arizona.
July 2011-June 2013: Assistant Professor, Department of Economics, Eller College of Management, University of Arizona.
July 2004-June 2011: Assistant Professor, Department of Economics, Johns Hopkins University.
January 2002- June 2004: Fellow of the Economic Policy Research Institute, Canada.
July 2000-June 2004: Assistant Professor, Department of Economics, University of Western Ontario.

Visiting Positions

December 2017: Visitor, Department of Economics, University of Zurich, Switzerland.
July 2017-November 2017: Visiting Associate Professor, Department of Economics, Massachusetts Institute of Technology, USA.
July 2003-June 2004: Visiting Assistant Professor, Department of Economics, Massachusetts Institute of Technology, USA.

Education

Ph.D., Economics, May 2000, Brown University, Providence, RI
M.A., Economics, May 2000, Brown University, Providence, RI

Personal Details

Year of Birth: 1973
Citizenship: Dutch, US permanent resident

Publications

- “The Singularity of the Information Matrix of the Mixed Proportional Hazard Model,” (with G. Ridder), 2003, *Econometrica* 71, 1579-1589.
- “Different Roles of Money: The case for capital controls,” 2003, *Journal of Associative Economics*.
- “Bayesian Analysis of Misspecified Models with Fixed Effects,” 2004, in *Advances in Econometrics: Maximum Likelihood Estimation of Misspecified Models: Twenty Years Late*. Edited by T. B. Fomby and R. Hill, Emerald Group Publishing, UK.
- “Predetermined Variables,” 2007, in *International Encyclopedia of the Social Sciences*, Second Edition, edited by W. A. Darity Jr., Macmillan Reference USA.
- “Testing for Heterogeneity in Duration Models: A New Semiparametric Test,” 2007, *Festschrift in honor of T. Lancaster*.
- “Panel data: Recent Developments,” 2007, in *Advances in Economics and Econometrics, Theory and Applications: Ninth World Congress of the Econometric Society*, vol. 3, edited by R. Blundell, W. K. Newey, and T. Persson. Cambridge, UK: Cambridge University Press.
- “The effect of food intake on longevity,” (with A. J. Robson), 2007, *Economics Bulletin* 26, 1-11.
- “Proportional Hazard Models,” (with J. A. Hausman), 2008, in *The New Palgrave Dictionary of Economics*, Second Edition, edited by S. N. Durlauf and L. E. Blume, Palgrave Macmillan.
- “Dynamic Time Series Binary Choice,” (with R. M. de Jong), 2011, *Econometric Theory* 27, 673-702.
- “Consistent Estimation and Orthogonality,” 2011, in *Advances in Econometrics: Missing Data Methods: Cross-Sectional Methods and Applications* 27, Part A. Edited by T. B. Fomby and R. Hill, Emerald Group Publishing, UK.
- “Asymptotic Distribution of JIVE in a Heteroskedastic IV Regression with Many Instruments,” (with J. C. Chao, N. R. Swanson, J. A. Hausman, and W. K. Newey), 2012, *Econometric Theory*, 28, 42-86.
- “IV Estimation with Heteroscedasticity and Many Instruments,” (J. A. Hausman, W. K. Newey, T. Woutersen, J. C. Chao, and N. R. Swanson), 2012, *Quantitative Economics*, 3, 211–255.
- “An Expository Note on the Existence of Moments of Fuller and HFUL Estimators,” (with J. C. Chao, J. A. Hausman, W. K. Newey, and N. R. Swanson), 2012, in *Advances in Econometrics: Essays in Honor of Jerry Hausman*, edited by Carter Hill, Emerald Group Publishing, UK.

- “Combining Two Consistent Estimators,” (with J. C. Chao, J. A. Hausman, W. K. Newey, and N. R. Swanson), 2012, in *Advances in Econometrics: Essays in Honor of Jerry Hausman*, edited by Carter Hill, Emerald Group Publishing, UK.
- “A Simple GMM Estimator for the Semi-parametric Mixed Proportional Hazard Model,” (with G. Bijwaard and G. Ridder), 2013, *Journal of Econometric Methods*, 2: 1-23.
- “Estimating the Derivative Function and Counterfactuals in Duration Models with Heterogeneity,” (with J. A. Hausman), 2014, *Econometric Reviews*, 33: 472-496.
- “Estimating a Semi-Parametric Duration Model without Specifying Heterogeneity,” (with J. A. Hausman), 2014, *Journal of Econometrics*, 178: 114–131.
- “Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity,” (with J. C. Chao, J. A. Hausman, W. K. Newey, and N. R. Swanson), 2014, *Journal of Econometrics*, 178: 15-21.
- “Identification and Estimation of Single Index Models with Measurement Error and Endogeneity,” (with Y. Hu and J. Shiu), 2015, *Econometrics Journal*, Volume 18, 3: 347–362.
- “Identification in Nonseparable Models with Measurement Error and Endogeneity,” (with Y. Hu and J. Shiu), 2016, *Economic Letters*, Volume 144: 33-36.
- “Increasing the Power of Specification Tests,” (T. Woutersen and J. A. Hausman), 2019, *Journal of Econometrics*, 211: 166-175.
- “A Balanced Portfolio Can Have a Higher Geometric Return Than the Risky Asset,” (with Miriam Arden), 2021, *Journal of Risk and Financial Management*, 14, 409, <https://doi.org/10.3390/jrfm14090409>
- “Avoidable mortality: The mediating role of communication in health IT,” (Joseph R. Buckman, Tiemen Woutersen, and Matthew J. Hashim), 2022, *Decision Support Systems*, 157.
- “Jackknife Estimation of a Cluster-Sample IV Regression Model with Many Weak Instruments,” (with John C. Chao and Norman R. Swanson), 2023, *Journal of Econometrics*, 235:1747-1769.

Articles Submitted to Refereed Journals

- “Data Breach Reductions through Stricter Sanctions,” (J. Buckman, M. Hashim, T. Woutersen, J. Bockstedt), revise and resubmit, *Information Systems Research*.
- “Discounting Trillions of Dollars in Pension Obligations: A Better Alternative to Using Expected Return or the Risk-Free Rate,” submitted.
- “Confidence Sets for Continuous and Discontinuous Functions of Estimated Parameters,” (with J. Ham) submitted.

“Increasing the Power of Moment-based Tests,” submitted.

“The Homesteading Act and the Process of Learning to Farm in the Late 19th Century” (with Katherine Hauck), submitted.

Nonparametric Identification (with Kate Hauck), submitted.

Working Papers

“Nonparametric Identification,” joint with Kate Hauck.

“A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters,” 2023.

Research in progress

“Forward Induction and Dynamic Optimization under Uncertainty,” 2023, (with Katherine Hauck).

Conference Presentations:

Keynote Lectures:

Canadian Econometric Study Group in Ottawa, Canada, 2009, 26th annual meeting, sponsored by the *Centre for Monetary and Financial Economics Carleton University*: “Instrumental Variable Estimation with Discrete Endogenous Regressors.”

Netherlands Econometric Study Group (NESG) in Amsterdam, the Netherlands, 2013:
“Calculating Confidence Intervals for Continuous and Discontinuous Functions of Estimated Parameters.”

Other Presentations:

Econometric Society World Congress in Seattle, 2000: “Consistent Estimators for Panel Duration Data with Endogenous Censoring and Endogenous Regressors.”

Panel Data Conference in Geneva, 2000: “Consistent Estimators for Panel Duration Data with Endogenous Censoring and Endogenous Regressors.”

Econometric Society Winter Meeting in New Orleans, 2001: “Using the Integrated Hazard to correct for Selective Compliance.”

Society for Computational Economics, 7th International Congress at Yale University, 2001:
“Robustness against Incidental Parameters and Mixing Distributions” and “Integrating Out Fixed Effects: Using Factorization in implicitly defined Likelihoods.”

Econometric Society European Meeting in Lausanne, 2001: “Robustness against Incidental Parameters and Mixing Distributions.”

Canadian Econometric Study Group in Waterloo, 2001: “Robustness against Incidental Parameters and Mixing Distributions.”

Econometric Society Winter Meeting in Atlanta, 2002: “Estimating Discrete Choice Models with Fixed Effects and General Predetermined Variables.”

Econometric Society European Meeting in Venice, 2002: “The Singularity of the Efficiency Bound of the Mixed Proportional Hazard Model.”

Econometric Society Winter Meeting in Washington D.C., 2003: “Estimating a linear model with multiple incidental parameters and predetermined regressors.”

Econometric Society American Summer Meeting in Evanston, 2003: “Efficient Estimation of the Dynamic Linear Model with Regressors and Fixed Effects.”

Econometric Society American Winter Meeting in Philadelphia, 2005: “A Semi-Parametric Duration Model with Heterogeneity and Time-Varying Regressors.”

World Congress of the Econometric Society in London United Kingdom, 2005: Invited discussion at the plenary session “Nonlinear Panel Data.”

North American Winter Meeting of the Econometric Society in Boston, MA, 2006: “IV Estimation with Many Instruments.”

Econometric Society European Meeting in Vienna, 2006: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Economics-Biostatistics conference on Causality at Johns Hopkins University, Baltimore, MD, 2006: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Econometric Society American Winter Meeting in Chicago, 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Econometric Society Meeting at Duke 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Economics-Biostatistics conference on Causality at JHU, 2007: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Greater New York Area econometrics colloquium at the University of Pennsylvania, Philadelphia, PA, 2007: “IV Estimation with Heteroscedasticity and Many Instruments.”

Camp Econometrics in Ithaca, NY, 2008: “Counterfactual Estimations Using the Transformation Model.”

Econometric Society Meeting in Pittsburgh 2008: “Counterfactual Estimations Using the Transformation Model.”

Econometric Society Meeting in Boston 2009 (summer meeting): “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion.”

Econometric Society Meeting in Atlanta 2010 (part of the ASSA meeting): “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion.”

Cowles Foundation Summer Conference at Yale University, 2010: “Instrumental Variable Estimation with Discrete Endogenous Regressors.”

Camp Econometrics in Adirondacks, NY, 2010: “Endogeneity and Imperfect Instruments: Estimating Bounds for the Effect of Early Childbearing on High School Completion.”

Econometric Society Meeting in St. Louis 2011 (summer meeting): “Bounds in Applied Work.”

California Econometrics Conference at UC Davis, 2012: “Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity.”

Econometric Society Meeting in Evanston 2012 (summer meeting): “Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity.”

Asian Econometric Society Meeting in Taipei, Taiwan, 2014: “Confidence Sets for Continuous and Discontinuous Functions of Estimated Parameters.”

Conference in honor of Jerry Hausman at Xiamen University, China: “Testing the Assumptions of the Local Average Treatment Effect Model” (part of an invited session).

Econometric Society World Congress in Montreal, Canada, 2015: “Confidence Sets for Continuous and Discontinuous Functions of Estimated Parameters.”

California Econometrics Conference at Brigham Young University, Provo, UT, 2016: “Increasing the Power of Specification Tests.”

Econometric Society Meeting in St. Louis 2017 (summer meeting): “Increasing the Power of Specification Tests.”

California Econometrics Conference at UC Irvine, 2018: “Testing Instrument Validity without Imposing Monotonicity.”

California Econometrics Conference at UC Davis, 2019: “A Simple Way to Calculate Confidence Intervals for Partially Identified Parameters.”

Econometric Society World Congress in Milan (through Zoom), 2020: “Increasing the Power of Moments-based Tests.”

California Econometrics Conference at Washington University, 2023: “The Homesteading Act and the Process of Learning to Farm in the Late 19th Century”.

Invited Lectures/Departmental Seminars:

2000: Brown University, Purdue University, Georgetown University, University of Western Ontario, Olin School of Business, University of British Columbia, Tinbergen Institute (Free University, University of Amsterdam, Erasmus University,) University of Toronto (Statistics), University of Toronto (Economics), Johns Hopkins University.

2001: Stanford University, University of Western Ontario, SUNY Buffalo, Queen's University, Tinbergen Institute (Free University, University of Amsterdam, Erasmus University), University College London, University of Groningen, Ohio State University, University of Southern California, CEMFI (Centro de Estudios Monetarios y Financieros).

2002: University College London, Princeton University, Harvard-MIT, University of Western Ontario, CentER (University of Tilburg), Tinbergen Institute (Free University, University of Amsterdam, Erasmus University), University of Windsor, Michigan State, Northwestern University, Penn State University.

2003: Johns Hopkins University, CAM-Center in Copenhagen, Penn State University, Brown University.

2004: Harvard-MIT, UC Santa Barbara, U of Virginia.

2005: Texas A&M, Rice University, Yale University, University of Maryland, Georgetown University, North Carolina State University.

2006: Johns Hopkins University (Department of Biostatistics), University of Texas Austin, Johns Hopkins University, University of Syracuse.

2007: University of Southern California, University College London, Brown University, University of Mannheim, University of Pennsylvania, Carlton University, Johns Hopkins University, University of Michigan, University of Zurich.

2008: University of Western Ontario, Johns Hopkins University.

2009: Rutgers University, Carlton University, New York University, Johns Hopkins University.

2010: University of Maryland, Johns Hopkins University, University of Arizona.

2011: Ohio State University, North Carolina State University, University of Iowa, Johns Hopkins University.

2012: University of Wisconsin, University of Southern California (USC), Pomona College, University of California in San Diego.

2013: University of California Riverside, Texas A&M, University of California Davis.

2014: Harvard-MIT, University of Pennsylvania, University of California Los Angeles, Beijing University, Renmin University, University of Texas at Austin, University of California Irvine.

2015: Northwestern University, University of Toronto.

2016: University of California in Santa Barbara, Louisiana State University, Emory University.

2017: Duke University, Tinbergen Institute (University of Amsterdam, Free University and Erasmus University), Penn State University, Massachusetts Institute of Technology, Yale University, NYU Abu Dhabi, University of Zurich.

2018: Simon Fraser University, University of British Columbia.

2019: University of Southern California, Department of Management Information Systems at the University of Arizona, University of Wisconsin-Madison.

2020: University of Groningen, Georgetown University

2022: Georgetown University, University of Maryland

2023: Washington State University

Honors and Awards

Advances in Econometrics Fellow, 2019

University of Arizona Eller Fellow, 2019

University of Arizona Eller Fellow, 2018

University of Arizona Eller Dean's Fellowship, 2017

University of Arizona Eller Fellow, 2016

University of Arizona Gianelli Fellowship, 2015

University of Arizona Eller Fellow, 2014

Listed: Marquis Who's Who in America; Who's Who in American Education; Who's Who in
Social Sciences Higher Education

CIBC Productivity and Human Capital Fellowship

Economic Policy Research Institute Fellowship

Social Science and Humanities Research Council Grant

UWO Social Science Grant

Brown University:

Joukowsky Award (May 2000) for Outstanding Dissertation, includes US\$ 2000 cash award

Burgess Fellowship (1999-2000)

Kamins Fellowship (1996-1997 and 1998-1999)

Beckwith Fellowship (1997-1998)

Stephen R. Ehrlich Fellowship (summer 1996 and 1999)

Teaching Experience

University of Arizona:

Econometrics: 1st year graduate course

Nonlinear Econometrics: 2nd year graduate course
 Topics in Econometrics: Advanced graduate course
 Econometrics: Causal Analysis: Masters course
 Econometrics: Prediction and Machine Learning: Masters course

Johns Hopkins University:
 Econometrics: Undergraduate course
 Financial Econometrics: Undergraduate course
 Econometrics: 1st year graduate course
 Micro Econometrics I: 2nd year graduate course
 Micro Econometrics II: 2nd year graduate course

Massachusetts Institute of Technology (MIT):
 Statistics for Economics, 1st year graduate course, September-December 2003
 Time Series Econometrics, 2nd year graduate course, November-December 2003
 Advanced Econometrics, 2nd year graduate course, February-March 2004

University of Western Ontario:
 Advanced Econometrics, 2nd year graduate course, January-April 2003
 Econometrics, 1st year graduate course, January-April 2002
 Economics, supervising undergraduate honor thesis, January-April 2002
 Econometrics, 1st year graduate course, January-April 2001
 Econometrics, undergraduate honors course, January-April 2001

Brown University
 Teaching Fellow:
 Econometrics, fall 1999
 Teaching Assistant:
 Econometrics, 1st year graduate course, fall 1998
 Financial Econometrics, advanced undergraduate course, spring 1998
 Econometrics, undergraduate course, fall 1996
 Microeconomics, graduate course, spring 1996

Research Grants:

2019:	Eller College research award	\$ 25,000
2018:	Eller College research award	\$ 25,000
2017:	Eller College research award	\$ 25,000
2017:	Center for Management Innovations in Healthcare grant (to buy data)	\$ 4,500
2016:	Eller College research award	\$ 20,000
2015:	Eller College research award	\$ 15,000
2014:	Eller College research award	\$ 15,000
2013:	Eller College research award	\$ 15,000
2001-2005:	CIBC Productivity and Human Capital Fellowship	C\$ 20,000
2001-2004:	Hysteresis in Unemployment Spells. SSHRC Grant	C\$ 28,000
2001-2002:	New Duration Estimators for Evaluating the Re-employment Bonus Experiment. Faculty of Social Science, UWO.	C\$ 2,000
2000-2001:	Quantifying the hand of the Past: Distinguishing between Path-Dependence and Heterogeneity in Dutch Unemployment	C\$ 6,000

University Administrative Duties:

2021- 2022: Vice Chair, College Advisory Committee
2019-2020: Chair of the Search Committee for a new department head
2018-2022: Member, College Advisory Committee
2017-2022: Member, hiring committee Economics Department, University of Arizona
2016-2017: Chair, hiring committee Economics Department, University of Arizona
2013-2016: Member of the admission committee and Graduate Program committee,
University of Arizona
2013-2015: Director Seminar in Applied Econometrics, University of Arizona
2012-2015: Website Committee, Economics Department, University of Arizona

2005-2006: Director Seminar in Applied Econometrics, Johns Hopkins University
2004-2011: Member of the graduate admission committee, Johns Hopkins University
2002-2003: Director Seminar in Applied Econometrics, University of Western Ontario
2000-2002: Member of the faculty recruiting committee, University of Western Ontario

Thesis Supervision and Dissertation Committee Memberships:

Marcel Voia (first job: Carleton University)
Steffen Reinhold (first job: University of Mannheim)
Su-Hsin Chang (first job: Washington University post doc)
Ji-Liang Shiu (first job: National Chung-Cheng University)
Kevin Thom (first job: New York University)
Julia Driessen (first job: University of Pittsburgh)
Brian Phelan (first job: DePaul University)
Theresa Gutberlet (first job: Rensselaer Polytechnic Institute)
Sandeep Shetty (first job: Impaq International)
Ming-sen Wang (first job: Research group at Discover Card)
Leila Asgari (first job: JPMorgan Chase Bank)
Galiya Sagyndykova (first job: Nazarbayev University Kazakhstan)
Irving Iltamas-Rosas (first job: Universidad de Guadalajara, Mexico)
Anila Prakash (first job: Ernst & Young)
Matthew Serfling (first job: University of Tennessee Knoxville)
Patrick Cizek (first job: Price Waterhouse Cooper)
Luke Asher DeVault (first job: Clemson University)
Srikanth Velichety (first job: University of Memphis)
Nedko Yordanov (first job: Economy One Consulting)
Danjue Shang (first job: Utah State University)
Mariana Zerpa (first job: KU Leuven, Belgium)
Sebastian Fleitas (first job: KU Leuven, Belgium)
Wes Blundell (first job: Cal State East Bay)
Yang Wang, (first job: Purdue University)
Yue Zeng, (first job: Puma Biotechnology)
Joseph Buckman, (first job: Kansas State University)
David Yin, (first job: Miami University in Ohio)
Erin McGuire, (first job: National Bureau of Economic Research)

Zheng Tang, (first job: Loyola Marymount University)
Billy Beggs, (first job: San Diego University)
Swapnil Krishna Motghare, (first job: Notre Dame University)
Maryam Fathollahi, (first job: Oklahoma University, Department of Finance)
Ye Wang, (first job: Stevens Institute of Technology)
Alice Liu, (first job: University of South Dakota, Department of Finance)
Andy Yuan, (first job: Northwestern University, law school)
Kelli Marquardt, (first job: Federal Reserve Chicago)
Elaine Rhee, (first job: Square)
Shuya He, (first job: Lazada)
Grace Wang, (first job: Acción Opportunity Fund)
Aizhan Anarkulova, (first job: Emory University)
Katherine Hauck, (first job: Northwestern University)
Spencer Cooper, (first job: University of Connecticut)
Hyuksoon Lim, expected to graduate in May 2024
JiHoon Hwang, expected to graduate in May 2024
Benjamin Schutte, expected to graduate in May 2025

Refereeing:

American Economic Review
Econometrica
Econometrics Journal
Econometrics Review
Economics Journal
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Economic Surveys
Journal of Labor Economics
Journal of Statistical Computation and Simulation
Labour Economics
Review of Economic Studies
Review of Economics and Statistics
World Economy
Addison Wesley
National Science Foundation

Professional Affiliations

American Economic Association
Econometric Society

Languages

English, Dutch and German