Martin Weidner

updated: March 20, 2017

CONTACT INFORMATION

Department of Economics
University College London
30 Gordon Street
London WC1H 0AX, UK

Phone: +44 20 7679 5309
Email: `m.weidner@ucl.ac.uk`
Web: `http://www.ucl.ac.uk/~uctpmw0`

RESEARCH FIELDS

Econometrics, Panel Data Models, Factor Models, Social Networks, Demand Estimation.

EMPLOYMENT

since Aug. 2011 Lecturer, Department of Economics, University College London.
Research Staff, Center for Microdata Methods and Practice (CeMMAP).

EDUCATION

May 2011 PhD in Economics, University of Southern California.

Dec. 2006 PhD in Physics, University of Hamburg.

Nov. 2003 Diploma in Physics, University of Würzburg.

PUBLICATIONS

probitfe and logitfe: Bias corrections for probit and logit models with two-way fixed effects,
with Mario Cruz-Gonzalez and Iván Fernández-Val,
Accepted: **The Stata Journal**

Estimation of random coefficients logit demand models with interactive fixed effects,
with Hyungsik Roger Moon and Matthew Shum,
Accepted: **Journal of Econometrics**

Dynamic Linear Panel Regression Models with Interactive Fixed Effects,
with Hyungsik Roger Moon,
Econometric Theory, Volume 33, Issue 1, February 2017, pp. 158-195

Individual and Time Effects in Nonlinear Panel Data Models with Large N, T,
with Iván Fernández-Val,
Journal of Econometrics, Volume 192, Issue 1, May 2016, p.291-312.

Linear Regression for Panel with Unknown Number of Factors as Interactive Fixed,
with Hyungsik Roger Moon,
Econometrica, Volume 83, Issue 4, July 2015, p.1543-1579.

Analysis of Interactive Fixed Effects Dynamic Linear Panel Regression with Measurement Errors,
with Nayoung Lee and Hyungsik Roger Moon,
Economics Letters, Volume 117, Issue 1, October 2012, p.239-242.

SUBMITTED PAPERS

Bounds on Treatment Effects on Transitions,
with Geert Ridder and Johan Vikström, **R&R Journal of Econometrics.**

Fixed-effect regressions on network data,
with Koen Jochmans, **R&R Econometrica.**

WORKING PAPERS

Nonlinear Panel Models with Interactive Effects,
with Mingli Chen and Iván Fernández-Val, working paper,
available on arXiv: `https://arxiv.org/abs/1412.5647`

Instrumental Variable Quantile Regressions in Large Panels with Fixed Effects,
with Manuel Arellano, working paper.

Network and Panel Quantile Effects Via Distribution Regression,
with Victor Chernozhukov and Iván Fernández-Val, working paper.

Semiparametric Estimation of Nonlinear Panel Data Models with Generalized Random Effects,
working paper.

PUBLICATIONS IN PHYSICS

Gauging Hidden Symmetries in Two Dimensions,
with Henning Samtleben,
JHEP 0708:076, 2007, `http://arxiv.org/abs/0705.2606`.

Gauged Supergravities in Various Spacetime Dimensions (PhD thesis),
Prog. of Phys. 55:843-945, 2007, `http://arxiv.org/abs/hep-th/0702084`.

Gauged N=4 Supergravities,
with Jonas Schön,
JHEP 0605:034, 2006, `http://arxiv.org/abs/hep-th/0602024`.

The Maximal D = 7 Supergravities,
with Henning Samtleben,
Nucl. Phys. B 725:383-419, 2005, `http://arxiv.org/abs/hep-th/0506237`.

TEACHING EXPERIENCE

Lecturer:

Fall 2011 & 2012 & 2013 & 2014 & 2015 & 2016	MSc Econometrics Core Course at UCL.
Spring 2012 & 2013 & 2014 & 2015 & 2016	MSc Advanced Microeconometrics at UCL.

MSc & MRes Thesis Supervisor:

2012	A. Reut.
2013	R. Dechjejaruwat, T. Pattarasaengthai, G.D. Seisser.
2014	Y. Jiang, Y. Mao, D. Whitaker.
2015	A. Basantes-Arias, J. Liu, C. Park.
2016	R. D'Adamo, W. Lee, A. Wang, J. Wang.

Teaching Assistant:

2007 – 2009	Teaching Assistant at USC for graduate level classes: "Practice of Econometrics", "Econometric Methods", "Probability and Statistics for Economists" (2x), "Economics of Financial Markets I", "Economic and Financial Time Series II"; undergraduate level classes: "Principles of Macroeconomics" (2x).
2005/06	Teaching Assistant at the University of Hamburg for "Thermodynamics and Statistics".
2003	Teaching Assistant at the University of Würzburg for "Theoretical Mechanics".

INVITED ACADEMIC SEMINARS (including scheduled)

2017	UCLA, UPenn, Duke, UNC (March), Luxembourg (April).
2016	Bonn (May), Humboldt U. Berlin (June), Boston College, Harvard-MIT (Sept.), Mannheim, Geneva (Nov.).
2015	NYU (March), CEMFI (June), Harvard-MIT (Sept.), Lund (Nov).
2014	Southampton (March), Humboldt U. Berlin (April), CREST Paris (Sept), Nottingham (November).
2013	U.d.Montreal, BU, Johns Hopkins, U. of Amsterdam, U. of Leuven (April), Surrey (Oct), Bilkent University (Dec).
2012	USC (Sept), Queen Mary University London (Oct), Toulouse (Nov).
2011	LSE, Bristol, UCL, Oxford, Brown, Yale, Penn State (Jan), UBC, UPenn, Michigan (Feb), BU (March), UC San Diego, UC Davis (April), Cambridge (Oct), LSE, Princeton, Maryland, Georgetown (Nov).
2010	UC Riverside (Nov).

CONFERENCE PRESENTATIONS

Nov. 2016	Conference on Networks, UC Berkeley.
July 2016	Econometric Study Group Annual Conference, Bristol.
July 2016	Workshop on “Recent Developments in Panel Data Analysis”, University of York
Dec. 2015	9th International Conf. on Computational and Financial Econometrics (CFE), London
Sept. 2015	Big Data Methods, Cambridge (INET & CeMMaP)
Aug. 2015	Econometric Society World Congress, Montreal.
June 2015	IAAE 2015 Annual Conference, Thessaloniki.
May 2015	SNU Workshop on Advances in Microeconomics, Seoul National University.
Jan. 2015	Workshop on Panel Data, Amsterdam School of Economics.
Jan. 2015	North American Winter Meeting of the Econometric Society, Boston.
Dec. 2014	7th International Conference of the ERCIM WG on Computational and Methodological Statistics, Pisa.
July 2014	20th International Panel Data Conference, Tokyo.
July 2014	Econometric Study Group Annual Conference, Bristol.
June 2014	Workshop on Econometrics Methods at Science Po, Paris.
July 2013	Econometric Study Group Annual Conference, Bristol.
July 2013	19th International Panel Data Conference, London.
June 2013	North American Summer Meeting of the Econometric Society, Los Angeles.
Jan. 2013	North American Winter Meeting of the Econometric Society, San Diego.
Aug. 2012	European Meeting of the Econometric Society, Malaga.
July 2012	18th International Conference on Panel Data, Paris.
June 2012	North American Summer Meeting of the Econometric Society, Evanston.
March 2012	The Econometrics of Earnings Dynamics and Distributions Workshop, London.
Aug. 2011	European Meeting of the Econometric Society, Oslo.
Aug. 2010	Econometric Society World Congress, Shanghai.
July 2010	16th International Conference on Panel Data, Amsterdam.
Oct. 2009	CIREQ Conference on the Econometrics of Interactions, Montreal.
July 2009	15th International Conference on Panel Data, Bonn.
June 2009	Cowles Summer Conference “Handling Dependence: Temporal, Cross-sectional, and Spatial”, New Haven.
June 2009	North American Summer Meeting of the Econometric Society, Boston.
July 2008	Far Eastern Meeting of the Econometric Society, Singapore.

PROFESSIONAL SERVICE

UCL & CeMMaP:

Jan. 2012 - present **Editor** of the CeMMaP Working Paper Series.

Conference Organization:

Aug. 2016	**Member** of the Scientific Program Committee of the 2016 European Meeting of the Econometrics Society, held in Geneva.
June 2016	**Member** of the Scientific Committee of the 2016 Annual Conference of the International Association for Applied Econometrics, held in Milan
June 2015	**Member** of the Scientific Committee of the 2015 Annual Conference of the International Association for Applied Econometrics, held in Thessaloniki
Nov. 2013	**Organizer** of the CeMMaP Workshop on "High-dimensional econometric models" (jointly with Oliver Linton).
June 2013	**Member** of the Program Committee of the 2013 North American Meeting of the Econometric Society, held at USC.

Refereeing:

Annals of Statistics, Econometrica, Econometric Reviews, Econometric Theory,
Electronic Journal of Statistics, Empirical Economics, European Economic Review,
IFAU Working Paper Series, International Economic Review, Journal of Applied Econometrics,
Journal of Business and Economic Statistics, Journal of Econometrics,
Journal of Multivariate Analysis, Journal of Political Economy,
Journal of the American Statistical Association, Journal of the Royal Statistical Society,
Oxford Bulletin of Economics and Statistics, Quantitative Economics, The Econometrics Journal,
The Economic Journal, The Review of Economics and Statistics, The Review of Economic Studies.