## Ulrich K. Müller

### **Contact Information**

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### **Current Position**

Since July 2012 Professor, *Princeton University*, Economics Dept

Since July 2017 Stanley G. Ivins '34 and Henrietta Bauer Ivins Professor in Economics

## **Education and Former Positions**

July 2015 – June 2017	Associate Chair, Princeton University, Economics Dept
July 2009 – June 2012	Associate Professor (with tenure), Princeton University, Economics Dept
July 2003 – June 2009	Assistant Professor, Princeton University, Economics Dept
Aug. 2008 – Jan. 2009	Visiting Assistant Professor, Harvard University, Economics Dept
Sept. 2002 – June 2003	Visiting Researcher, Princeton University, Economics Dept
Oct. 1994 – Aug. 2002	Student, University of Sankt Gallen, Switzerland
Apr. 2002	Ph.D. in Economics (summa cum laude)
June 2000 – Aug. 2001	Visiting Researcher, University of California at San Diego, Economics Dept
Jan. 1999 – Mar. 2000	Doctoral Program 'Gerzensee'
Oct. 1998	'licenciat' (Bachelor/Master) in Economics

## **Other Professional Activities**

Since 2016	Co-Editor, Econometrica
2011-2015	Co-organizer of the CEME conference "Inference in Nonstandard Problems" (with
	Francesca Molinari)
2011-12, 2014	Program Committee, Econometric Society North American Summer Meetings
2011-2016	Foreign Editor, Review of Economic Studies
2011-2016	Associate Editor, Econometrica
2010-2012	Consultant, New York Federal Reserve Bank
2010	Program Committee, Econometric Society World Congress
2009-2016	Associate Editor, Econometric Theory
2007	Program Committee, Econometric Society European Meetings

#### **Publications**

Low-Frequency Econometrics. Forthcoming in *Advances in Economics: Eleventh World Congress of the Econometric Society*, ed. by B. Honoré, and L. Samuelson, Cambridge University Press. (Joint with MARK WATSON.)

Fixed-k Asymptotic Inference about Tail Properties. Accepted for publication at the *Journal of the American Statistical Association*. (Joint with YULONG WANG.)

Credibility of Confidence Sets in Nonstandard Econometric Problems. *Econometrica* 84 (2016), 2183 – 2213. (Joint with ANDRIY NORETS.)

Measuring Uncertainty about Long-Run Predictions. *Review of Economic Studies* 83 (2016), 1711 – 1740. (Joint with MARK WATSON.)

Coverage Inducing Priors in Nonstandard Inference Problems. *Journal of the American Statistical Association* 111 (2016), 1233 – 1241. (Joint with ANDRIY NORETS.)

Inference with Few Heterogeneous Clusters. *Review of Economics and Statistics* 98 (2016), 83 – 96. (Joint with RUSTAM IBRAGIMOV.)

Nearly Optimal Tests When a Nuisance Parameter Is Present Under the Null Hypothesis. *Econometrica* 83 (2015), 771 – 811. (Joint with GRAHAM ELLIOTT and MARK WATSON.)

HAC Corrections for Strongly Autocorrelated Time Series. *Journal of Business & Economic Statistics* 32 (2014), 311 – 322. Invited paper for presentation at the ASSA meetings in San Diego in January 2013, published with discussion and rejoinder.

Pre and Post Break Parameter Inference. *Journal of Econometrics* 180 (2014), 141 – 157. (Joint with GRAHAM ELLIOTT.)

Risk of Bayesian Inference in Misspecified Models, and the Sandwich Covariance Matrix. *Econometrica* 81 (2013), 1805 – 1849.

Low-Frequency Robust Cointegration Testing, *Journal of Econometrics* 174 (2013), 66 – 81. (Joint with MARK WATSON.)

Measuring Prior Sensitivity and Prior Informativeness in Large Bayesian Models. *Journal of Monetary Economics* 59 (2012), 581 – 597.

Efficient Tests under a Weak Convergence Assumption. Econometrica 79 (2011), 295 – 435.

Efficient Estimation of the Parameter Path in Unstable Time Series Models. *Review of Economic Studies* 77 (2010), 1508 – 1539. (Joint with PHILIPPE-EMMANUEL PETALAS.)

t-Statistic Based Correlation and Heterogeneity Robust Inference. *Journal of Business & Economic Statistics* 28 (2010), 453 – 468. (Joint with RUSTAM IBRAGIMOV.)

Comment on: Unit Root Testing in Practice: Dealing with Uncertainty over the Trend and Initial Condition. *Econometric Theory* 25 (2009), 643 – 648.

Valid Inference in Partially Unstable GMM Models. *Review of Economic Studies* 76 (2009), 343 – 365. (Joint with HONG LI.)

Testing Models of Low Frequency Variability. *Econometrica* 76 (2008), 979 – 1016. (Joint with MARK WATSON.)

The Impossibility of Consistent Discrimination between I(0) and I(1) Processes. *Econometric Theory* 24 (2008), 616 – 630.

Confidence Sets for the Date of a Single Break in Linear Time Series Regression, *Journal of Econometrics* 141 (2007), 1196 – 1218. (Joint with GRAHAM ELLIOTT.)

A Theory of Robust Long-Run Variance Estimation, Journal of Econometrics 141 (2007), 1331 – 1352.

Minimizing the Impact of the Initial Condition on Testing for Unit Roots, *Journal of Econometrics* 135 (2006), 285 – 310. (Joint with GRAHAM ELLIOTT.)

Efficient Tests for General Persistent Time Variation in Regression Coefficients, *Review of Economic Studies* 73 (2006), 907 – 940. (Joint with GRAHAM ELLIOTT.)

Are Forecasters Reluctant to Revise their Predictions? Some German Evidence, *Journal of Forecasting* 25 (2006), 401 – 413. (Joint with GEBHARD KIRCHGÄSSNER.)

Size and Power of Tests of Stationarity in Highly Autocorrelated Time Series, *Journal of Econometrics* (2005), 128, 195 – 213.

Tests for Unit Roots and the Initial Condition, *Econometrica* 71 (2003), 1269 – 1286. (Joint with GRAHAM ELLIOTT.)

Ecological Tax Reform and Involuntary Unemployment: Simulation Results for Switzerland, *Schweizerische Zeitschrift für Volkswirtschaft und Statistik* 134 (1998), 329 – 359. (Joint with GEBHARD KIRCHGÄSSNER and MARCEL SAVIOZ.)

#### **Working Papers**

Long-Run Covariability. (Joint with MARK WATSON.)

Linear Regression with Many Controls of Limited Explanatory Power. (Joint with CHENCHUAN LI.)

Nearly Weighted Risk Minimal Unbiased Estimation. (Joint with YULONG WANG.)

Forecasts in a Slightly Misspecified Finite Order VAR Model. (Joint with JAMES STOCK.)

#### **Prizes and Awards**

2016-19	NSF Grant SES-1627660 "Three Projects in Econometric Theory"
2014	Graduate Economics Club's Award for Best Instructor
2014	Fellow of the Econometric Society
2014	Fellow of the Journal of Econometrics
2012-15	NSF Grant SES-1226464 "Inference in Non-Standard Econometric Problems"
2008-11	Charles H. McIlwain University Preceptor
2008-10	Alfred P. Sloan Research Fellow
2008-11	NSF Grant SES-0751056 "Efficient Tests in the Presence of Nuisance Parameters under the
	Null Hypothesis"
2005-08	NSF Grant SES-0518036 "Inference in Unstable Time Series Models"

# Prizes and Awards, ctd

2003	Presentation on the ReStud Tour 2003
2002-03	Grant of the Swiss National Science Foundation for stay at Princeton University
2002	Latsis-Prize for an excellent scientific achievement
2000-01	Grant of the Swiss National Science Foundation for stay at U.C. San Diego
1999	Bodania-Prize for the best 'licenciat' of the academic year
1999	Paul Alther-Prize for the best thesis of the academic year

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