

# DANIEL WILHELM

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## ACADEMIC POSITIONS

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Associate Professor Department of Economics, University College London	10/2020 – present
Visiting Assistant Professor Department of Economics, Princeton University	09/2020 – 01/2021
Visiting Assistant Professor Department of Economics, University of Chicago	04/2015 – 06/2015
Assistant Professor Department of Economics, University College London	07/2012 – 09/2020

## AFFILIATIONS

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Turing Fellow The Alan Turing Institute	10/2021 – present
Research Staff Centre for Microdata Methods and Practice	07/2012 – present
Research Fellow Institute for Fiscal Studies	09/2017 – present
Research Fellow Centre for Research and Analysis of Migration	10/2017 – present

## EDUCATION

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PhD in Statistics and Econometrics Booth School of Business, University of Chicago	06/2012
Diplom in Mathematics and Economics Department of Mathematics and Economics, Ulm University	10/2006
Visiting Student Department of Economics, Yale University	2005-06

## GRANTS

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ERC Starting Grant “MEImpact”, EUR 1.337m	10/2019 – 10/2024
Econometric Society Travel Grant	2015

## HONORS AND AWARDS

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Visiting Research Scholarship, Gregory C. Chow Economic Research Program, Princeton University	2020-21
Economics Education Award for “Inspiring Teaching Delivery”, University College London	2019
Review of Economic Studies Excellence in Refereeing Award	2019
Wesley C. Pickard PhD Fellowship	2010-11
TA Award for Exceptional Service to the EMBA Program (Singapore)	2009

TA Award for Exceptional Service to the EMBA Program (Chicago)	2009
Katherine Dusak Miller Fellowship	2009-10
Booth School of Business Doctoral Fellowship	2006-07 – 2008-09
Landesstiftung Baden-Württemberg Scholarship	2005-06
University of Ulm Scholarship for Studies Abroad	2005-06

## PUBLICATIONS

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1. “An Adaptive Test of Stochastic Monotonicity”  
with D. Chetverikov and D. Kim, 2021, **Econometric Theory**, 37, p. 495-536
2. “Testing for the Presence of Measurement Error in Stata”  
with Y. Lee, 2020, **Stata Journal**, 20(2), p. 382-404
3. “Optimal Data Collection for Randomized Control Trials”  
with P. Carneiro and S. Lee, 2020, **Econometrics Journal**, 23, p. 1-31
4. “Nonparametric Instrumental Variable Estimation”  
with D. Chetverikov and D. Kim, 2018, **Stata Journal**, 18(4), p. 937-950
5. “A Simple Parametric Model Selection Test”  
with S. M. Schennach, 2017, **Journal of the American Statistical Association**, 112(520), p. 1663-1674
6. “Nonparametric Instrumental Variable Estimation Under Monotonicity”  
with D. Chetverikov, 2017, **Econometrica**, 85(4), p. 1303-1320
7. “Optimal Bandwidth Selection for Robust Generalized Method of Moments Estimation”  
2015, **Econometric Theory**, 31(5), p. 1054-1077

## WORKING PAPERS

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1. “Inference for Ranks with Applications to Mobility across Neighborhoods and Academic Achievements across Countries”, with M. Mogstad, J. Romano, and A. Shaikh  
R&R at **Review of Economic Studies**
2. “Testing for the Presence of Measurement Error”  
R&R at **Review of Economic Studies**
3. “Possibly Nonstationary Cross-Validation”, with F. M. Bandi and V. Corradi  
R&R at **Journal of Econometrics**
4. “Identification and Estimation of Nonparametric Panel Data Regressions with Measurement Error”  
R&R at **Review of Economic Studies**
5. “Powerful T-Tests in the Presence of Nonclassical Measurement Error”, with D. Kim

## TALKS

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- 2021 (including scheduled) Zurich, UPenn, National University of Singapore/Singapore Management University  
International Association for Applied Econometrics Annual Conference
- 2020 Carlos III, Princeton, Columbia, UW Madison, Toronto, Rotterdam (cancelled), York (cancelled)  
Royal Economic Society Annual Conference (cancelled), University of Cambridge conference “Econometric Methods for Modern Data Structures” (cancelled)
- 2019 Oxford, Mannheim  
ESCoE Conference on Economic Measurement, 2nd CeMMAP/UCL/Vanderbilt Joint Conference
- 2018 Brown, Cornell, York, Princeton, Kiel, Vienna  
German Statistical Week

- 2017 Yale, LMU Munich, HU Berlin, Ecole des Mines, Surrey, Aarhus  
European Meetings of the Econometric Society, Bristol Econometric Study Group, CReAM Workshop “Topics in Labor Economics”
- 2016 Bristol, UChicago, IFS, Toulouse, Northwestern  
3rd ISNPS conference, Toulouse School of Economics conference “Recent Advances in Econometrics”, CeMMAP conference “Advances in Microeconometrics”
- 2015 EUI, Hebrew University Jerusalem, Johns Hopkins, UChicago, UMichigan, Northwestern, Bilkent, LSE  
University of Lugano “Workshop ‘Pietro Balestra’ on recent developments in panel data econometrics”, Econometric Society World Congress, University of Chicago conference “Interactions: Bringing Together Econometrics and Applied Microeconomics”
- 2014 BU, Duke, Liverpool, National University of Singapore, CREST, Academia Sinica, Tinbergen  
University of Cambridge conference “Nonparametric and Semiparametric Methods”, CeMMAP conference “Advances in Microeconometrics”, 10th International Symposium on Econometric Theory and Applications, Barcelona GSE Summer Forum, European Winter Meetings of the Econometric Society
- 2013 Cambridge, Toulouse, Stanford, UCSD, UCLA, Northwestern, UChicago, UW Madison, Boston College  
China Meetings of the Econometric Society
- 2012 UChicago, UT Austin, Duke, Brown, UCL, UPenn, LMU Munich, Mannheim, Copenhagen, UIUC  
European Meetings of the Econometric Society, Bank of Portugal conference “Robust Econometric Methods for Modelling Economic and Financial Variables”, CeMMAP conference “Measurement Error and Related Topics”
- 2011 UChicago  
North American Summer Meetings of the Econometric Society, 17th International Panel Data Conference, Meetings of the Midwest Econometrics Group

## TEACHING

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University College London:

- ECONG100 Research Methods in Economics (MSc) 2012 – present
- Creation of online course “Maths Camp” (MSc Finance) 2020
- Creation of online course “Maths Camp” (MSc Health Economics and Decision Science) 2020
- ECON3002 Microeconometrics (UG) 2014 – 2020
- Creation of online course “Maths Camp” (MSc Economics) 2019
- ECONG107 Econometrics (PhD) 2012 – 2019

Princeton University:

- ECO519 Topics in Econometrics (PhD) Fall 2020-21

University of Chicago:

- ECON31902 Nonparametric Econometrics (PhD) Spring 2015

## STUDENT SUPERVISION

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University College London:

- Supervision of 3-4 MSc dissertations per year 2012 – present
- Mentor to about 3-4 MSc students per year 2012 – present

- Second PhD Advisor to Young Jun Lee 2015 – 2019
- Mentor to about 15 undergraduate students per year 2012 – 2018

#### DEPARTMENTAL AND OTHER PROFESSIONAL SERVICE

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Co-organizer CeMMAP seminar series	09/2013 – 08/2015, 09/2020 – present
Organizer CeMMAP seminar series	09/2015 – 08/2020
Organizer, CeMMAP Public Econometrics Webinar series	03/2020 – 06/2020
Co-organizer CeMMAP training course series	09/2014 – present
Organizer, CeMMAP master class “Efficient Estimation in Semiparametric Models With an Application to High-Dimensional Models”	2014
Co-organizer, CeMMAP conference “Measurement Error and Related Topics”	2012
Departmental Inclusion Lead	01/2020 – 07/2020
Departmental Equal Opportunity Liaison Officer	04/2016 – 12/2019
Area Coordinator (Econometrics), Econometric Society European Meeting	2021
Program Committee Member, ESCoE Conference on Economic Measurement	2020
Program Committee Member, Econometric Society European Meeting	2017
Program Committee Member, Royal Economic Society PhD Conference	2014, 2015
Associate Editor, Econometrics Journal	01/2021 – 12/2024
Associate Editor, Journal of Econometric Methods	04/2018 – present

Referee for American Economic Review, Annals of Statistics, Applied Economics Letters, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Economic Journal, Economics Letters, European Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Economic Literature, Journal of Econometrics, Journal of Nonparametric Statistics, Journal of Political Economy, Journal of Public Economics, Journal of the American Statistical Association, Journal of the European Economic Association, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Stat, Stata Journal, Statistica Sinica

Grant application reviewer for European Research Council, National Science Foundation