Didier Nibbering

Personal Data

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Current and Previous Positions

2022-today	Senior Lecturer
2018- 2022	Lecturer
	Department of Econometrics & Business Statistics, Monash University

Education

2014-2018	PhD in Economics, Tinbergen Institute and Erasmus University Rotterdam Supervisors: Richard Paap & Michel van der Wel
Spring 2018	Research visit: Department of Statistics, Stanford University Sponsor: Trevor Hastie
2013–2014	MSc in Econometrics and Management Science, Erasmus University Rotterdam Graduated Cum Laude (average grade: 8.9)
2010–2013	BSc in Econometrics and Operational Research, Erasmus University Rotterdam Graduated Cum Laude (average grade: 9.0)

Working papers

2024	“Inference on LATEs with covariates”, with T. Boot
2023	“Efficient variational approximations for state space models”, with R. Loaiza-Maya, *revision requested*
2022	“The tale of the tail: Inference for customer purchase behavior in the long tail”, with B. Jacobs, *reject and resubmission requested*
2022	“Clustered local average treatment effects: fields of study and academic student progress”, with M. Oosterveen and P. L. Silva

Publications

2024 “Random subspace local projections”, with V. Hoang Dinh and B. Wong, *forthcoming at The Review of Economics and Statistics*

2024 “Instrument-based estimation of full treatment effects with movers”, with Matthijs Oosterveen, *forthcoming at The Review of Economics and Statistics*

2024 “Panel Forecasting with Asymmetric Grouping”, with R. Paap, *accepted at Journal of Forecasting*

2024 “Hybrid unadjusted Langevin methods for high-dimensional latent variable models”, with R. Loaiza-Maya and D. Zhu, *Journal of Econometrics, Volume 241, Issue 2, April 2024, Pages 105741*

2024 “A high-dimensional multinomial choice model”, *Journal of Applied Econometrics, Volume 39, Issue 3, April/May 2024, Pages 481-497*

2024 “Bayesian Forecasting in the 21st Century: A Modern Review”, with G. M. Martin, D. T. Frazier, W. Maneesoonthorn, R. Loaiza-Maya, F. Huber, G. Koop, J. Maheu, and A. Panagiotelis, *International Journal of Forecasting, Volume 40, Issue 2, AprilJune 2024, Pages 811-839*

2023 “Fast variational inference for multinomial probit models”, with R. Loaiza-Maya, *Journal of Business and Economic Statistics, Volume 41, Issue 4, October 2023, Pages 1352-1363.*

2022 “Scalable Bayesian estimation in the multinomial probit model”, with R. Loaiza-Maya *Journal of Business and Economic Statistics, Vol. 40:4, October 2022, Pages 1678-1690.*

2022 “Multiclass-penalized logistic regression”, with T. Hastie *Computational Statistics and Data Analysis, Volume 169, May 2022*

2020 “Subspace methods”, with T. Boot *In Macroeconomic Forecasting in the Era of Big Data: Theory and Practice (pp. 269-291). (Advanced Studies in Theoretical and Applied Econometrics; Vol. 52). Cham: Springer.*

2019 “Forecasting using random subspace methods”, with T. Boot *Journal of Econometrics, Volume 209, April 2019, Pages 391-406*

2018 “What do professional forecasters actually predict?”, with R. Paap and M. van der Wel *International Journal of Forecasting, Volume 34, April 2018, Pages 288-311*

Seminar and Conference Presentations

2024	29th international panel data conference, Orleans
2024	COMPIE 2024 conference, Amsterdam
2024	Erasmus University Rotterdam Econometrics seminar
2024	University of Queensland Econometrics seminar
2023	31st Australian & New Zealand Econometric Study Group Meeting, Adelaide
2022	Recent developments in statistics and data science, Melbourne
2020	Monash Macrofinance Workshop
2019	Monash/Xiamen workshop in Finance, Econometrics, Economics and Statistics
2019	University of Sydney School Economics seminar
2019	Bayesian Analysis and Modeling Spring Workshop, Melbourne
2019	Melbourne University Department of Economics seminar
2019	USC Dornsife INET Conference on Panel Data Forecasting, Los Angeles
2019	29th Australian & New Zealand Econometric Study Group Meeting, Wellington
2018	International Workshop on High-Dimensional Time Series and Panel Data, Melbourne
2018	NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, Stanford
2018	Stanford Statistics Seminar, Stanford
2017	European Winter Meeting of the Econometric Society, Barcelona
2017	8th European Seminar on Bayesian Econometrics, Maastricht
2017	4th Conference of the International Association for Applied Econometrics, Sapporo
2017	Workshop Statistical Learning and Econometrics, Rotterdam
2017	7th Rhenich Multivariate Time Series Econometrics Meeting, Rotterdam
2017	Econometric Institute PhD Conference, Rotterdam
2016	27th $(EC)^2$ Conference on Big Data, Toulouse
2016	NBER-NSF Time Series Conference, New York
2016	70th European Meeting of the Econometric Society, Geneva
2016	Third Conference of the International Association for Applied Econometrics, Milan
2015	11th World Congress of the Econometric Society, Montreal
2015	2nd Conference of the International Association for Applied Econometrics, Thessaloniki
2015	Annual Conference of the Netherlands Econometric Study Group, Maastricht

Teaching Experience

2021–2024	Introductory econometrics
2019–2024	Advanced statistical modelling
2020	Wild-caught data
2016–2017	Exercise lectures undergraduate econometric course
2015–2017	Introductory seminar case studies for undergraduate econometric students
2015–2016	Computer labs undergraduate econometrics course
2016–2022	Supervision bachelor, master, and honours thesis

Awards & Qualifications

2021	Christiaan Huygens Science Award 10,000EUR, The Royal Netherlands Academy of Arts and Sciences
2020	Early Career Research Grant 17,481AUD, Monash University
2019	Australia New Zealand Econometric Study Group Research Award 500NZD
2019	Data grant, Center for Advanced International Marketing Knowledge
2019	New Academic Staff Support Grant 5,000AUD, Monash University
2016	Tinbergen Institute Research Qualification
2015	Econometric Society World Congress Travel Grant Award
2014	Nominee Best Econometric Thesis Award
2012	Erasmus School of Economics Propedeuse Cum Laude Award