Curriculum Vitae — Dennis Kristensen

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Website: https://sites.google.com/site/econkristensen

Education:

2000–2004: PhD Economics, London School of Economics
1996–2000: MSc Mathematics-Economics, Uni Copenhagen
1992–1995: BSc Mathematics-Economics, Uni Copenhagen

Employment:

2014–present: Professor, Dep. of Economics, Uni College London
2011–2014: Reader, Dep. of Economics, Uni College London
2006–2012: Assistant Professor, Dep. of Economics, Columbia Uni
2004–2007: Assistant Professor, Dep. of Economics, Uni Wisconsin

Affiliations:

2025–present: International Fellow, Aarhus Center for Econometrics
2014–present: Research Fellow, Centre for Financial Econometrics, Essex Uni
2011–present: Research Associate, CeMMaP
2011–present: Research Associate, Institute for Fiscal Studies
2007–2022: International Fellow, CREATES, Uni Aarhus
Feb–Jul, 2010: Visiting Professor, Dep. of Economics, Uni Copenhagen
Sep–Dec, 2009: Visiting Scholar, Dep. of Economics, Princeton Uni
Jun–Aug, 2006: Visiting Professor, Dep. of Statistics, Uni Copenhagen

Research Interests:

Econometric Theory; Applied Microeconomics; Computational Economics; Quantitative Finance

Honours and Awards:

2016: Econometric Theory Multa Scripsit Award
2012: Fellow of the Journal of Econometrics
2010: VELUX Visiting Professor Programme Award, Uni Copenhagen
2006: McKenzie Prize for Excellence in Research, Uni Wisconsin
2004–2006: Shoemaker Fellow, Uni Wisconsin
2000–2003: Danish Research Academy Scholar

Research Grants:

2025–2028: Leverhulme Research Grant (Primary Investigator)

2022: Dean's Strategic Funds, UCL (Co–Investigator)
2017–2022: ERC Advanced Grant 740369 (Co–Investigator)
2012–2017: ERC Starting Grant 312474 (Primary Investigator)
2010–2012 (early termination): National Science Foundation Grant SES–0961596 (Primary Investigator)
2007: Summer Research Grant, Columbia Uni (Primary Investigator)
2006: Uni Wisconsin Alumni Research Foundation Grant (Primary Investigator)
2004–2006: Uni Wisconsin Graduate School Research Grant (Primary Investigator)

Professional Services:

2025–present: Associate Editor, Journal of Econometrics
2014–present: Co-Editor, Econometric Theory
2015–2025: Co-Editor, Econometrics Journal
2013–2024: Associate Editor, Journal of Time Series Analysis
2013–2021: Member of editorial board, Review of Economic Studies
2012–2019: Associate Editor, Journal of Econometrics
2010–2013: Associate Editor, Econometric Theory
2007–2015: Associate Editor, Econometrics Journal

Guest Editor: Special issue on "Indirect Estimation Methods in Finance and Economics", Annals of Econometrics 2018; special issue on "Implementation of Structural Dynamic Models: Methodology and Applications", Annals of Econometrics 2020

Referee/Reviewer: American Economic Journal: Microeconomics; American Economic Review; Annals of Economics & Statistics; Annals of the Institute of Statistical Mathematics; Annals of Statistics; Bernoulli; Canadian Journal of Economics; Computational Statistics & Data Analysis; Danish Council for Independent Research; Econometric Reviews; Econometric Theory; Econometrica; Economic Journal; Economica; Economics Letters; European Research Council; Finance Research Letters; International Economic Review; International Journal of Stochastic Analysis; Journal of the American Statistical Association; Journal of Applied Econometrics; Journal of Business & Economic Statistics; Journal of Econometrics; Journal of Economic Dynamics & Control; Journal of Empirical Finance; Journal of Finance; Journal of Financial Econometrics; Journal of Financial and Quantitative Analysis; Journal of Human Resources; Journal of Money, Credit & Banking; Journal of Multivariate Analysis; Journal of Nonparametric Statistics; Journal of Political Economy; Journal of the Royal Statistical Society; Journal of Statistical Planning and Inference; Journal of Time Series Analysis; Journal of Time Series Econometrics; Management Science; Mathematical Finance; Mathematical Reviews; National Science Foundation; The Netherlands Organisation for Scientific Research; North American Journal of Economics and Finance; Oxford Bulletin of Economics & Statistics; Quantitative Economics; Review of Economic Studies; Review of Economics & Statistics; Review of Financial Studies; Scandinavian Journal of Economics; Scandinavian Journal of Statistics; Springer Lecture Notes in Statistics; Statistics & Probability Letters; Stochastics; Studies in Nonlinear Dynamics & Econometrics; TEST

Programme Committees: Annual Conference of the International Association for Applied Econometrics 2016–2017, 2022; 2025 Dynamic Structural Econometrics conference; Econometric Society European Meeting, 2006, 2012–2014, 2016–2017; Econometric Society North-American Summer Meeting, 2013; $(\text{EC})^2$ Conference, 2007, 2023 (chair); European Finance Association Meeting 2014–2021; Humboldt–Copenhagen Conference on Financial Econometrics, 2009, 2011, 2013 and 2017; Royal Economic Society's annual conference 2018–2019

Journal Publications:

"Closed-form Approximations of Moments and Densities of Continuous–time Markov Models" (with Y.J. Lee & A. Mele), *Journal of Economic Dynamics & Control* 168 (2024), 104948

"Diffusion Copulas: Identification and Estimation" (with R. Bu & K. Hadri), *Journal of Econometrics* 221 (2021), 616-643

"Identification of a Class of Index Models: A Topological Approach" (with M. Fosgerau), *Econometrics Journal* 24 (2021), 121-133

"Solving Dynamic Discrete Choice Models Using Smoothing and Sieve Methods" (with P. Mogensen, J.M. Moon & B. Scherning), *Journal of Econometrics* 223 (2021), 328-360

"Higher Order Properties of Approximate Estimators" (with B. Salanie), *Journal of Econometrics* 198 (2017), 189–208

"Modeling Corporate Defaults: Poisson Autoregressions with Exogeneous Covariates (PARX)" (with A. Agosto, G. Cavaliere and A. Rahbek), *Journal of Empirical Finance* 38 (2016), 640–663

"Estimation of Stochastic Volatility Models By Nonparametric Filtering" (with S. Kanaya), *Econometric Theory* 32 (2016), 861–916

"On Selection of Statistics for Approximate Bayesian Computing" (with M. Creel), *Computational Statistics & Data Analysis* 100 (2016), 99–114

"Nonparametric Identification and Estimation of Transformation Models" (with P.-A. Chiappori & I. Komunjer), *Journal of Econometrics* 188 (2015), 22–39

"ABC of SV: Limited Information Likelihood Inference in Stochastic Volatility Jump-Diffusion Models" (with M. Creel), *Journal of Empirical Finance* 31 (2015), 85–108

"Asymptotic Theory for the QMLE in GARCH-X Models with Stationary and Non-Stationary Covariates" (with H. Han), *Journal of Business & Economic Statistics* 32 (2014), 416–429

"Bounding Quantile Demand Functions Using Revealed Preference Inequalities" (with R. Blundell & R. Matzkin), *Journal of Econometrics* 179 (2014), 112–127

"Testing and Inference in Nonlinear Cointegrating Vector Error Correction Models" (with A. Rahbek), *Econometric Theory* 29 (2013), 1238–1288

"Control Functions and Simultaneous Equations Methods" (with R. Blundell & R. Matzkin), *American Economic Review: Papers and Proceedings* 103 (2013), 563–569

"Nonparametric Detection and Estimation of Structural Change," *Econometrics Journal* 15 (2012), 420–461

"Estimation of Dynamic Latent Variable Models Using Simulated Nonparametric Moments" (with M. Creel), *Econometrics Journal* 15 (2012), 490–515

"Testing Conditional Factor Models" (with A. Ang), *Journal of Financial Economics* 106 (2012), 132–156

"Estimation of Dynamic Models with Nonparametric Simulated Maximum Likelihood" (with Y. Shin), *Journal of Econometrics* 167 (2012), 76–94

"Adding and Subtracting Black-Scholes: A New Approach to Approximating Derivative Prices in Continuous Time Models" (with A. Mele), *Journal of Financial Economics* 102 (2011), 390–415

"Semi-Nonparametric Estimation and Misspecification Testing of Diffusion Models," *Journal of Econometrics* 164 (2011), 382–403

"Likelihood-Based Inference for Cointegration with Nonlinear Error-Correction" (with A. Rahbek), *Journal of Econometrics* 158 (2010), 78–94

"Pseudo-Maximum Likelihood Estimation in Two Classes of Semiparametric Diffusion Models," *Journal of Econometrics* 156 (2010), 239–259

"Nonparametric Filtering of the Realized Spot Volatility: A Kernel-Based Approach," *Econometric Theory* 26 (2010), 60–93

"Uniform Convergence Rates of Kernel Estimators with Heterogeneous, Dependent Data," *Econometric Theory* 25 (2009), 1433–1445

"Asymptotics of the QMLE for Non-Linear ARCH Models" (with A. Rahbek), *Journal of Time Series Econometrics* 1(1) (2009), Article 2

"On Stationarity and Ergodicity of the Bilinear Model with Applications to GARCH Models," *Journal of Time Series Analysis* 30 (2009), 125–144

"Estimation of Partial Differential Equations with Applications in Finance," *Journal of Econometrics* 144 (2008), 392–408

"Semi-Nonparametric IV Estimation of Shape-Invariant Engel Curves" (with R. Blundell & X. Chen), *Econometrica* 75 (2007), 1613–1670

"A Closed-Form Estimator for the GARCH(1,1) Model" (with O. Linton), *Econometric Theory* 22 (2006), 323–337

"Asymptotics of the QMLE for a Class of ARCH(q) Models" (with A. Rahbek), *Econometric Theory* 21 (2005), 946–961

"Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach" (with A. Jeffrey, O. Linton, T. Nguyen & P.C.B. Phillips), *Journal of Financial Econometrics* 2 (2004), 251–289

Other Publications:

"Semiparametric Modelling and Estimation: A Selective Overview" (in Russian), *Quantile* 7 (2009), 53–83

Entries on "Central Limit Theorem" and "Descriptive Statistics," *International Encyclopedia of the Social Sciences*, 2nd edition (2007)

"Consistent Standard Errors for Target Variance Approach to GARCH Estimation" (with O. Linton), *Econometric Theory* 19 (2003), 879–880 and 20 (2004), 990–993

"An Alternative GLS-Like Transformation in Regression Models with AR(1) Errors" (with O. Linton), *Econometric Theory* 17 (2001), 853–854 and 18 (2002), 1008–1010

Working Papers:

"Local Polynomial Estimation of Time-varying Parameters in Non-linear Models" (with Y.J. Lee), submitted for publication

"Individual Counterfactuals with Multidimensional Unobserved Heterogeneity" (with R. Blundell & R.L. Matzkin)

Work in Progress:

"Nonparametric Identification and Estimation of Discrete Choice Models" (with P.–A. Chiappori & I. Komunjer)

"Optimal Sampling and Bandwidth Selection for Kernel Estimators of Diffusion Processes" (with S. Kanaya)

"Smooth Filtering and Estimation of Dynamic Latent Variable Models" (with C.T. Brownlees)

"Estimation of Diffusion Models with Time-varying Parameters"

Conference Presentations (past five years):

2025: Workshop on Econometrics and Models of Strategic Interactions, Queen Mary Uni; ACE opening conference, Aarhus Uni;

2024: Aarhus Workshop in Econometrics III; Barcelona Workshop in Financial Econometrics; Workshop on Applied Econometrics and Data Analysis, City Uni

2023: "Modelling Large-Scale Time Series," Uni York; "Advances in Econometrics," Sheffield Uni; IAAE annual conference, BI Norwegian Business School; "Robust Methods in Financial Econometrics," Uni Copenhagen

2022: "ML approaches in Finance and Management," Humboldt Uni; 3rd Italian Meeting on Probability and Mathematical Statistics, Bologna; SoFiE 2022 Annual Conference, Cambridge Uni; IAAE annual conference, King's College; NBER-NSF time series conference, Boston Uni

2019: "Machine Learning and Big Data in Econometrics," Uni St Andrews; Galatina Summer Meetings; "Consumer Behaviour: New Models, New Methods," Institute of Fiscal Studies

2018: "Recent Advances in the Method of Moments," CIREQ; Royal Economic Society Annual Conference, Brighton; Econometric Society European Meeting, Cologne; Bristol Econometrics Study Group; 4th Conference of the International Society of Nonparametric Statistics

Seminar Presentations (past five years):

2025 (incl forthcoming): Concordia Uni; Uni Oxford; Singapore Management Uni; National Uni Singapore

2024: Uni York; Uni Cambridge; Uni Copenhagen

2023: Tilburg Uni; Uni of Exeter

2022: Bologna; North Carolina State Uni

2021: Boston Uni

2020: London School of Economics

2019: Uni Oxford; Singapore Management Uni; National Uni Singapore; Aarhus Uni; Uni Luxembourg; Erasmus University

2018: Uni Bath; Uni Nottingham; Uni Wisconsin; Uni Washington St Louis; Northwestern Uni; Chicago Booth

PhD Supervision and Examination (placement, graduation year):

Main advisor:

Young Jun Lee (Uni Copenhagen, 2019); Bruno Giovannetti (Uni de São Paulo, 2011); Yuki Sakasai (Barclays Capital, 2008)

Committee member/external examiner:
Jordi Llorens (Uni of Surrey, 2023); Filippo Pellegrino (Imperial College, 2022); Dongwoo Kim (Simon Fraser University, 2019); Ekaterina Smetanina (Chicago Booth, 2018); Jeroen Dalderop (Notre Dame Uni, 2018); Xintong Han (Concordia, 2017); Rasmus Søndergaard Pedersen (Uni Copenhagen, 2015); Sami Stouli (Uni Bristol, 2014); Nam-Hyun Kim (Uni Canterbury, 2013); Minkee Song (Korea Institute of Finance, 2013); David Grad (Bank of America Merrill Lynch, 2011); Chun Yip Yau (Hong Kong Uni, 2010); Ulf Nielsson (Copenhagen B'School, 2009); Shin Kanaya (Uni Oxford, 2008); Jason Wu (Federal Reserve Board of Governors, 2007); Sungjun Cho (Manchester B'School, 2007); Seungmoon Choi (Uni Adelaide, 2005)