VITA
GAUTAM TRIPATHI
(Prepared: December 2024)

Date of Birth April 04, 1967

Citizenship Germany

Marital Status Married, Two children.

Current Position University of Luxembourg
Professor of Econometrics
Department of Economics and Management
August 2011 – present
`gautam.tripathi@uni.lu`

Previous Universität Mannheim
Professor für Empirische Wirtschaftsforschung und Ökonometrie
September 2010 – August 2011

University of Connecticut–Storrs
Associate Professor, Department of Economics
August 2004 – August 2011

University of Wisconsin–Madison
Assistant Professor, Department of Economics
August 1997 – August 2004

Visiting Visiting assistant professor
University of California-Santa Cruz (Fall 2003)
Stanford (Winter and Spring 2004)

Research Area Microeconometrics, Econometric theory

Doctoral Degree Northwestern University Evanston, IL.
1992–1997.
Ph.D. in Economics. Thesis title: "Semiparametric efficiency bounds and testing in models with shape restrictions." Advisor: Professor Rosa Matzkin.

Other Degrees Indian Institute of Management Calcutta, India.
1989–1991.
Post Graduate Diploma in Management (MBA).

University of Roorkee (now called the indian institute of technology roorkee) Roorkee, India.
1985–1989.
Bachelor of Engineering (Honors) in Electronics and Communications Engineering.

Peer Reviewed Publications

THE ROLE OF SCORE AND INFORMATION BIAS IN PANEL DATA LIKELIHOODS. *Journal of Econometrics*, vol. 235, pp. 1215–1238, 2023. Joint with M. Schumann and T. Severini.

INTEGRATED LIKELIHOOD BASED INFERENCE FOR NONLINEAR PANEL DATA MODELS WITH UNOBSERVED EFFECTS. *Journal of Econometrics*, vol. 223, pp. 73–95, 2021. Joint with M. Schumann and T. Severini.

INFERENCE IN CONDITIONAL MOMENT RESTRICTION MODELS WHEN THERE IS SELECTION DUE TO STRATIFICATION. *Advances in Econometrics*, vol. 39, pp. 137–171, 2019. Joint with A. Cosma and A. Kostyrka. This volume, titled *"The econometrics of complex survey data: Theory and applications,"* was co-edited with Kim P. Huynh and David T. Jacho-Chavez.

CONVEXITY OF PROBIT WEIGHTS. *Statistics and Probability Letters*, vol. 143, pp. 81–85, 2018. Joint with M. Schumann.

A SIMPLE CONSISTENT TEST OF CONDITIONAL SYMMETRY IN SYMMETRICALLY TRIMMED TOBIT MODELS. *Journal of Econometrics*, vol. 198, pp. 29–40, 2017. Joint with T. Chen.

SEMIPARAMETRIC EFFICIENCY BOUNDS FOR MICROECONOMETRIC MODELS: A SURVEY. *Foundations and Trends in Econometrics*, vol. 6, pp. 163–397, 2013. Joint with T. Severini.

TESTING CONDITIONAL SYMMETRY WITHOUT SMOOTHING. *Journal of Nonparametric Statistics*, vol. 25, pp. 273–313, 2013. Joint with T. Chen.

EFFICIENCY BOUNDS FOR ESTIMATING LINEAR FUNCTIONALS OF NONPARAMETRIC REGRESSION MODELS WITH ENDOGENOUS REGRESSORS. *Journal of Econometrics*, vol. 172, pp. 491–498, 2012. Joint with T. Severini.

GENERALIZED METHOD OF MOMENTS (GMM) BASED INFERENCE WITH STRATIFIED SAMPLES WHEN THE AGGREGATE SHARES ARE KNOWN. *Journal of Econometrics*, vol. 165, pp. 258–265, 2011.

MOMENT BASED INFERENCE WITH STRATIFIED DATA. *Econometric Theory*, vol. 27, pp. 47–73, 2011.

OPTIMALLY COMBINING CENSORED AND UNCENSORED DATASETS. *Journal of Econometrics*, vol. 151, pp. 17–32, 2009. Joint with P. Devereux.

SOME IDENTIFICATION ISSUES IN NONPARAMETRIC LINEAR MODELS WITH ENDOGENOUS REGRESSORS. *Econometric Theory*, vol. 22, pp. 258–278, 2006. Joint with T. Severini.

EMPIRICAL LIKELIHOOD BASED INFERENCE IN CONDITIONAL MOMENT RESTRICTION MODELS. *Econometrica*, vol. 72, pp. 1667–1714, 2004. Joint with Y. Kitamura and H. Ahn.

TESTING CONDITIONAL MOMENT RESTRICTIONS. *Annals of Statistics*, vol. 31, pp. 2059–2095, 2003. Joint with Y. Kitamura.

NONPARAMETRIC ESTIMATION OF HOMOGENEOUS FUNCTIONS. *Econometric Theory*, vol. 19, pp. 640–663, 2003. Joint with W. Kim.

A SIMPLIFIED APPROACH TO COMPUTING EFFICIENCY BOUNDS IN SEMIPARAMETRIC MODELS. *Journal of Econometrics*, vol. 102, pp. 23–66, 2001. Joint with T. Severini.

LOCAL SEMIPARAMETRIC EFFICIENCY BOUNDS UNDER SHAPE RESTRICTIONS. *Econometric Theory*, vol. 16, pp. 729–739, 2000.

A MATRIX EXTENSION OF THE CAUCHY-SCHWARZ INEQUALITY. *Economics Letters*, vol. 63, pp. 1–3, 1999.

Other Publications

NONPARAMETRIC ESTIMATION OF ADDITIVE MODELS WITH HOMOGENEOUS COMPONENTS, in *Economic Essays: A Festschrift for Werner Hildenbrand*, edited by G. Debreu, W. Neuefeind, and W. Trockel. Springer-Verlag Berlin. pp. 159–179, 2001. Joint with W. Härdle and W. Kim.

DAS PROTECTION-FOR-SALE-MODELL. *Das Wirtschaftsstudium*, vol. 30, No. 12, pp. 1675–1681, 2001. Joint with X. Matschke.

REVIEW OF "ECONOMETRIC METHODS" BY JACK JOHNSTON AND JOHN DINARDO. *Econometric Theory*, vol. 16, pp. 139–142, 2000.

DAS RICARDIANISCHE AUSSENHANDELS-MODELL BEI EINEM KONTINUUM VON GÜTERN. *Das Wirtschaftsstudium*, vol. 28, No. 6, pp. 871–878, 1999. Joint with X. Matschke.

DAS STACKELBERG-DYOPOL. *Das Wirtschaftsstudium*, vol. 28, No. 1, pp. 114–120, 1999. Joint with X. Matschke.

Books

EFFICIENCY BOUNDS FOR MICROECONOMETRIC MODELS: A SURVEY. 2013. Now Publishers Inc., ISBN-13: 978-1601987341. This is a book version of the survey paper (joint work with T. Severini) listed earlier. Available at `amazon.com`.

Working Papers

ERRATUM TO "ROBUST PRIORS IN NONLINEAR PANEL DATA MODELS". Joint with M. Arellano, S. Bonhomme, S. B. Suarez, M. Schumann, X. Shi. 2024.

MISSING ENDOGENOUS VARIABLES IN CONDITIONAL MOMENT RESTRICTION MODELS. Joint with A. Cosma and A. Kostyrka. 2024.

ON TESTING CONDITIONAL MOMENT RESTRICTIONS: THE CANONICAL CASE. Joint with Y. Kitamura. 2001.

NONPARAMETRIC ESTIMATION AND TESTING OF HOMOGENEOUS FUNCTIONAL FORMS. 1998.

Work in progress

ROBUST PRIORS IN NONLINEAR PANEL DATA MODELS - ESTIMATING AVERAGE MARGINAL EFFECTS. Joint with M. Schumann and S. B. Suarez. 2023

NONPARAMETRIC ESTIMATION OF RETURNS TO SCALE. Joint with T. Severini.

SYMMETRICALLY TRIMMED LEAST-SQUARES ESTIMATORS FOR TOBIT MODELS WITH ENDOGENOUS REGRESSORS. Joint with T. Chen.

IS MSG RATIONALLY ADDICTIVE? EMPIRICAL EVIDENCE FROM HOUSEHOLD POTATO CHIPS CONSUMPTION. Joint with R. Lopez and X. Matschke.

Ph.D. dissertations supervised

Sofia Borodich Suarez, 2021 – ongoing, University of Luxembourg. Joint supervision with Martin Schumann (Maastricht University).

Andreï Victorovitch Kostyrka, 2021, University of Luxembourg. Joint supervision with Antonio Cosma (University of Luxembourg). Thesis title: "Efficient estimation with non-standard sampling or missing endogenous variables, and conditional density modelling with unobserved copula-connected shocks."

Martin Schumann, 2017, University of Luxembourg. Thesis title: "Estimation of nonlinear panel data models: An integrated likelihood based approach."

Tao Chen, 2011, University of Connecticut, Thesis title: "Three essays in econometrics."

Zhiwei Ma, 2007, University of Connecticut, Thesis title: "Three essays in econometrics."

Academic appointments

Fellow, CES-ifo Institute at Ludwig-Maximilians-Universität Munich (since 2005).
Associate editor, *Econometric Theory* (since Jan. 01, 2010).
Associate editor, *Econometrics Journal* (Jan. 01, 2012 – Jan. 01, 2024).
Co-Editor, Advances in Econometrics (vol. 39) - "The econometrics of complex survey data: Theory and applications," (2017).

Grants and awards

2023. IAS grant for project "TIMEDATA" under the "Distinguished" call.
Lead PI: Christophe Ley (Math);
Co-PI: Dianne Pierret (Finance) and Gautam Tripathi (Economics and Management).
2012. Multa Scripsit Award from *Econometric Theory*.
2005. University of Connecticut Graduate School Grant.
2003–2004. University of Wisconsin Graduate School Grant.
2002–2003. National Science Foundation Grant SES-0214081.
2001–2002. National Science Foundation Grant SES-0111917.
2000–2001. University of Wisconsin Graduate School Grant.
1996–1997. Alfred P. Sloan Dissertation Fellowship in Economics.
1992–1993 and Fall 1994. Northwestern University Fellowship.

Refereeing American Economic Review, American Statistician, Annals of Statistics, Bernoulli, Betriebswirtschaftliche Forschung und Praxis, Communications in Statistics-Theory and Methods, Computers and Mathematics with Applications, Econometrica, Econometrics Journal, Econometric Reviews, Econometric Theory, Economics Letters, International Economic Review, Journal of Applied Econometrics, Journal of Applied Economics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Surveys, Journal of Nonparametric Statistics, Journal of Statistical Planning and Inference, Journal of the American Statistical Association, Metrika, National Security Agency (NSA), National Science Foundation (NSF), Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Scandinavian Journal of Statistics, Southern Economic Journal, Statistics and Computing, Swiss NSF.

Teaching Graduate and undergraduate econometrics and statistics.

Seminars

2023. Presented "Integrated Likelihood Based Inference for Dynamic Binary Choice Panel Data Models with Fixed Effects" at the "Luxembourg-Waseda Conference on Modelling and Inference for Complex Data," on January 24, 2023.

2020. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at the "SanDAL Workshop on Data Science," University of Luxembourg, and the Toulouse School of Economics.

2019. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at the Canadian Economics Association annual conference in Banff, Canada.

2018. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at Aarhus University, Denmark.

2017. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at the Bank of Canada, Ottawa.

2016. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at Bonn, CORE-Louvain, and Humboldt.

2015. Presented "Integrated likelihood based inference for nonlinear panel data models with unobserved effects" at KU-Leuven, University College London, and the LSE.

2014. Presented "Nonparametric estimation of returns to scale" at CREST-Paris and Warsaw International Economic Meeting (WIEM).

2013. Presented "Nonparametric estimation of returns to scale" at the Canadian Economics Association meeting in Montreal and the International Year of Statistics conference in Luxembourg.

2012. Presented "Nonparametric estimation of returns to scale" at Bocconi, Cambridge U.K., CORE-Louvain, Tilburg, and University College Dublin. Gave week long course at Johannes-Gutenberg-Universität Mainz, titled "Nonparametric econometrics".

2010. Presented "Nonparametric estimation of returns to scale" at Universität Göttingen and Johannes-Gutenberg-Universität in Mainz, Germany and University of Utrecht in The Netherlands. Presented "Testing conditional symmetry without smoothing" at Luxembourg and St. Gallen.

2009. Presented "Nonparametric estimation of returns to scale" at Universität Köln in Köln, Germany. Presented "Optimally combining censored and uncensored datasets" at Universität Göttingen and the Helmut-Schmidt Universität in Hamburg, Germany.

2008. Presented "Optimally combining censored and uncensored datasets" at Universität Paderborn and Universität Freiburg in Germany. Presented "Nonparametric estimation of returns to scale" at Indiana University - Bloomington and the Cowles conference on "Operator Methods & Inverse Problems in Econometrics" at Yale in June 2008.

2007. Presented "Estimating linear functionals of nonparametric regression models with endogenous regressors" at the winter meeting of the Econometric Society (Chicago) and the Oberwolfach conference on "Semiparametric and Nonparametric Methods in Econometrics" in Oberwolfach, Germany. Presented "Efficiency bounds for estimating linear functionals of nonparametric regression models with endogenous regressors" at Harvard-MIT, Yale (Cowles 75th Anniversary Econometrics Conference), Princeton, Rice, and

the “Generalized Method of Moments” conference at the University of Montreal in Montreal, Canada.

2006. Presented “Optimally combining censored and uncensored datasets” at the Roper Center Methodology Seminar (Department of Sociology, University of Connecticut). Presented “Estimating linear functionals of nonparametric regression models with endogenous regressors” at the Greater New York Metropolitan Area Econometrics Colloquium (Yale), Concordia and Queen’s Universities (Canada).

2005. Presented “Optimally combining censored and uncensored datasets” at Yale, The 19th New England Statistics Symposium held at the Department of Statistics, University of Connecticut-Storrs, Mannheim University (Germany), Boston University, and Rutgers. Presented “Combining datasets to overcome selection caused by censoring and truncation in moment based models” at the 9th World Congress of the Econometric Society held at the University College London, England.

2004. Presented “Moment based inference with stratified data” at the University of California-Davis, University of Connecticut-Storrs, University of California-Santa Cruz, Stanford, and Rheinische Friedrich-Wilhelms-Universität in Bonn, Germany. Presented “Combining datasets to overcome selection caused by censoring and truncation in moment based models” at the Midwestern Econometrics Group Meeting at Northwestern University, UCLA, UC Riverside, UC San Diego, and the University of Wisconsin-Madison.

2003. Presented “Inference in conditional moment restriction models when there is selection due to stratification” at the Winter Meeting of the Econometric Society (Washington D.C.). Presented “GMM and empirical likelihood with stratified data” at Erasmus University (Tinbergen Institute) in Rotterdam, Louisiana State, and Northwestern. Presented “Moment based inference with stratified data” at the University of Florida, Gainesville.

2002. Presented “Inference in conditional moment restriction models when there is selection due to stratification” at the Christian Albrechts Universität in Kiel, Germany and the Midwestern Econometrics Group Meeting at Ohio-State. Presented “GMM and empirical likelihood with stratified data” at the University of Texas-Austin.

2001. Presented “Testing Conditional Moment Restrictions: A Smoothed Empirical Likelihood Approach” at the Winter Meeting of the Econometric Society (New Orleans, LA) and the Midwestern Econometrics Group Meeting (Kansas City, MO). Presented “Empirical Likelihood Based Inference in Conditional Moment Restriction Models” at the CEME (NSF-NBER) conference on “Methodological and Theoretical Advances in Microeconometrics” at the University of Rochester. Presented “Estimation and testing in models with conditional moment restrictions: A smoothed empirical likelihood based approach” at Princeton and the University of North Carolina-Chapel Hill (Research Triangle Workshop).

2000. Presented “Estimating Parameters under Conditional Moment Restrictions by Smoothing the Empirical Likelihood” at the Midwestern Econometrics Group Meeting (Chicago, IL). Presented “On Testing Conditional Moment Restrictions: The Canonical Case” at the Ohio State University.

1999. Presented “On Testing Conditional Moment Restrictions: The Canonical Case” at Humboldt University in Berlin, Northwestern University, Yale University, Midwestern Econometrics Group Meeting (Ames, IA), Summer Meeting of the Econometric Society (Madison, WI). Discussed “Local IV and Latent Variable Models for Identifying and Bounding Treatment Effects” by James J. Heckman and Edward J. Vytlacil.

1998. Presented “A Simplified Approach to Computing Efficiency Bounds in Semiparametric Models” at Rice and Texas A & M. Presented “Nonparametric Estimation and Testing of Homogeneous Functional Forms” at the CEME (NSF-NBER) conference on “Recent Developments in Semiparametric Techniques” held at University of Pittsburgh.

1997. Presented “Semiparametric Efficiency Bounds under Shape Restrictions” at Johns Hopkins University, Michigan State University, Ohio State University, Rutgers University, University of Virginia. Presented “Nonparametric Estimation and Testing of Homogeneous Functional Forms” at the Midwestern Econometrics Group Meeting (East Lansing, MI).

Professional Affiliations

Econometric Society.