

DANIEL WILHELM

Department of Economics, University College London
Gower Street, London WC1E 6BT
d.wilhelm@ucl.ac.uk <http://www.ucl.ac.uk/~uctpdwi>

ACADEMIC POSITIONS

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

Research Affiliate James M. and Cathleen D. Stone Centre on Wealth Concentration, Inequality, and the Economy	3/2022 – present
Turing Fellow The Alan Turing Institute	10/2021 – present
Research Fellow Centre for Research and Analysis of Migration	10/2017 – present
Research Fellow Institute for Fiscal Studies	09/2017 – present
Research Staff Centre for Microdata Methods and Practice	07/2012 – present

EDUCATION

PhD in Econometrics and Statistics 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

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

HONORS AND AWARDS

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

1. “Inference for Ranks with Applications to Mobility across Neighborhoods and Academic Achievements across Countries”, with M. Mogstad, J. Romano, and A. Shaikh, **Review of Economic Studies**, accepted
2. “Comment on ‘Invidious Comparisons: Ranking and Selection as Compound Decisions’ ”, with M. Mogstad, J. Romano, and A. Shaikh, **Econometrica**, non-refereed invited comment, accepted
3. “Statistical Uncertainty in the Ranking of Journals and Universities”, with M. Mogstad, J. Romano, and A. Shaikh, 2022, **AEA Papers and Proceedings**, 112, p. 630-634
4. “An Adaptive Test of Stochastic Monotonicity”
with D. Chetverikov and D. Kim, 2021, **Econometric Theory**, 37, p. 495-536
5. “Testing for the Presence of Measurement Error in Stata”
with Y. Lee, 2020, **Stata Journal**, 20(2), p. 382-404
6. “Optimal Data Collection for Randomized Control Trials”
with P. Carneiro and S. Lee, 2020, **Econometrics Journal**, 23, p. 1-31
7. “Nonparametric Instrumental Variable Estimation”
with D. Chetverikov and D. Kim, 2018, **Stata Journal**, 18(4), p. 937-950
8. “A Simple Parametric Model Selection Test”
with S. M. Schennach, 2017, **Journal of the American Statistical Association**, 112(520), p. 1663-1674
9. “Nonparametric Instrumental Variable Estimation Under Monotonicity”
with D. Chetverikov, 2017, **Econometrica**, 85(4), p. 1303-1320
10. “Optimal Bandwidth Selection for Robust Generalized Method of Moments Estimation”
2015, **Econometric Theory**, 31(5), p. 1054-1077

WORKING PAPERS

1. “Testing for the Presence of Measurement Error”
R&R at **Review of Economic Studies**
2. “Possibly Nonstationary Cross-Validation”, with F. M. Bandi and V. Corradi
R&R at **Journal of Econometrics**
3. “Identification and Estimation of Nonparametric Panel Data Regressions with Measurement Error”
R&R at **Review of Economic Studies**
4. “Powerful T-Tests in the Presence of Nonclassical Measurement Error”, with D. Kim
5. “Finite- and Large-Sample Inference for Ranks using Multinomial Data with an Application to Ranking Political Parties”, with S. Bazylik, M. Mogstad, J. Romano, and A. Shaikh

TALKS

- 2022 (including scheduled) Durham, York, Georgetown, Behavioural Insights Team, International Seminar on Selective Inference, CREST/Paris School of Economics
- Annual Meeting of the American Economic Association, Toulouse School of Economics conference “Econometric Conference on Methods for Modern Data Structures”, Amsterdam Econometric Workshop on Specification and Misspecification analysis in cross-section and panel data
- 2021 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

University College London:

- Co-Lead, development of new MSc programme “Data Science and Public Policy” 07/2020 – 09/2021
- 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

University College London:

- Internal and external examiner of PhD dissertations 2021 – present
- 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

PROFESSIONAL SERVICE

- Scientific Committee Member, IAAE Annual Conference 2022
- Program Chair (Econometrics), Econometric Society European Meeting 2021, 2022
- 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
- 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
- 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, 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

University College London:

- Organizer, CeMMAP Public Econometrics Webinar series 03/2020 – 06/2020
- Departmental Inclusion Lead 01/2020 – 07/2020
- Departmental Equal Opportunity Liaison Officer 04/2016 – 12/2019
- Organizer CeMMAP seminar series 09/2015 – 08/2020
- Co-organizer CeMMAP seminar series 09/2013 – 08/2015, 09/2020 – present