

September 9, 2020

VADIM MARMER

CONTACT INFORMATION

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EMPLOYMENT

Professor of Economics, University of British Columbia, since July 2020
Associate Professor of Economics, University of British Columbia, July 2012 - June 2020
Assistant Professor of Economics, University of British Columbia, July 2005 - June 2012

EDUCATION

2005 Ph.D., Economics, Yale University
Dissertation Title: Nonlinearities in Econometric Forecasting and Inference
Dissertation Committee: Donald W.K. Andrews (chair), Peter C.B. Phillips, Yuichi Kitamura
2002 M.Phil., Economics, Yale University
2001 M.A., Economics, Yale University
1999 M.A., Economics, Hebrew University, Jerusalem
1996 B.A., Economics, Hebrew University, Jerusalem

RESEARCH GRANTS

2017-2021 SSHRC Insight Grant, \$69,600
2013-2016 SSHRC Insight Grant, \$75,029
2010-2013 SSHRC Standard Research Grant, \$62,500
2007-2010 SSHRC Standard Research Grant, \$35,000

FELLOWSHIPS AND AWARDS

2013-2014 UBC Killam Teaching Prize, Faculty of Arts
2000, 2002, and 2004 Cowles Foundation Prize, Cowles Foundation for Research in Economics
2003 - 2004 Carl Anderson Fellowship in Economics, Cowles Foundation for Research in Economics
2003 Raymond Powell Teaching Award, Yale University
2002 John Perry Miller Award, Yale University
1999 - 2002 Yale University Teaching and Dissertation Fellowships

EDITORIAL EXPERIENCE

Associate Editor, *Econometric Reviews*, September 2020 - September 2022

CONSULTING

Competition Bureau Canada, 2020

REFEREED PUBLICATIONS

1. Ma, J., V. Marmer, A. Shneyerov, and Pai Xu: “Monotonicity-Constrained Nonparametric Estimation and Inference for First-Price Auctions,” *Econometric Reviews*, forthcoming.
2. Kojevnikov, D., V. Marmer, and K. Song: “Limit Theorems for Network Dependent Random Variables,” *Journal of Econometrics*, forthcoming.
3. Ma, J., V. Marmer, and A. Shneyerov (2019): “Inference for First-Price Auctions with Guerre, Perrigne, and Vuong’s Estimator,” *Journal of Econometrics*, 211(2), 507–538.
4. Andrews, D. W. K., Marmer, V., and Z. Yu (2019): “On Optimal Inference in the Linear IV Regression Model,” *Quantitative Economics*, 10(2), 457–485.
5. Marmer, V., and Slade, M. (2018): “Investment and Uncertainty With Time to Build: Evidence from U.S. Copper Mining,” *Journal of Economic Dynamics and Control*, 95 (October), 233–254.
6. Feir, D., T. Lemieux, and V. Marmer (2016): “Weak Identification in Fuzzy Regression Discontinuity Designs,” *Journal of Business & Economic Statistics*, 34(2), 185–196.
7. Gao, X., V. Hnatkovska, and V. Marmer (2014): “Limited Participation in International Business Cycle Models: A Formal Evaluation,” *Journal of Economic Dynamics and Control*, 39 (February), 255–272.
8. Marmer, V., A. Shneyerov, and P. Xu (2013): “What Model for Entry in First-Price Auctions? A Nonparametric Approach,” *Journal of Econometrics*, 176(1), 46–58.
9. Marmer, V., and T. Otsu (2012): “Optimal Comparison of Misspecified Moment Restriction Models under a Chosen Measure of Fit,” *Journal of Econometrics*, 170(2), 538–550.
10. Hnatkovska, V., V. Marmer, and Y. Tang (2012): “Comparison of Misspecified Calibrated Models: The Minimum Distance Approach,” *Journal of Econometrics*, 169(1), 131–138.
11. Marmer, V. and A. Shneyerov (2012): “Quantile-Based Nonparametric Inference for First-Price Auctions,” *Journal of Econometrics*, 167(2), 345–357.
12. Andrews, D. W. K., and V. Marmer (2008): “Exactly Distribution-Free Inference in Instrumental Variables Regression with Possibly Weak Instruments,” *Journal of Econometrics*, 142(1), 183–200.
13. Marmer, V. (2008): “Nonlinearity, Nonstationarity, and Spurious Forecasts,” *Journal of Econometrics*, 142(1), 1–27.
14. Marmer, V. (2008): “Testing the Hypothesis of No Regime Switching with an Application to GDP Growth Rates,” *Empirical Economics*, 35(1), 101–122.
15. Marmer, V., D. Shapiro, and P. W. MacAvoy (2007): “Bottlenecks in Regional Markets for Natural Gas Transmission Services,” *Energy Economics*, 29(1), 37–45.
16. Andrews, D. W. K., O. Lieberman, and V. Marmer (2006): “Higher-Order Improvements of the Parametric Bootstrap for Long-Memory Gaussian Processes,” *Journal of Econometrics*, 133(2), 673–702.

UNPUBLISHED PAPERS

1. Marmer, V., A. Shneyerov, and U. Kaplan : “Identifying Collusion in English Auctions.”
2. Marmer, V., and S. Sakata (2011): “Instrumental Variables Estimation and Weak-Identification-Robust Inference Based on a Conditional Quantile Restriction.”

NON-REFEREED PUBLICATIONS

1. Marmer, V. (2012): “Linear Processes: Properties and Asymptotic Results (in Russian)”, *Quantile*, 10, 33-56.
2. MacAvoy, P. W., V. Marmer, N. Moshkin, and D. Shapiro (2007): *Natural Gas Networks Performance After Partial Deregulation: Five Quantitative Studies*, World Scientific Series on Energy and Resource Economics, vol. 5, World Scientific Publishing Company, Singapore (Chapters 2 and 6).

SEMINAR AND INVITED CONFERENCE PRESENTATIONS

2018-2019 University of Pittsburgh

2017-2018 University of Pennsylvania; CIREQ Econometric Conference, Montreal; 8th Shanghai Workshop on Econometrics, Shanghai University of Finance and Economics; RIIB Conference On Industrial Organization, HEC Montreal

2016-2017 University of Hong Kong

2015-2016 UBC (Statistics); Pennsylvania State University; University of California - Davis

2014-2015 Carleton University; University of Colorado - Boulder; University of Victoria; Queen’s University; 5th Shanghai Econometrics Workshop, Shanghai University of Finance and Economics; 1st Dalian Econometrics Workshop, Dongbei University of Finance and Economics; “Frontiers of Theoretical Econometrics”, Conference in honor of D.W.K Andrews, University of Konstanz (poster)

2013-2014 CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics (poster)

2012-2013 Triangle Econometrics Workshop hosted by North Carolina State University; Vanderbilt University; York University

2011-2012 University of California - San Diego

2010-2011 Seoul National University; University of California - Davis; University of Montreal

2009-2010 Concordia University; Info-Metrics: Theory and Applications in Social Sciences, American University, Washington DC

2008-2009 Federal Reserve Bank of St. Louis; Texas A&M University; University of Texas at Austin

2007-2008 Pennsylvania State University; Queen’s University; University of Guelph; University of Victoria; Conference in Honor of Peter C.B. Phillips, Singapore Management University, Singapore; CIREQ Conference on GMM, Montreal (poster)

2005-2006 CIRANO-CIREQ Conference on Forecasting in Macroeconomics and Finance, Montreal

2004-2005 Bar-Ilan University; Ben-Gurion University; Board of Governors of the Federal Reserve System; Hebrew University; Rice University; SUNY Albany; Tel Aviv University; University of British Columbia; University of Haifa; University of Montreal; University of Western Ontario

CONFERENCE PRESENTATIONS

2020 North American Winter Meeting of the Econometric Society, San Diego; World Congress of the Econometric Society (virtual)

2019 North American Winter Meeting of the Econometric Society, Atlanta; 36th Meeting of the Canadian Econometric Study Group, UQAM/Concordia

2018 China Meeting of the Econometric Society, Fudan University, Shanghai; 71st European Meeting of the Econometric Society, University of Cologne; “Auctions and Informational Economics: Theory and Econometrics” in memory of Artyom Shneyerov, Université Paris-Dauphine

2017 Canadian Econometric Study Group, York University

2016 North American Winter Meeting of the Econometric Society, San Francisco; North American Summer Meeting of the Econometric Society, University of Pennsylvania; 3rd Seattle-Vancouver Econometrics Workshop, UBC; 33rd Meeting of the Canadian Econometric Study Group, Western University (poster)

2015 World Congress of the Econometric Society, Montreal; 32nd Meeting of the Canadian Econometric Study Group, University of Guelph

2014 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 1st conference of the International Association for Applied Econometrics (IAAE), Queen Mary University, London; Seattle-Vancouver Econometrics Conference, University of Washington, Seattle; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver (poster)

2013 30th Annual Meeting of the Canadian Econometrics Study Group, University of Waterloo; Asian Meeting of the Econometric Society, National University of Singapore

2012 European Meeting of the Econometric Society, Malaga; North American Summer Meeting of the Econometric Society, Northwestern University, Evanston

2011 North American Winter Meeting of the Econometric Society, Denver; Conference in Honor of Halbert L. White, Jr., UCSD, San Diego (poster); European Meeting of the Econometric Society, Oslo

2009 26th Annual Meeting of Canadian Econometric Study Group, Ottawa; Far East and South Asia Meeting of the Econometric Society, University of Tokyo, Tokyo; International Symposium on Econometric Theory and Applications, Kyoto University, Kyoto

2008 North American Winter Meeting of the Econometric Society, New Orleans; 25th Annual Meeting of Canadian Econometric Study Group, Montreal (poster); Far Eastern and South Asian Meeting of the Econometric Society, Singapore; The Society for Financial Econometrics Inaugural Conference, Stern School of Business, NYU, New York; International Symposium on Econometric Theory and Applications, Seoul National University, Seoul

2007 Vancouver Econometrics Workshop, Simon Fraser University; 24th Canadian Econometrics Study Group Conference, Montreal; 41st Annual Meeting of the Canadian Economic Association, Dalhousie University, Halifax

2006 Far Eastern Meeting of The Econometric Society, Beijing

2005 22nd Canadian Econometrics Study Group Conference, Vancouver

2004 Inter-University Student Conference, University of Pennsylvania

CONFERENCE ORGANIZATION

2019 Seattle-Vancouver Econometrics Workshop (local organizing committee member), North American Summer Meeting of the Econometric Society (program committee member)

2018 “Auctions and Informational Economics: Theory and Econometrics” in memory of Artyom Shneyerov, Université Paris-Dauphine (program committee member)

2016 Seattle-Vancouver Econometrics Workshop (local organizing committee member)

2010 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver (local organizing and program committees member)

2009 26th Annual Meeting of the Canadian Econometric Study Group, Ottawa (program committee member)

CONFERENCE DISCUSSIONS

2014 CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics; 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver

2013 Workshop on Methods & Application for Dynamic Stochastic General Equilibrium Models, Federal Reserve Bank of Philadelphia

2011 North American Winter Meeting of the Econometric Society, Denver

2010 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver

2006 CIREQ Time Series Conference, Montreal; 23rd Canadian Econometrics Study Group Conference, Niagara Falls

2005 CIREQ Time Series Conference, Montreal

REFEREEING

American Economic Journal: Applied Economics, Canadian Journal of Economics, Computational Economics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Economic Journal, Economics Letters, Economics of Transition, Finance Research Letters, International Journal of Industrial Organization, Israel Science Foundation, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Causal Inference, Journal of Development Economics, Journal of Econometrics, Journal of Educational and Behavioral Statistics, Journal of Financial Econometrics, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Public Economics, Journal of Statistical Planning and Inference, National Science Foundation, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economics and Statistics, Social Sciences and Humanities Research Council of Canada