Curriculum Vitae

Personal data:

Name	Frank Roland Kleibergen
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Country of Citizenship	The Netherlands

Professional Experience:

- February 2016 – present: Management team Amsterdam School of Economics
- February 2016 – present: Director of Research Amsterdam School of Economics
- January 2015-present: professor of Econometrics, University of Amsterdam
- July 2006-July 2013: member management team, Department of Economics, Brown University
- July 2003-July 2015: professor of Economics, Brown University
- January 2002-June 2003: associate professor University of Amsterdam sponsored by a N*W*O Vernieuwingsimpuls research grant
- April 99-December 2001: Postdoc in Econometrics at the University of Amsterdam
- April 96-April 99: N*W*O-PPS Postdoc Erasmus University Rotterdam
- August 95-April 96: Assistant professor, Econometrics Department, Tilburg University
- September 94-August 95: Assistant professor, Finance Department, Erasmus University Rotterdam

Grants and Prizes:

- Fellow of the Society for Financial Econometrics (Sofie), 2015
- Fellow of the *Journal of Econometrics*, 2007
- 2003 Joint winner of the Tinbergen Prize for the most scientifically successful alumnus of the Tinbergen Institute
- Acquired a DFL 1.5 million (€680670) *NWO* (Dutch NSF) Vernieuwingsimpuls research grant entitled "Empirical Comparison of Economic models" for the period 2002-2007
- Acquired a DFL 200.000 (€90.756) *NWO* PPS subsidy for 1995-1997

Scientific publications:

- Unexplained factors and their effects on second pass R-squared's, 2015, *Journal of Econometrics*, 189, 101-116 (with Z. Zhan)
- Identification issues in limited-information Bayesian analysis of structural macroeconomic models, 2014, *Journal of Applied Econometrics*, 29, 1183-1209 (with S. Mavroeidis).
- On the asymptotic sizes of subset Anderson-Rubin and Lagrange Multipliers tests in linear instrumental variables regression, 2012, *Econometrica*, 80, 2649-2666 (with P. Guggenberger, S. Mavroeidis and L. Chen).
- Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve, 2009, *Journal of Business and Economic Statistics*, (Invited Paper), 27, 293-311 (with S. Mavroeidis).
- Rejoinder, 2009, *Journal of Business and Economic Statistics*, 27, 331-339. (with S. Mavroedis)
- Tests of Risk Premia in Linear Factor Models , 2009, *Journal of Econometrics*, 149, 149-173.

- Natural Conjugate Priors for the Instrumental Variables Regression Model applied to the Angrist-Krueger data, 2007, *Journal of Econometrics*, 138, 63-103.(with L. Hoogerheide and H.K. van Dijk).
- Generalizing weak instrument robust IV statistics towards multiple parameters, unrestricted covariance matrices and identification, 2007, *Journal of Econometrics*, 139, 181-216.
- Generalized Reduced Rank Tests using the Singular Value Decomposition, 2006, *Journal of Econometrics*, 133, 97-126 (with R. Paap).
- Testing, 2005, Forthcoming in the *New Palgrave Dictionary of Economics*.
- Testing Parameters in GMM without assuming that they are identified, 2005, *Econometrica*, 73, 1103-1124
- Testing Subsets of Structural Parameters in the IV Regression Model, 2004, *Review of Economics and Statistics*, 86, 418-423
- Invariant Bayesian Inference in Regression Models that is robust against the Jeffreys-Lindleys Paradox, 2004, *Journal of Econometrics*, 163, 227-258
- Finite Sample Instrumental Variables Inference using an Asymptotically Pivotal Statistic, 2003, *Econometric Theory*, 19, 744-753 (with P. Bekker)
- Likelihood Based Cointegration Analysis in Panels of Vector Error Correction Models, 2003, *Journal of Business and Economic Statistics*, 21, 295-318 (with J. Groen)
- Bayesian and Classical Approaches to Instrumental Variable Regression, 2003, *Journal of Econometrics*, 114, 29-72 (with E. Zivot)
- Pivotal Statistics for testing Structural Parameters in Instrumental Variables Regression, 2002, *Econometrica*, 70, 1781-1804
- Priors, Posterior Odds and Bayes Factors in Bayesian Analyses of Cointegration, 2002, *Journal of Econometrics*, 111, 223-249 (with R. Paap)
- The Joint Estimation of Term Structures and Credit Spreads, 2001, *Journal of Empirical Finance*, 8, 297-323 (with P. Houweling and J. Hoek)
- Oil Price Shocks and long Run Price and Import Demand Behavior, 1999, *Annals of the Institute of Statistical Mathematics*, 51, 399-417 (with J.P. Urbain and H.K. van Dijk)
- Bayesian Simultaneous Equation Analysis using Reduced Rank Structures, 1998, *Econometric Theory*, 14, 699-744 (with H.K. van Dijk)
- Reduced Rank Regression using GMM, 1998, in L. Matyas, editor, *Generalised Method of Moments Estimation*, Cambridge University Press
- Bayesian Simultaneous Equations Analysis using Equality Restricted Random Variables, *1997 Proceedings of the Section on Bayesian Statistical Science, 141-147, American Statistical Association, 1998*
- Unit Roots in the Nelson-Plosser data : Do they matter for forecasting?, 1996, *International Journal of Forecasting*, 12, 283-288 (with P.H. Franses)
- Nonstationarity in GARCH models : A Bayesian analysis, 1995, in: H.K. van Dijk, A. Montfort and B.W. Brown, eds., *Econometric Inference using Simulation Techniques*, Wiley (with H.K. van Dijk)
- Identifiability and Nonstationarity in Classical and Bayesian Econometrics, 1994, *Tinbergen Institute Research Series*, 77, Thesis Publishers, Amsterdam)
- Direct Cointegration Testing in Error Correction Models, 1994, *Journal of Econometrics*, 63, 61-103 (with H.K. van Dijk)
- On the Shape of the Likelihood/Posterior in Cointegration models, 1994, *Econometric Theory*, 10, 514-551 (with H.K. van Dijk)
- Nonstationarity in GARCH models : A Bayesian analysis, 1993, *Journal of Applied Econometrics*, 8, s41-s61 (with H.K. van Dijk)

Working papers:

- Efficient size correct subset inference in linear instrumental variables regression, 2016

- Identification and inference in moments based analysis of linear dynamic panel data models, Brown University, 2016, with M. Bun
- Subset statistics in the linear IV regression model, Brown University, 2008
- Orthogonal Statistics and the density of the LIML Estimator, Brown University, 2003
- Expansions of GMM statistics and the bootstrap, Brown University, 2008
- The Bayesian Score Statistic, Tinbergen Institute Discussion Paper TI 00-035/4 (2000)
- Bayesian Analysis of ARMA models, Tinbergen Institute Discussion Paper TI 00-027/4

Supervised graduate Students (Initial placement):

- Philipp Ketz, 2015, Paris School of Economics
- Zhaoguo Zhan, 2011, Tsinghua University, Beijing
- Yuya Sasaki, 2010, Johns Hopkins University, Baltimore
- Toru Kitagawa, 2009, University College London
- Leandro Magnusson, 2007, Tulane University
- Nadya Barishnikova, 2006, University of Adelaide
- Sung Jae Jun, 2006, Penn State University (Recently received tenure).
- Martijn van Hasselt, 2006, University of Western-Ontario

Invited lectures, conference presentations and research seminars:

2015 Invited speaker: UK econometric study group meeting, Bristol University;
Conference presentations: Society for Financial Econometrics World Meeting, Arhus; Econometric Society World Meeting, Montreal; CFE-CM Statistics Meeting, London
Research seminars: University College London, London School of Economics

2014 Invited speaker: Tsinghua International Conference in Econometrics;
Conference presentations: Greater New York Metropolitan Area Econometrics Conference, Princeton University.
Research seminars: University of Warwick, European University Institute, University of Leuven, Erasmus University Rotterdam, University of Cambridge, Tilburg University, University of Geneva, Arhus University

2013 Invited speaker: Cowles Econometrics Summer Conference, Yale University; CIREQ Econometrics Meeting, Montreal;
Conference presentations: Society for Financial Econometrics (Sofie) Conference, Lugano; EC^2 meeting, Maastricht.
Research seminars: Concordia University, Tinbergen Institute, University of Groningen, Bristol University, CEMFI, University College London, Pompeu Fabra.

2012 Invited speaker: NBER Forecasting and Empirical Methods in Macroeconomics and Finance Workshop
Research seminars: Tilburg University, Columbia University, University of California San Diego, Federal Reserve New York

2011 Invited speaker: Fifth CIREQ time series meeting, Montreal;
Conference presentations: Greater New York Metropolitan Area Econometrics Conference, University of Pennsylvania; Econometric Society European Meeting, Olso.
Research seminars: University of Maastricht, Oxford University, University College London.

2010 Research seminars: Tilburg University, Erasmus University Rotterdam, Universite de Montreal

2009 Conference presentations: European and North-American Summer Meetings of the Econometric Society, Barcelona and Boston
Research seminars: Harvard-MIT, University of Maryland, Georgetown University, Research Triangle (Duke-UNC-NCState joint seminar), Northwestern University

2008 Invited speaker: Journal of Business and Economic Statistics Lecture, Joint Statistical Meetings, Denver; UK Econometric Study Group Meeting, Bristol University; Identification Issues Conference, Duke University

Conference presentations: Greater New York Metropolitan Area Econometrics Conference, Princeton University.
Research seminars: Vanderbilt University, Boston College, Graduate School of Business (University of Chicago), University of Pennsylvania

2007 Conference presentation: UK Econometric Study Group, Bristol University, European Meeting of the Econometric Society, Budapest; Conference in Honor of Tony Lancaster, Brown University
Research seminars: Johns Hopkins University, University of Bonn, University of Mannheim, University College London

2006 Conference presentation: European Meeting of the Econometric Society, Vienna
Research seminars: Princeton University, Pennsylvania State University, Yale University, University of Pennsylvania

2005 Invited Speaker: SBFSIF conference, Universite de Laval, Quebec City
Conference presentations: World meeting of the Econometric Society, University College London; Greater New York Metropolitan Area Econometrics Conference, Columbia University
Seminar presentations: Rutgers University, Universite de Montreal

2004 Conference presentations: North-American Summer Meeting of the Econometric Society, Brown University; European Meeting of the Econometric Society, University Carlos III, Madrid
Research seminars: Research Triangle (Duke-UNC-NCState joint seminar), University of Pittsburgh, Ohio State University

2003 Invited speaker: Conference on Weak Instruments, MIT
Research seminars: Harvard-MIT, ECB Frankfurt, University of Leuven, Boston University

Organisation of conferences or program committee member:

2009 Greater New York Metropolitan Area Econometrics Colloquium, Brown University

2007 Conference in honor of Tony Lancaster, Brown University (joint with Andrew Chesher and Richard Smith)
Program committee member of many econometrics conferences such as, for example: World, North-American and European Econometric Society Meetings, Society of Financial Econometrics World Meeting, Infometrics meeting and European Conference of the Econometrics Community (EC^2) meetings.

Referee of the journals:

Journal of Econometrics, Journal of Applied Econometrics, Journal of Financial Econometrics, Econometric Theory, Econometrica, Journal of Business and Economic Statistics, Review of Economics and Statistics, Econometrics Journal, Economics Letters.

Teaching:

- Statistics for Economists, Econ 1620, Brown University, 2014 (120 students on average)
- Introduction to Econometrics, Econ 1630, Brown University, 2004-2013 (50 students on average)
- Financial Econometrics, Econ 1650, Brown University, 2006 (15 students)
- Advanced Micro-Econometrics, Econ 2640, Brown University, 2003-2014 (7 students on average)
- Advanced Micro-Econometrics, TI 152, Tinbergen Institute, 2014, 2016
- Advanced Econometrics 1, Master Econometrics, University of Amsterdam, 2015
- Advanced Econometrics 2, Master Econometrics, University of Amsterdam, 2014-2016
- Core PhD Econometrics, TI 067, Tinbergen Institute 2016

Cite counts:

Google scholar: one paper >900, one > 300, one > 200, four > 100, four> 80, four>40.