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Employment

University of Chicago Graduate School of Business, Chicago, IL, July 2004 – June 2008,
Assistant Professor of Econometrics and Statistics.

University of Chicago Graduate School of Business, Chicago, IL, July 2008 – June 2009,
Associate Professor of Econometrics and Statistics.

University of Chicago Booth School of Business, Chicago, IL, July 2009 – present,
Professor of Econometrics and Statistics.

Education

Massachusetts Institute of Technology, Cambridge, MA
Ph. D. in Economics *May 2004*

Brigham Young University, Provo, UT
B.A. in Economics *April 2000*

Published and Forthcoming Articles

“Plausibly Exogenous” (with Timothy Conley and Peter Rossi), forthcoming *Review of Economics and Statistics*

“Instrumental Variables Regression with Flexible Distributions” (with James McDonald and Whitney Newey) *Journal of Business and Economic Statistics*, 2010, 28(1), 13-25.

“Finite Sample Inference in Econometric Models via Quantile Restrictions” (with Victor Chernozhukov and Michael Jansson) *Journal of Econometrics*, 2009, 152(2), 93-103.

“Admissible Invariant Similar Tests for Instrumental Variables Regression” (with Victor Chernozhukov and Michael Jansson) *Econometric Theory*, 2009, 25(3), 806-818.

“Identification of Marginal Effects in a Nonparametric Correlated Random Effects Model” (with C. Alan Bester) *Journal of Business and Economic Statistics*, 2009, 27(2), 235-250.

- “A Penalty Function Approach to Bias Reduction in Nonlinear Panel Models with Fixed Effects” (with C. Alan Bester) *Journal of Business and Economic Statistics*, 2009, 27(2), 131-148.
- “Estimation with Many Instrumental Variables” (with Jerry Hausman and Whitney Newey) *Journal of Business and Economic Statistics*, 2008, 26(4), 398-422.
- “The Reduced Form: A Simple Approach to Inference with Weak Instruments” (with Victor Chernozhukov) *Economics Letters*, 2008, 100(1), 68-71.
- “A Semi-Parametric Bayesian Approach to the Instrumental Variable Problem” (with Timothy Conley, Rob McCulloch, and Peter Rossi) *Journal of Econometrics*, 2008, 144(1), 276-305.
- “Instrumental Variable Quantile Regression: A Robust Inference Approach” (with Victor Chernozhukov) *Journal of Econometrics*, 2008, 142(1), 379-398.
- “Asymptotic Properties of a Robust Variance Matrix Estimator for Panel Data when T is Large” *Journal of Econometrics*, 2007, 141(2), 597-620.
- “Some Flexible Parametric Models for Partially Adaptive Estimators of Econometric Models” (with James B. McDonald and Panayiotis Theodossiou) *economics - The Open-Access, Open-Assessment E-Journal*, 2007-7. <http://www.economics-ejournal.org/economics/journalarticles/2007-7>, 2007.
- “Inference Approaches for Instrumental Variable Quantile Regression” (with Victor Chernozhukov and Michael Jansson) *Economics Letters*, 2007, 95(2), 272-277.
- “Generalized Least Squares Inference in Panel and Multilevel Models with Serial Correlation and Fixed Effects” *Journal of Econometrics*, 2007, 140(2), 670-94.
- “Instrumental Quantile Regression Inference for Structural and Treatment Effect Models”, (with Victor Chernozhukov) *Journal of Econometrics*, 2006, 132(2), 491-525.
- “An IV Model of Quantile Treatment Effects”, (with Victor Chernozhukov) *Econometrica*, 2005, 73(1), 245-261.
- “The Impact of 401(k) Participation on the Wealth Distribution: An Instrumental Quantile Regression Analysis”, (with Victor Chernozhukov) *Review of Economics and Statistics*, 2004, 86(3), 735-751.

Submitted Papers and Working Papers

“Bias Reduction for Bayesian and Frequentist Estimators” (with C. Alan Bester)

“Flexible Correlated Random Effects Estimation in Panel Models with Unobserved Heterogeneity” (with C. Alan Bester)

“Grouped Effects Estimators in Fixed Effects Models” (with C. Alan Bester)

“Inference with Dependent Data Using Cluster Covariance Estimators” (with C. Alan Bester and Tim Conley)

“Inference for Spatial Data Using a ‘Fixed-b’ Approximation” (with C. Alan Bester, Tim Conley, and Tim Vogelsang)

“Lasso Methods for Gaussian Instrumental Variables Models” (with A. Belloni and V. Chernozhukov)

“Sparse Models and Methods for Optimal Instruments with an Application to Eminent Domain” (with A. Belloni, D. Chen, and V. Chernozhukov)

Awards, Honors, and Grants

National Science Foundation, Graduate Research Fellow, 2001 – 2004.

William S. Fishman Scholar, University of Chicago, GSB, Sept. 2005 – Aug. 2006.

IBM Corporation Scholar, University of Chicago, GSB, Sept. 2006 – Aug. 2007.

Neubauer Family Faculty Fellow, University of Chicago, Booth School of Business, Sept. 2008 – present.

Professional Activities

Teaching: *University of Chicago GSB*, Applied Regression Analysis.

Referee: *American Economic Journal: Macroeconomics*, *Annals of Applied Statistics*, *Bayesian Analysis*, *Computational Statistics and Data Analysis*, *Econometrica*, *Econometrics Journal*, *Econometric Theory*, *Economics Letters*, European Research Council, *Journal of Business and Economic Statistics*, *Journal of Development Economics*, *Journal of Labor Economics*, *Journal of Political Economy*, *Journal of Systems Science and Complexity*, *Journal of the American Statistical Association*, National Science Foundation, *Quantitative Economics*, *Quantitative Marketing and Economics*, *Quarterly Journal of Economics*, *Review of Economics and Statistics*, *Review of Economic Studies*, Social Sciences and Humanities Research Council of Canada, *Studies in Nonlinear Dynamics and Econometrics*.

Associate Editor: *Econometrics Journal* (May 2007 – present)

Discussant: AFA 2006 Winter Meetings

Papers Presented

“Finite Sample Inference in Econometric Models via Quantile Restrictions” (with Victor Chernozhukov): Winter Meetings of the Econometric Society – San Diego, January 2004; Northwestern University, May 2005; Purdue University, April 2006; University College London, June 2006.

“Generalized Least Squares Inference in Panel and Multilevel Models with Serial Correlation and Fixed Effects”: Boston University, January 2004; Brigham Young University, January 2004; Brown University, January 2004; Stanford University, January 2004; University of Chicago, January 2004; University of Chicago, GSB, February 2004; University of Illinois – Urbana-Champaign, February 2004; University of Michigan, February 2004.

“Plausibly Exogenous” (with Tim Conley and Peter Rossi): Brigham Young University, March 2007; University of Chicago, GSB, April 2007.

“Weak Instruments, Many Instruments, and Microeconomic Practice” (with Jerry Hausman and Whitney Newey): University of Texas – Austin, September 2004; University of Virginia, April 2005.

“Identification of Marginal Effects in a Nonparametric Correlated Random Effects Model” (with C. Alan Bester): Econometric Society – NASM, June 2007; Measurement Matters Conference, University College London, June 2007; Indiana University, September 2007; University of Rochester, October 2007; University of Michigan, November 2007; University of California – Berkeley, November 2007; Penn. State, November 2007; Michigan State, November 2007.

“Inference with Dependent Data Using Cluster Covariance Estimators” (with C. Alan Bester and Tim Conley): Arizona State University – April 2008; Syracuse University – April 2008; University of Pennsylvania – April 2008; Stanford University – May 2008.

“Inference for Spatial Data Using a ‘Fixed-b’ Approximation” (with C. Alan Bester, Tim Conley, and Tim Vogelsang): University of Wisconsin – Madison, December 2008; Harvard/MIT – April 2009; Boston University – April 2009; Princeton – April 2009; Hebrew University – October 2010.

“Sparse Models and Methods for Optimal Instruments with an Application to Eminent Domain” (with A. Belloni, D. Chen, and V. Chernozhukov): Brown University – October 2010; Columbia University – October 2010; Hebrew University – October 2010; Tel Aviv University – November 2010.