

# Kirill S. Evdokimov

## Address

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## Email

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## Academic Positions

2019 – Associate Professor of Economics, Universitat Pompeu Fabra  
2019 – Affiliated Professor, Barcelona Graduate School of Economics  
2018 – 2019 Visiting Assistant Professor of Economics, Massachusetts Institute of Technology  
2011 – 2018 Assistant Professor, Department of Economics, Princeton University  
2013 – 2014 Visiting Assistant Professor of Economics, Massachusetts Institute of Technology  
2010 – 2011 Associate Research Scholar, Department of Economics, Princeton University

## Education

2010 Ph.D. Economics (*with distinction*), Yale University  
2005 M.A. Economics (*cum laude*), New Economic School (Moscow, Russia)  
2005 M.Sc. Applied Mathematics and Physics, Moscow Institute of Physics and Technology

## Fellowships, Honors, and Awards

National Science Foundation Grant SES-1459993, 2015-2018  
Zellner Thesis Award, 2011  
George Trimis Prize for Distinguished Dissertation in Economics, Yale University, 2011  
Review of Economic Studies Tour, 2010  
Carl Arvid Anderson Prize, Cowles Foundation, 2009-2010  
Dissertation Fellowship, Yale University, 2009-2010  
Richard J. Bernhard Fellowship, 2006-2009

## Published Papers

- “Some Extensions of a Lemma of Kotlarski” (with Halbert White), *Econometric Theory*, 28(4), (August 2012): 925-932.
- “Robustness, Infinitesimal Neighborhoods, and Moment Restrictions” (with Yuichi Kitamura and Taisuke Otsu), *Econometrica*, 81(3), (May 2013): 1185-1201.

## Working Papers

- “Inference in Instrumental Variable Analysis with Heterogeneous Treatment Effects” (with Michal Kolesár)
- “Simple Estimation of Semiparametric Models with Measurement Errors” (with Andrei Zeleneev)
- “Issues of Nonstandard Inference in Measurement Error Models” (with Andrei Zeleneev)
- “Errors-In-Variables in Large Nonlinear Panel and Network Models” (with Andrei Zeleneev)
- “Improved Estimation by Simulated Maximum Likelihood” (with Ilze Kalnina)
- “Efficient Estimation with a Finite Number of Simulation Draws per Observation”
- “Diagnostics for Exclusion Restrictions in Instrumental Variables Estimation” (with David Lee)
- “Identification and Estimation of a Nonparametric Panel Data Model with Unobserved Heterogeneity” (revise and resubmit, *Econometrica*)

- “Robust Estimation of Moment Condition Models with Weakly Dependent Data” (with Yuichi Kitamura and Taisuke Otsu) (revise and resubmit, *Journal of Econometrics*)
- “Nonparametric Identification of a Nonlinear Panel Model with Application to Duration Analysis with Multiple Spells”

### **Affiliations**

2015 – 2018 Center for Statistics and Machine Learning, Princeton University  
 2016 – Associate, CeMMaP, University College London

### **Referee/Reviewer for**

*American Economic Journal: Applied Economics, American Economic Review, Annual Review of Economics, Econometric Theory, Econometrica, the Econometrics Journal, the Economic Journal, Economics Letters, Journal of Applied Econometrics, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Literature, MES of Russia, National Science Foundation, Oxford Bulletin of Economics and Statistics, Review of Economic Studies, Review of Economics and Statistics, SSHRC Canada, Quantitative Economics, Statistica Neerlandica, Statistica Sinica.*

### **Conference Organization**

Greater New York Metropolitan Area Econometrics Colloquium, December 2014, co-organizer

### **Seminar Presentations**

2019: New Economic School, Tilburg, U Pompeu Fabra, Princeton  
 2018: Caltech, NYU, Toulouse, UIUC, U of Amsterdam, U of Virginia, Harvard/MIT, Boston College  
 2017: ITAM, U of Amsterdam, Erasmus, Tilburg, UCL, Cambridge  
 2016: UCLA, McGill, Yale  
 2015: UBC, Wisconsin-Milwaukee, NYU, Brown, Columbia, MSU, joint Montreal, Rutgers  
 2014: Harvard/MIT, Northwestern, MIT, U of Michigan  
 2013: UCL/LSE, Boston U, OSU, Boston College, CREST (Paris), Wisconsin, Rutgers, Yale  
 2012: UCSD, Georgetown  
 2011: Syracuse, Texas Austin, UNC Charlotte, UC Berkeley, U of Virginia, U of Pittsburgh  
 2010: Chicago, Chicago Booth, Duke, MIT/ Harvard, Northwestern, Princeton, UC Berkeley, UCLA, Rice, Texas A&M, Columbia, Rochester  
 2009: Brown

### **Conference Presentations**

2019: Recent Advances on the Method of Moments (Chicago) (discussant)  
 International Panel Data Conference (Vilnius)  
 European Meeting of the Econometric Society (Manchester, UK)

- 2018: North American Summer Meeting of the Econometric Society (UC Davis)  
 Review of Economic Studies Tour Reunion (Copenhagen)  
 Recent Advances on the Method of Moments (CIREQ, Montreal) (discussing & poster)
- 2017: North American Winter Meeting of the Econometric Society (Chicago)  
 UK Econometric Study Group (Bristol)  
 Inference in Large Econometric Models (CIREQ, Montreal)  
 International Panel Data Conference (Thessaloniki)  
 European Meeting of the Econometric Society (Lisbon)  
 Inference in Nonstandard Problems (at UCLA)  
 Greater NY Econometrics Colloquium (at Brown)
- 2016: Inference in Nonstandard Problems (at Duke)  
 Interactions (at Northwestern)  
 Greater NY Econometrics Colloquium (at John Hopkins)  
 North American Summer Meeting of the Econometric Society (Philadelphia)  
 UK Econometric Study Group (Bristol)
- 2015: Symposium on Econometric Theory and Applications (Tokyo)  
 Frontiers of Theoretical Econometrics [poster] (Konstanz, Germany)  
 Inference in Nonstandard Problems (at Cornell)  
 World Congress of the Econometric Society (Montreal)
- 2014: North American Winter Meetings of the Econometric Society (presenting & discussing)  
 Cowles Foundation Summer Conference  
 UK Econometric Study Group (Bristol)
- 2013: CEME conference (at Stanford)  
 Canadian Econometric Study Group (Waterloo)  
 Inference in Non-Standard Problems (at Cornell)  
 Greater NY Econometrics Colloquium (at Penn State)  
 First Conference in Econometric Theory at UdeSA (Buenos Aires)
- 2012: Econometrics of Earnings Dynamics and Distributions (London, UK)  
 Junior Festival on New Developments in Microeconometrics (at Northwestern)  
 18th International Panel Data Conference (Paris)  
 New Economic School 20th Anniversary Conference (Moscow)
- 2011: Causality, Prediction, and Specification Analysis Conference (at UCSD)  
 17th International Panel Data Conference (Montreal)
- 2010: Review of Economic Studies Tour  
 Cowles Summer Conference  
 Econometric Society World Congress (Shanghai)  
 Advancing Applied Econometrics Conference (Beijing)  
 Canadian Econometric Study Group (Vancouver)  
 Greater NY Econometrics Colloquium (at NYU)  
 EC<sup>2</sup> Conference: Identification in Econometrics, Theory and Applications (Toulouse)

2009: North American Summer Meeting of the Econometric Society (Boston)  
Advances in Nonparametric Econometrics (SITE Summer Workshop, Stanford)  
Stats in the Chateau (Paris)  
Greater NY Econometrics Colloquium (Brown)

## **Teaching Experience**

### Universitat Pompeu Fabra

(U) Econometrics II F2019

### Massachusetts Institute of Technology

14.381 (G) Statistical Method in Economics F2013, F2018

14.385 (G) Nonlinear Econometric Analysis F2013, F2018

14.386 (G) Topics in Econometrics F2019

14.30 (U) Introduction to Stat. Methods in Economics F2018

### Princeton University

ECO 302 (U) Econometrics F2011, F2012, F2014, F2015, F2016, F2017

ECO 515 (G) Econometric Modeling F2015, S2018

ECO 517 (G) Econometric Theory I F2012

ECO 518 (G) Econometric Theory II S2015, S2016, S2017, S2018

ECO 519 (G) Advanced Econometrics S2012, F2012, F2014, S2016, S2017, S2018

### Yale University

Teaching Assistant, Econometrics (G) and (U) S2007, F2007, F2008