Daniel Wilhelm

Department of Statistics, Ludwig-Maximilians-Universität München
Akademiestr. 1, 80799 Munich, Germany
http://dwilhelm.userweb.mwn.de d.wilhelm@lmu.de

Academic Positions

Professor of Statistics and Econometrics (W3) — 09/2022 – present
Department of Statistics, Ludwig-Maximilians-Universität München

Professor of Economics (on leave 2022-23) — 10/2022 – 08/2023
Department of Economics, University College London

Associate Professor — 10/2020 – 09/2022
Department of Economics, University College London

Visiting Assistant Professor — 09/2020 – 01/2021
Department of Economics, Princeton University

Visiting Assistant Professor — 04/2015 – 06/2015
Department of Economics, University of Chicago

Assistant Professor — 07/2012 – 09/2020
Department of Economics, University College London

Affiliations

Research Associate — 10/2023 – present
Institute for Fiscal Studies

Professor (by courtesy) — 06/2023 – present
Department of Economics, Ludwig-Maximilians-Universität München

Member of the Young Center — 12/2022 – present
Center for Advanced Studies, Ludwig-Maximilians-Universität München

Research Affiliate — 03/2022 – present
James M. and Cathleen D. Stone Centre on Wealth Concentration, Inequality, and the Economy

Turing Fellow — 10/2021 – 09/2023
The Alan Turing Institute

Research Fellow — 10/2017 – present
Centre for Research and Analysis of Migration

Research Fellow — 09/2017 – 09/2023
Institute for Fiscal Studies

Research Staff — 07/2012 – present
Centre for Microdata Methods and Practice

Education

PhD in Econometrics and Statistics — 06/2012
Booth School of Business, University of Chicago

Diplom in Mathematics and Economics — 10/2006
Department of Mathematics and Economics, Ulm University

Visiting Student — 2005-06
Department of Economics, Yale University

Grants

LMUexcellent Grant (EUR 50k)	2023
Philip Leverhulme Prize Grant (GBP 100k, declined)	2022
ERC Starting Grant "MEImpact" (EUR 1.3m)	10/2019 – 10/2024
Econometric Society Travel Grant	2015

Honors and Awards

Review of Economic Studies Excellence in Refereeing Award	2022
Philip Leverhulme Prize	2022
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. "Powerful T-Tests in the Presence of Nonclassical Measurement Error"
   with D. Kim, 2023, **Econometric Reviews**, accepted
2. "Inference for Ranks with Applications to Mobility across Neighborhoods and Academic Achievements across Countries", with M. Mogstad, J. Romano, and A. Shaikh, 2024, **Review of Economic Studies**, 91(1), 476–518
3. "Comment on 'Invidious Comparisons: Ranking and Selection as Compound Decisions' ", with M. Mogstad, J. Romano, and A. Shaikh, 2023, **Econometrica**, 91, p. 53-60
4. "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
5. "An Adaptive Test of Stochastic Monotonicity"
   with D. Chetverikov and D. Kim, 2021, **Econometric Theory**, 37, p. 495-536
6. "Testing for the Presence of Measurement Error in Stata"
   with Y. Lee, 2020, **Stata Journal**, 20(2), p. 382-404
7. "Optimal Data Collection for Randomized Control Trials"
   with P. Carneiro and S. Lee, 2020, **Econometrics Journal**, 23, p. 1-31
8. "Nonparametric Instrumental Variable Estimation"
   with D. Chetverikov and D. Kim, 2018, **Stata Journal**, 18(4), p. 937-950
9. "A Simple Parametric Model Selection Test"
   with S. M. Schennach, 2017, **Journal of the American Statistical Association**, 112(520), p. 1663-1674
10. "Nonparametric Instrumental Variable Estimation Under Monotonicity"
    with D. Chetverikov, 2017, **Econometrica**, 85(4), p. 1303-1320

11. "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. "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
   R&R at **Journal of Econometrics**
5. "Inference for Rank-Rank Regressions", with D. Chetverikov
6. "csranks: An R Package for Estimation and Inference Involving Ranks", with D. Chetverikov, M. Mogstad, P. Morgen, J. Romano, and A. Shaikh

Talks

2025 (scheduled) Luxembourg

2023 Mannheim, UChicago (cancelled), LMU Munich, Cornell, Texas A&M, NYU

BSE Summer Forum Workshop on Microeconometrics and Policy Evaluation, Tenth Italian Congress of Econometrics and Empirical Economics, Warwick-Turing Economics Data Science Workshop, Frankfurt Econometrics Workshop, Chicago Booth PhD Program 100th Anniversary Celebration

2022 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, Annual Meeting of German Economists Abroad

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

LMU Munich:

- Machine Learning in Econometrics (Master) 04/2023 – present
- Seminar on Machine Learning in Econometrics (Master) 04/2023 – present
- Causal Inference (Master) 10/2022 – present
- Seminar on Identification of Causal Effects (Master) 10/2022 – present

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 – 2022
- 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:

- Guest lecture in "Modern methods in Statistics, Econometrics and Machine Learning" 3/2023
- ECON31902 Nonparametric Econometrics (PhD) Spring 2015

Brown University:

- Guest lecture in Econometrics Topics class (PhD) 10/2013

Student Supervision

LMU Munich:

- supervision of several bachelor and master theses per year
- mentor to students in the Master in Quantitative Economics program

University College London:

- Internal and external examiner of PhD dissertations 2021 – 2022
- Supervision of 3-4 MSc dissertations per year 2012 – 2022
- Mentor to about 3-4 MSc students per year 2012 – 2022
- 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, 2023

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, 2023

Program Committee Member, Royal Economic Society PhD Conference 2014, 2015

Co-organizer CeMMAP training course series 09/2014 – 08/2022

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 – present

Associate Editor, Journal of Econometric Methods 04/2018 – 08/2023

Referee for American Economic Review, Annals of Statistics, Applied Economics, Cambridge University Press, 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

LMU Munich:

- Co-organizer, Munich Econometrics Seminar 02/2023 – present
- Co-organizer, Munich Econometrics Workshop 2023

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 – 08/2022