

DANIEL WILHELM

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ACADEMIC POSITIONS

Professor of Statistics and Econometrics (W3) Department of Statistics, Ludwig-Maximilians-Universität München	09/2022 – present
Professor of Economics (on leave 2022-23) Department of Economics, University College London	10/2022 – 08/2023
Associate Professor Department of Economics, University College London	10/2020 – 09/2022
Visiting Assistant Professor Department of Economics, Princeton University	09/2020 – 01/2021
Visiting Assistant Professor Department of Economics, University of Chicago	04/2015 – 06/2015
Assistant Professor Department of Economics, University College London	07/2012 – 09/2020

AFFILIATIONS

Research Associate Institute for Fiscal Studies	10/2023 – present
Professor (by courtesy) Department of Economics, Ludwig-Maximilians-Universität München	06/2023 – present
Member of the Young Center Center for Advanced Studies, Ludwig-Maximilians-Universität München	12/2022 – present
Research Affiliate James M. and Cathleen D. Stone Centre on Wealth Concentration, Inequality, and the Economy	03/2022 – present
Turing Fellow The Alan Turing Institute	10/2021 – 09/2023
Research Fellow Centre for Research and Analysis of Migration	10/2017 – present
Research Fellow Institute for Fiscal Studies	09/2017 – 09/2023
Research Staff Centre for Microdata Methods and Practice	07/2012 – present

EDUCATION

PhD in Econometrics and Statistics Booth School of Business, University of Chicago	06/2012
Diplom in Mathematics and Economics Department of Mathematics and Economics, Ulm University	10/2006
Visiting Student Department of Economics, Yale University	2005-06

GRANTS

LMU-Todai Cooperation in the Sciences Grant (EUR 20k, Co-PI)	2024
LMUexcellent Grant (EUR 50k)	2023
Philip Leverhulme Prize Grant (GBP 100k, declined)	2022
ERC Starting Grant “MEImpact” (EUR 1.3m)	10/2019 – 9/2025
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. “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, 2024, **Journal of Econometrics**, accepted
2. “Powerful T-Tests in the Presence of Nonclassical Measurement Error”
with D. Kim, 2024, **Econometric Reviews**, 43:6, p. 345-378
3. “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), p. 476–518
4. “Comment on ‘Invidious Comparisons: Ranking and Selection as Compound Decisions’ ”
with M. Mogstad, J. Romano, and A. Shaikh, 2023, **Econometrica**, 91, p. 53-60
5. “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
6. “An Adaptive Test of Stochastic Monotonicity”
with D. Chetverikov and D. Kim, 2021, **Econometric Theory**, 37, p. 495-536
7. “Testing for the Presence of Measurement Error in Stata”
with Y. Lee, 2020, **Stata Journal**, 20(2), p. 382-404
8. “Optimal Data Collection for Randomized Control Trials”
with P. Carneiro and S. Lee, 2020, **Econometrics Journal**, 23, p. 1-31
9. “Nonparametric Instrumental Variable Estimation”
with D. Chetverikov and D. Kim, 2018, **Stata Journal**, 18(4), p. 937-950

10. “A Simple Parametric Model Selection Test”
with S. M. Schennach, 2017, **Journal of the American Statistical Association**, 112(520), p. 1663-1674
11. “Nonparametric Instrumental Variable Estimation Under Monotonicity”
with D. Chetverikov, 2017, **Econometrica**, 85(4), p. 1303-1320
12. “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. “Inference for Rank-Rank Regressions”, with D. Chetverikov
5. “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
Econometric Society North American Winter Meeting
- 2024 (including scheduled) Econometrics in Rio 2024, Aarhus Workshop in Econometrics, Bonn-Mannheim-Munich Workshop in Econometrics, LMU-Todai Econometrics Workshop
- 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

Program Committee Member, Econometric Society World Congress	2025
Co-organizer, LMU-Todai Econometrics Workshop	2024
Co-organizer, Munich Econometrics Workshop	2023, 2024
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 masterclass “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, Journal of Business and Economic Statistics	01/2025 – 12/2027
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 Politics, 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, Statistics and Probability Letters

Grant application reviewer for European Research Council, National Science Foundation

LMU Munich:

- Co-organizer, Institutskolloquium, Department of Statistics 09/2024 – present
- Co-organizer, Munich Econometrics Seminar 02/2023 – present
- Member of various recruitment and promotions committees 09/2022 – present

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