

VADIM MARMER

CONTACT INFORMATION

Department of Economics
University of British Columbia
#997 - 1873 East Mall
Vancouver, BC
Canada V6T 1Z1
Phone: (604) 822-8217
Fax: (604) 822-5915
E-mail: vadim.marmer@gmail.com, vadim.marmer@ubc.ca
Web-page: <http://faculty.arts.ubc.ca/vmarmer/>

EDUCATION

2005 Ph.D. (Economics) Yale University.
Dissertation Title: Nonlinearities in Econometric Forecasting and Inference.
Dissertation Committee: Donald W.K. Andrews (chair), Peter C.B. Phillips, Yuichi Kitamura.
2002 M.Phil., Economics, Yale University.
2001 M.A., Economics, Yale University.
1999 M.A., Economics, Hebrew University, Jerusalem.
1996 B.A., Economics, Hebrew University, Jerusalem.

EMPLOYMENT

2005 - present Assistant Professor, Department of Economics, University of British Columbia.

PUBLISHED PAPERS

- Hnatkovska, V., V. Marmer, and Y. Tang:** "Comparison of Misspecified Calibrated Models: The Minimum Distance Approach," *Journal of Econometrics*, forthcoming.
- Marmer, V., and T. Otsu:** "Optimal Comparison of Misspecified Moment Restriction Models under a Chosen Measure of Fit," *Journal of Econometrics*, forthcoming.
- Marmer, V. and A. Shneyerov:** "Quantile-Based Nonparametric Inference for First-Price Auctions," *Journal of Econometrics*, forthcoming.
- Andrews, D. W. K., and V. Marmer (2008):** "Exactly Distribution-Free Inference in Instrumental Variables Regression with Possibly Weak Instruments," *Journal of Econometrics*, 142(1), 183-200.
- Marmer, V. (2008):** "Nonlinearity, Nonstationarity, and Spurious Forecasts," *Journal of Econometrics*, 142(1), 1-27.
- Marmer, V. (2008):** "Testing the Hypothesis of No Regime Switching with an Application to GDP Growth Rates," *Empirical Economics*, 35(1), 101-122.
- Marmer, V., D. Shapiro, and P. W. MacAvoy (2007):** "Bottlenecks in Regional Markets for Natural Gas Transmission Services," *Energy Economics*, 29(1), 37-45.
- Andrews, D. W. K., O. Lieberman, and V. Marmer (2006):** "Higher-Order Improvements of the Parametric Bootstrap for Long-Memory Gaussian Processes," *Journal of Econometrics*, 133(2), 673-702.

WORKING PAPERS

Gao, X., V. Hnatkovska, and V. Marmer: “Limited Participation in International Business Cycle Models: A Formal Evaluation,” submitted to *American Economic Journal: Macroeconomics*.

Marmer, V., D. Feir, and T. Lemieux: “Weak Identification in Fuzzy Regression Discontinuity Designs,” submitted to *Review of Economics and Statistics*.

Marmer, V., and S. Sakata: “Instrumental Variables Estimation and Weak-Identification-Robust Inference Based on a Conditional Quantile Restriction,” revise and resubmit, *Econometric Theory*.

Marmer, V., A. Shneyerov, and P. Xu: “What Model for Entry in First-Price Auctions? A Nonparametric Approach,” revise and resubmit, *Journal of Econometrics*.

BOOK CHAPTERS

MacAvoy, P. W., V. Marmer, N. Moshkin, and D. Shapiro (2007): *Natural Gas Networks Performance After Partial Deregulation: Five Quantitative Studies*, World Scientific Series on Energy and Resource Economics, vol. 5, World Scientific Publishing Company, Singapore (Chapters 2 and 6).

GRANTS

2010 SSHRC Aid to Workshops and Conferences in Canada, \$19,678.

For organization of the 2010 CESG Conference on Structural Identification in Econometrics.

Co-organizers: Hiroyuki Kasahara and Shinichi Sakata.

2010 MITACS Mathematical Sciences Networking Events Program, \$8,000.

For organization of the 2010 CESG Conference.

2010 - 2013 SSHRC Standard Research Grant, \$62,500.

Collaborators: Thomas Lemieux, Eric Renault, Art Shneyerov.

2007 - 2010 SSHRC Standard Research Grant, \$35,000.

Collaborator: Taisuke Otsu.

2006 UBC/Hampton HSS Small Research Grant.

2006 UBC/Hampton Travel Research Grant.

FELLOWSHIPS AND AWARDS

2000, 2002, and 2004 Cowles Foundation Prize, Cowles Foundation for Research in Economics.

2003 - 2004 Carl Anderson Fellowship in Economics, Cowles Foundation for Research in Economics.

2003 Raymond Powell Teaching Award, Yale University.

2002 John Perry Miller Award, Yale University.

1999 - 2002 Yale University Teaching and Dissertation Fellowships.

SEMINAR PRESENTATIONS

2010-2011 Seoul National University; University of California - Davis; University of Montreal.

2009-2010 Concordia University.

2008-2009 Federal Reserve Bank of St. Louis; Texas A&M University; University of Texas at Austin.

2007-2008 Pennsylvania State University; Queen’s University; University of Guelph; University of Victoria.

2004-2005 Bar-Ilan University; Ben-Gurion University; Board of Governors of the Federal Reserve System; Hebrew University; Rice University; SUNY at Albany; Tel Aviv University; University of British Columbia; University of Haifa; University of Montreal; University of Western Ontario.

CONFERENCE PRESENTATIONS

- 2011** Conference in Honor of Halbert L. White, Jr., UCSD, San Diego; 2011 North American Winter Meeting of the Econometric Society, Denver; 2011 European Meeting of the Econometric Society, Oslo.
- 2010** Info-Metrics: Theory and Applications in Social Sciences, American University, Washington DC.
- 2009** 26th Annual Meeting of Canadian Econometric Study Group, Ottawa; 2009 Far East and South Asia Meeting of the Econometric Society, University of Tokyo, Tokyo; 2009 International Symposium on Econometric Theory and Applications, Kyoto University, Kyoto.
- 2008** 25th Annual Meeting of Canadian Econometric Study Group, Montreal (poster); Far Eastern and South Asian Meeting of the Econometric Society, Singapore; Conference in Honor of Peter C.B. Phillips, Singapore Management University, Singapore; The Society for Financial Econometrics Inaugural Conference, Stern School of Business, NYU, New York; 2008 International Symposium on Econometric Theory and Applications, Seoul National University, Seoul; 2008 North American Winter Meeting of the Econometric Society, New Orleans.
- 2007** Vancouver Econometrics Workshop, Simon Fraser University; CIREQ Conference on GMM, Montreal (poster); 24th Canadian Econometrics Study Group Conference, Montreal; 41st Annual Meeting of the Canadian Economic Association, Halifax.
- 2006** Far Eastern Meeting of The Econometric Society, Beijing.
- 2005** 22nd Canadian Econometrics Study Group Conference, Vancouver; CIRANO-CIREQ Conference on Forecasting in Macroeconomics and Finance, Montreal.
- 2004** Inter-University Student Conference, University of Pennsylvania.

CONFERENCE ORGANIZATION

- 2010** 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver (local organizing and program committees member)
- 2009** 26th Annual Meeting of the Canadian Econometric Study Group, Ottawa (program committee member).

CONFERENCE DISCUSSIONS

- 2011** North American Winter Meeting of the Econometric Society, Denver.
- 2010** 27th Annual Meeting of the Canadian Econometric Study Group, Vancouver.
- 2006** CIREQ Time Series Conference, Montreal; 23rd Canadian Econometrics Study Group Conference, Niagara Falls.
- 2005** CIREQ Time Series Conference, Montreal.

REFEREEING

Canadian Journal of Economics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Economics Letters, Economics of Transition, Finance Research Letters, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Financial Econometrics, Journal of Multivariate Analysis, National Science Foundation, Quantitative Economics, Social Sciences and Humanities Research Council of Canada.