

## VADIM MARMER

### CONTACT INFORMATION

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### EMPLOYMENT

Associate Professor of Economics, University of British Columbia, July 2012 - present.  
Assistant Professor of Economics, University of British Columbia, July 2005 - June 2012.

### 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.

### REFEREED PUBLICATIONS

1. Ma, J., V. Marmer, and A. Shneyerov: "Inference for First-Price Auctions with Guerre, Perrigne, and Vuong's Estimator," *Journal of Econometrics*, forthcoming.
2. Andrews, D. W. K., Marmer, V., and Z. Yu (2019): "On Optimal Inference in the Linear IV Regression Model," *Quantitative Economics*, 10(2), 457–485.
3. Marmer, V., and Slade, M. (2018): "Investment and Uncertainty With Time to Build: Evidence from U.S. Copper Mining," *Journal of Economic Dynamics and Control*, 95 (October), 233–254.
4. Feir, D., T. Lemieux, and V. Marmer (2016): "Weak Identification in Fuzzy Regression Discontinuity Designs," *Journal of Business & Economic Statistics*, 34(2), 185–196.
5. Gao, X., V. Hnatkovska, and V. Marmer (2014): "Limited Participation in International Business Cycle Models: A Formal Evaluation," *Journal of Economic Dynamics and Control*, 39 (February), 255–272.
6. Marmer, V., A. Shneyerov, and P. Xu (2013): "What Model for Entry in First-Price Auctions? A Nonparametric Approach," *Journal of Econometrics*, 176(1), 46–58.
7. Marmer, V., and T. Otsu (2012): "Optimal Comparison of Misspecified Moment Restriction Models under a Chosen Measure of Fit," *Journal of Econometrics*, 170(2), 538–550.
8. Hnatkovska, V., V. Marmer, and Y. Tang (2012): "Comparison of Misspecified Calibrated Models: The Minimum Distance Approach," *Journal of Econometrics*, 169(1), 131–138.
9. Marmer, V. and A. Shneyerov (2012): "Quantile-Based Nonparametric Inference for First-Price Auctions," *Journal of Econometrics*, 167(2), 345–357.

10. 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.
11. Marmer, V. (2008): “Nonlinearity, Nonstationarity, and Spurious Forecasts,” *Journal of Econometrics*, 142(1), 1–27.
12. Marmer, V. (2008): “Testing the Hypothesis of No Regime Switching with an Application to GDP Growth Rates,” *Empirical Economics*, 35(1), 101–122.
13. Marmer, V., D. Shapiro, and P. W. MacAvoy (2007): “Bottlenecks in Regional Markets for Natural Gas Transmission Services,” *Energy Economics*, 29(1), 37–45.
14. 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.

#### UNPUBLISHED PAPERS

1. Kojevnikov, D., V. Marmer, and K. Song: “Limit Theorems for Network Dependent Random Variables,” arXiv:1903.01059.
2. Ma, J., V. Marmer, A. Shneyerov, and Pai Xu: “Monotonicity-Constrained Nonparametric Estimation and Inference for First-Price Auctions.”
3. Marmer, V., A. Shneyerov, and U. Kaplan : “Identifying Collusion in English Auctions.”
4. Marmer, V., and S. Sakata (2011): “Instrumental Variables Estimation and Weak-Identification-Robust Inference Based on a Conditional Quantile Restriction.”

#### NON-REFEREED PUBLICATIONS

1. Marmer, V. (2012): “Linear Processes: Properties and Asymptotic Results (in Russian)”, *Quantile*, 10, 33-56.
2. 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

- 2017 SSHRC Insight Grant, \$69,600.  
Collaborator: Art Shneyerov.
- 2013 SSHRC Insight Grant, \$75,029.
- 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 SSHRC Standard Research Grant, \$62,500.  
Collaborators: Thomas Lemieux, Eric Renault, Art Shneyerov.
- 2007 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

- 2013-2014 UBC Killam Teaching Prize, Faculty of Arts.
- 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**

**2018-2019** University of Pittsburgh.  
**2017-2018** University of Pennsylvania.  
**2016-2017** University of Hong Kong.  
**2015-2016** UBC (Statistics); Pennsylvania State University; University of California - Davis.  
**2014-2015** Carleton University; University of Colorado - Boulder; University of Victoria; Queen's University.  
**2012-2013** Triangle Econometrics Workshop hosted by North Carolina State University; Vanderbilt University; York University.  
**2011-2012** University of California - San Diego.  
**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 Albany; Tel Aviv University; University of British Columbia; University of Haifa; University of Montreal; University of Western Ontario.

## **CONFERENCE PRESENTATIONS**

**2019** North American Winter Meeting of the Econometric Society, Atlanta.  
**2018** CIREQ Econometric Conference, Montreal, China Meeting of the Econometric Society, Fudan University, Shanghai; 8th Shanghai Workshop on Econometrics, Shanghai University of Finance and Economics; RIIB Conference On Industrial Organization, HEC Montreal; 71st European Meeting of the Econometric Society, University of Cologne; "Auctions and Informational Economics: Theory and Econometrics" in memory of Artyom Shneyerov, Université Paris-Dauphine.  
**2017** Canadian Econometric Study Group, York University.  
**2016** North American Winter Meeting of the Econometric Society, San Francisco; North American Summer Meeting of the Econometric Society, University of Pennsylvania; 3rd Seattle-Vancouver Econometrics Workshop, UBC; 33rd Meeting of the Canadian Econometric Study Group, Western University (poster).  
**2015** 5th Shanghai Econometrics Workshop, Shanghai University of Finance and Economics; 1st Dalian Econometrics Workshop, Dongbei University of Finance and Economics; "Frontiers of Theoretical Econometrics", Conference in honor of D.W.K Andrews, University of Konstanz (poster); 2015 World Congress of the Econometric Society, Montreal; 32nd Meeting of the Canadian Econometric Study Group, University of Guelph.

- 2014** CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics (poster); 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 1st conference of the International Association for Applied Econometrics (IAAE), Queen Mary University, London; Seattle-Vancouver Econometrics Conference, University of Washington, Seattle; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver (poster).
- 2013** 30th Annual Meeting of the Canadian Econometrics Study Group, University of Waterloo; Asian Meeting of the Econometric Society, National University of Singapore.
- 2012** European Meeting of the Econometric Society, Malaga; North American Summer Meeting of the Econometric Society, Northwestern University, Evanston.
- 2011** Conference in Honor of Halbert L. White, Jr., UCSD, San Diego (poster); North American Winter Meeting of the Econometric Society, Denver; 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; Far East and South Asia Meeting of the Econometric Society, University of Tokyo, Tokyo; 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; International Symposium on Econometric Theory and Applications, Seoul National University, Seoul; 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, Dalhousie University, 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

- 2018** “Auctions and Informational Economics: Theory and Econometrics” in memory of Artyom Shneyerov, Université Paris-Dauphine (program committee member).
- 2016** Seattle-Vancouver Econometrics Workshop (local organizing committee member).
- 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

- 2014** CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics; 48th Annual Conference of the CEA, Simon Fraser University, Vancouver; 31st Annual Meeting of the Canadian Econometric Study Group, Simon Fraser University, Vancouver .

**2013** Workshop on Methods & Application for Dynamic Stochastic General Equilibrium Models, Federal Reserve Bank of Philadelphia.

**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**

*American Economic Journal: Applied Economics, Canadian Journal of Economics, Computational Economics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Economic Journal, Economics Letters, Economics of Transition, Finance Research Letters, International Journal of Industrial Organization, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Causal Inference, Journal of Development Economics, Journal of Econometrics, Journal of Educational and Behavioral Statistics, Journal of Financial Econometrics, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Public Economics, Journal of Statistical Planning and Inference, National Science Foundation, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economics and Statistics, Social Sciences and Humanities Research Council of Canada.*