Christoph Breunig

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Academic Positions

Professor, Department of Economics, University of Bonn — 2023 – present

Associate Professor, Department of Economics, University of Bonn — 2022 – 2023

Assistant Professor, Department of Economics, Emory University (on leave during 2022 – 2023) — 2019 – 2023

Assistant Professor, Department of Economics, Humboldt-Universität zu Berlin — 2014 – 2019

Postdoctoral Fellow, Cowles Foundation, Yale University — 2013 – 2014

Education

Ph.D. in Economics *(summa cum laude)*, University of Mannheim — 2013

Diplom in Mathematics and Economics, Universität Heidelberg — 2009

Working Papers

"Double Robust Bayesian Inference on Average Treatment Effects" with R. Liu and Z. Yu, 2023, R&R at *Econometrica*.

"Adaptive, Rate-Optimal Testing in Nonparametric IV Models", with X. Chen, 2023, 2nd R&R at *Econometrica*.

"Nonclassical Measurement Error in the Outcome Variable", with S. Martin, 2021.

Publications

"Simple Adaptive Estimation of Quadratic Functionals in Nonparametric IV Models", with X. Chen, 2022, in *Foundations of Modern Statistics.* On the occasion of Volodia Spokoiny's 60th birthday. Springer Proceedings in Mathematics & Statistics.

"Long-run Expectations of Households", with I. Grabova, P. Haan, F. Weinhardt, and G. Weizsäcker, 2022, *Journal of Behavioral and Experimental Finance*, 31, 100535.

"The Standard Portfolio Choice Problem in Germany" with S. Huck, T. Schmidt and G. Weizsäcker, *Economic Journal*, 2021, 131(638), 2413-2446.

"Nonparametric Regression with selectively missing Covariates", with P. Haan, *Journal of Econometrics*, 2021, 223(1), 28-52.

"Varying Random Coefficient Models", *Journal of Econometrics*, 2021, 221(2), 381-408.

"Ill-posed Estimation in High-Dimensional Models with Instrumental Variables", with E. Mammen and A. Simoni, *Journal of Econometrics*, 2020, 219(1), 171-200.

"Specification Testing in Nonparametric Instrumental Quantile Regression", *Econometric Theory*, 2020, 27(03), 497–521.

"IT Outsourcing and Firm Productivity: Eliminating Bias from Selective Missingness in the Dependent Variable", with M. Kummer, J. Ohnemus and S. Viete, *Econometrics Journal*, 2020, 23(1), 88–114.

"Testing Missing at Random using Instrumental Variables", *Journal of Business & Economic Statistics*, 2019, 37(2), 223-234.

"Specification Testing in Random Coefficient Models", with S. Hoderlein, *Quantitative Economics*, 2018, 9(3), 1371-1417.

"Nonparametric Estimation in case of Endogenous Selection", with E. Mammen and A. Simoni, *Journal of Econometrics*, 2018, 202(02), 268-285.

"Adaptive Estimation of Functionals in Nonparametric Instrumental Regression", with J. Johannes, *Econometric Theory*, 2016, 32(03), 612-654.

"Goodness-of-Fit Tests based on Series Estimators in Nonparametric Instrumental Regression", *Journal of Econometrics*, 2015, 184(2), 328–346.

Invited Talks and Conference Presentations

2020 – 2023: North Carolina State University, Toulouse School of Economics, University of Bonn (remote), CREST Paris (remote), Humboldt University in Berlin (remote), Texas A&M University, University of Konstanz; AEA in San Diego, "Tagung Ausschuss für Ökonometrie 2021" Verein für Sozialpolitik (remote), 17th IZA & 4th IZA/CREST Conference: Labor Market Policy Evaluation (remote)

2016 – 2019: CREST Paris, University St. Gallen, University Göttingen, Boston College, University of Bonn, University of Konstanz, University of Gießen, University of Bristol, LMU Munich, TU Dresden, University of East Anglia, Emory University, Tilburg University, University of Mannheim, Syracuse University; ISNPS Avignon, Heidelberg conference "Workshop on Inverse Problems", CFE Seville, "Advances in empirical time series econometrics" Drübeck, "Sino German conference" Xiamen, CFE London, Joint Meeting of KMS and DMV Seoul, "Machine Learning in Economics and Econometrics" Munich, "Econometric Study Group Conference" Bristol, "Statistical Week" Linz

2012 – 2015: WIAS Berlin, Toulouse School of Economics, University College London, University of Bayreuth, HU Berlin, University of Konstanz, University of Bristol, Toulouse School of Economics, Boston College, Yale, Columbia, London School of Economics, Northwestern; ESEM Toulouse, "Modern Econometrics Tools and Applications" Nizhny Novgorod

Refereeing

Bernoulli, Econometric Reviews, Econometric Theory, Economic Letters, Economic Journal, Empirical Economics, European Economic Review, Games and Economic Behavior, Journal of Applied Econometrics, Journal of American Statistical Association, Journal of Business &

Economic Statistics, Journal of Econometrics, Journal of Statistical Planning and Inference, Quantitative Economics, Review of Economics and Statistics, Sociological Methods and Research, Statistica Sinica

Teaching Experience

"Microeconometrics" (Bonn, Graduate, 2023)

"Econometrics II" (Bonn, Graduate, 2022–2023)

"Econ 522: Econometric Methods II" (Emory, Graduate, 2021)

"Econ 220: Probability and Statistics for Economists" (Emory, Undergraduate, 2020–2022)

"Econ 520: Probability Theory and Statistical Inference" (Emory, Graduate, 2019 and 2020)

"Einführung in die Ökonometrie" (HU, Undergraduate, 2018)

"Advanced Econometrics" (HU, Graduate, 2018)

"Microeconometrics" (HU, Graduate, 2014–2019)

PhD Student Supervision

Juan Estrada, thesis committee member (Emory, 2022, placement: Post-Doctoral Fellow at the Institute for Quantitative Theory and Methods, Emory)

Diego Rojas Baez, thesis committee member (Emory, 2022, placement: Amazon)

Santiago Montoya-Blandón, thesis committee member (Emory, 2021, placement: Adam Smith Business School at the University of Glasgow)

Stephan Martin, main advisor (HU Berlin, 2023, placement: Deutsche Bundesbank)

Patrick Burauel, second advisor (FU Berlin, 2020, placement: Caltech)

Patricia Gallego-Granados, second advisor (FU Berlin, 2018, placement: DIW)

Third-Party Projects

Member of the Hausdorff Center for Mathematics (HCM) since 2023

PI: International Research Training Group (IRTG) 1792 "High Dimensional Nonstationary Time Series" (2018–2022)

PI: "Rationality and Competition: The Economic Performance of Individuals and Firms", German Research Foundation CRC TRR 190 (2017–2020)

German Research Foundation Fellowship awarded for postdoctoral studies at Yale (2014)