

Coenraad A.P. (Joris) Pinkse

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Personal Data

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citizenship	The Netherlands, green card holder in the U.S.

Main Interests : Econometrics, Empirical Industrial Organization, Auctions

Employment History

2002– present	(tenured) Associate Professor of Economics, The Pennsylvania State University
2004– present	extramural fellow, CentER, Tilburg University
2001–2002	visiting Associate Professor of Economics, UCLA.
2000–2002	(tenured) Associate Professor of Economics, The University of British Columbia (UBC)
1998–1999	visiting scholar, Department of Economics, University College London (UCL)
1993–2000	Assistant Professor of Economics, UBC
1990–1993	Graduate Research Assistant, Department of Economics, London School of Economics (LSE)
earlier	various research and teaching assistantships, Tilburg University; summer job as a clinical researcher at Janssen Pharmaceutica N.V.

Education

Ph.D.	London School of Economics, 1994, “Nonparametric and Semiparametric Estimation and Testing,” supervisor: Professor Peter M. Robinson
M.	Tilburg University, 1990.

Teaching

Courses	Econometrics (B.A., M.A., Ph.D.), Probability and Statistics (B.A.), Mathematics and Statistics (M.A.), Graduating essay course (B.A.)
Ph.D. Supervision	<p>committee member, Rik Blok, “On the nature of the stock market: Simulations and experiments,” Department of Physics, UBC, completed.</p> <p>primary advisor, Haewon Byun, title to be determined, past proposal, Department of Economics, Penn State.</p> <p>primary advisor, Lihong Shen, title to be determined, pre-proposal stage, Department of Economics, Penn State; did complete M.A. under my supervision but is continuing on.</p> <p>primary advisor, Nina Parnifenko, M.A., Department of Economics, completed.</p> <p>committee member, Jose Carvalho, “Essays on the microeconometrics of labor markets and criminal behavior”, Department of Economics, Penn State, completed; primary advisor: Herman Bierens.</p> <p>committee member, Paul Gift, “Optimality in small sample binary average treatment effect models,” Department of Economics, UCLA, completed.</p> <p>committee member, Guang Guo, “Discrete events forecasting,” Department of Economics, Penn State, completed; primary advisor: Herman Bierens.</p> <p>committee member, Hajime Katayama, “Three essays on crime,” Department of Economics, Penn State, completed; primary advisor: Kala Krishna.</p> <p>committee member, Hung-Pin Lai, “Econometric analysis of cash-in-advance models,” Department of Economics, Penn State, completed; primary advisor: Herman Bierens.</p> <p>committee member, Abhiroop Mukhopadhyay, title to be determined, Department of Economics, Penn State, primary advisor: Kala Krishna.</p> <p>committee member, Sangho Seo, College of Communications, Penn State; primary advisor: Anne Hoag, completed.</p> <p>committee member, Chun-Chieh Wang, “Three Essays on Campaign Contributions and Congress,” Department of Economics, Penn State; primary advisor: Tomas Sjöström.</p> <p>committee member, ZhiYi Wu, Smeal Business School, Penn State, primary advisor: Abdullah Yavas, completed.</p> <p>committee member, Hosin Song, Penn State, primary advisor: Herman Bierens.</p> <p>committee member, Li Wang, Penn State, primary advisor: Herman Bierens.</p> <p>committee member, Sunny Tang, Penn State, primary advisor: Mark Roberts.</p> <p>committee member, Jian Hong, Penn State, primary advisor: Quang Vuong.</p>

Administration

Chair junior recruiting committee 2002–2003, various departmental and university committees, seminar organizer, acting director of graduate studies, member of the program committee of the 2001 Canadian Econometrics study group

Grants

2000–2003	Social Sciences and Humanities Research Council of Canada (SSHRC), \$ 40,000, “Accuracy improvements of non– and semiparametric estimators and of parametric estimators using nonparametric techniques.”
1995–1998	SSHRC, \$ 37,000, “A semiparametric approach to spatial economic models.”
1995	Peter Wall Institute, \$ 500,000, one of the initial participants in “Crisis points and models for decision.” My further involvement was limited.
1994	Media Resources Network, \$ 30,000, to set up an internet–based homework system called ASQ, which is still in use at UBC. (with Ken White)
other	many small grants

Presentations

2006	Michigan, Johns Hopkins, Carnegie Mellon.
2005	Pennsylvania, Ohio State, Tilburg, Georgetown, Brown, UCLA.
2004	Tilburg, Warwick, Tinbergen, Texas (Austin), Texas A&M, Rice, Carleton, Queens, Penn State
2003	University of Maryland, Indiana University
2002	NYU, Penn State, Johns Hopkins, ITAM
2001	Northwestern, University of Southern California, UCLA, University of Chicago, Harvard/MIT, UC Berkeley
2000	University of California at Los Angeles, Berkeley, and Davis, Royal Holloway College, Arizona State University, Simon Fraser University (SFU), University of Victoria (UVic)
1999	Yale, Essex, Oxford, LSE, UCL, Groningen (twice)
1998	UCL, McMaster, York, Waterloo
1996	Cornell, Rochester
1995	Alberta, Guelph, Windsor, McGill, Montréal
1994	UVic, SFU
other	various presentations at home institutions and conferences.

Refereeing

Econometrica, Annals of Statistics, Review of Economic Studies, Economic Journal, Biometrika, Econometric Theory, Journal of Econometrics, Journal of Applied Econometrics, Review of Economics and Statistics, Econometrics Reviews, Canadian Journal of Economics, Journal of Empirical Finance, International Journal of Forecasting, Empirical Economics, Test, Journal of Statistical Planning and Inference, Journal of Nonparametric Statistics, Journal of Time Series Analysis, Stochastic Processes and their Applications, International Regional Science Review.

NSF, SSHRC, two tenure review cases.

Award

Foreign and Commonwealth Office Award, 1990–1993, nominated for the Harry Johnson prize (with Craig Brett), 2001.

Memberships

Econometric Society, American Economic Association.

Publications

(with date of most recent version, if unpublished; titles of published and accepted papers are in bold; all other papers listed are either completed working papers or under submission/revision)

- 2006 **“Efficient multivariate quantile regression estimation,”** (with Sung Jae Jun), working paper close to completion.
- “A Central Limit Theorem for Endogenous Locations and Complex Spatial Interactions,”** forthcoming in the *Journal of Econometrics* (with Lihong Shen and Margaret Slade).
- “Semi-structural models of advertising competition,”** forthcoming in the *Journal of Applied Econometrics* (with Margaret Slade).
- “Dynamic Spatial Probit with Fixed Effects using One Step GMM: an Application to Mine Operating Decisions,”** *Spatial Economic Analysis* 1, 31–52. (with Lihong Shen and Margaret Slade).
- “The Size of the Affiliation Effect,” work in progress (with Haewon Byun).
- 2005 **“The Affiliation Effect in First-Price Auctions,”** *Econometrica* 73, pp. 263–277 (with Guofu Tan).
- “The Affiliation Effect in First-Price Auctions: supplementary material,”** *Econometrica: supplementary material*. (with Guofu Tan).
- “Merger Simulation Analysis: an academic perspective,”** in *Modelling European Mergers: Theory, Competition Policy and Case Studies*, P.A.G. van Bergeijk and E. Kloosterhuis eds., Edward Elgar: Cheltenham, U.K. (with Eric van Damme).
- “Heteroskedasticity Correction and Dimension Reduction,” almost ready to be submitted to an academic journal.
- 2004 **“Mergers, Brand Competition and the Price of a Pint,”** *European Economic Review* 48, 617–643.
- “Moran-Flavoured Tests with Nuisance Parameters: Examples,”** in *New Advances in Spatial Econometrics*, Luc Anselin and Raymond Florax eds. (Springer, New York)
- “Book review: Semiparametric Regression for the Applied Econometrician,”** *Econometric Reviews* 23–4, pp. 403–404.
- “The Role of Economic Space in Decision Making: Response,”** forthcoming in *Annales d’Economie et de Statistique*.
- “Bouwfraude wél te voorkomen,”** *Financieele Dagblad* (closest Dutch equivalent to the Wall Street Journal; opinion piece), March 11, 2004.
- “Alleen op prijs aanbesteden!”** *Financieele Dagblad*, June 22, 2004.
- “Van Wandaad naar Slechte Raad,”** *NRC Handelsblad*, June 24, 2004.
- 2003 **“Empirical Implications of Equilibrium Bidding in First Price Common Value Auctions,”** *Review of Economic Studies* 70–1, 242, pp. 115–146. (with Ken Hendricks and Rob Porter)
- 2002 **“Spatial Price Competition: a Semiparametric Approach,”** *Econometrica*, 70–3, 1111–1153. (with Margaret Slade and Craig Brett).
- 2001 “Nonparametric Regression Estimation using Weak Separability,” almost ready to be submitted again to an academic journal.
- 2000 “Nonparametric Misspecification Testing,” completed working paper.
- “Asymptotic Properties of Moran and Related Tests and a Test for Spatial Correlation in Probit Models.”
- “The Determinants of Municipal Tax Rates in British Columbia,”** *Canadian Journal of Economics*, 33, 695–714. (with Craig Brett)

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- 1998 “**Nonparametric two-step regression estimation when regressors and error are dependent,**” *Canadian Journal of Statistics*, 28, 289-300.
- 1998 “**Contracting in Space: an Application of Spatial Statistics to the Discrete Choice Model,**” *Journal of Econometrics*, 85, 125-154. (with Margaret Slade)
- “**A Consistent Nonparametric Test for Serial Independence,**” *Journal of Econometrics*, 84, 205-232.
- “**Those Taxes are all over the Map: a Test of Spatial Independence of Municipal Property Tax Rates in British Columbia,**” *International Regional Science Review*, 20, 131-151. (with Craig Brett)
- 1995 “**Pooling Nonparametric Estimates of Regression Functions with a Similar Shape,**” in *Statistical Methods of Econometrics and Quantitative Economics: A Volume in Honour of C.R. Rao*, G.S. Maddala, P.C.B. Phillips and T.N. Srinivisan, eds., 172-197. (with Peter Robinson)
- 1994 “**Nonparametric and Semiparametric Estimation and Testing,**” Ph.D. thesis (London School of Economics and Political Science)
- 1993 “**On the Computation of Semiparametric Estimates of Limited Dependent Variable Models,**” *Journal of Econometrics* 58, 185-205.