

WHITNEY K. NEWEY

July 2017

PERSONAL DATA

Address: Department of Economics
Massachusetts Institute of Technology
Cambridge, MA 02139
Telephone: (617) 253-6420,
Fax: (617) 253-1330,
Email: wnewey@mit.edu.

Date of Birth: July 17, 1954

Citizenship: U.S.

Marital Status: Married - 5 children

EDUCATION

1978 B.A. (Economics), Brigham Young University.

1983 Ph.D. (Economics), Massachusetts Institute of Technology.

EMPLOYMENT

1983-1988 Assistant Professor, Department of Economics, Princeton University.

1988-1990 Associate Professor, Department of Economics, Princeton University.

1988-1990 Member of Technical Staff, Bell Communications Research.

1990-2004 Professor, MIT Economics.

2004-2016 Jane Berkowitz Carlton and Dennis William Carlton Professor of Microeconomics, MIT.

2011-2016 Chair, MIT Economics.

2016- Ford Professor of Economics, MIT.

FELLOWSHIPS AND LECTURES

2015 Nanqiang Seminar, Xiamen University.

2010 Shanghai Lecture, World Congress of the Econometric Society.

2008 Ching-Hua Lecture, Academia Sinica.

2007 Fellow of the American Academy of Arts and Sciences.

2004 International Fellow, CEMMAP, University College London.

2000 Fellow, Center for Advanced Study in the Behavioral Sciences.

1989 Fellow of Econometric Society
1987 Alfred P. Sloan Research Fellowship.
1986 Jonathan Dickinson Bicentennial Preceptorship, Princeton University.
1979 National Science Foundation Graduate Fellowship.

VISITING APPOINTMENTS

2017 Data Science Visiting Fellow, Booth School of Business, University of Chicago
2017 Distinguished Visitor, Boston University
2017 Distinguished Visitor, Georgetown University
2017 Visiting Professor, USC Department of Economics
2017 Visiting Researcher, UCLA
2016-2017 Econometrics Program Visitor, Cowles Foundation for Research in Economics
2016 Visiting Scholar, Becker Friedman Institute
2000 Benjamin Meeker Visiting Professor, University of Bristol
1989 Visiting Scholar, University of Wisconsin
1986 Visiting Scholar, UC Berkeley
1986 Visiting Assistant Professor, Carnegie-Mellon University.

RESEARCH GRANTS

National Science Foundation: 1984-1985, 1986-1987, 1988-1991, 1991-1994, 1994-1997, 1998-2001, 2001-2005, 2006-2010, 2011-2015.

PROFESSIONAL SERVICE

Executive Committee of the Econometric Society, 2016-
Council of the Econometric Society, 2014- .
Co-Editor: *Econometrica*, 2004-2009.
Associate Editor: *Econometrica*, 1988-1991, 1993-2004.
Program Co-Chair: 2005 Econometric Society World Congress.
Program Co-Chair: 2005 Berkeley Conference in Honor of Daniel McFadden
Program Co-Chair: 2005 Young Econometrician's CEME Conference
Program Co-Chair: 2004 NBER-NSF-UCLA CEME Conference on Nonlinear Panel Data.
Program Chair and Organizer: 2003 NBER-NSF-MIT CEME Conference on Weak Instruments.
Associate Editor: *Journal of Statistical Planning and Inference*, 2001-2003.
Associate Editor: *Econometric Theory*, 1988-1993.
Co-Editor: *Economics Letters*, 1992-1995.

Program Committee: 1988 North American Winter Meeting of the Econometric Society, 1990 Econometric Society World Congress.

PUBLICATIONS

Articles

2017 "Double/Debiased/Neyman Machine Learning of Treatment Effects," V. Chernozhukov, D. Chetverikov, M. Demirer, E. Duflo, C. Hansen, *American Economic Review Papers and Proceedings* 107, 261-65.

"Double Machine Learning for Treatment and Structural Parameters," with V. Chernozhukov, D. Chetverikov, M. Demirer, E. Duflo, C. Hansen, and J. Robins, *Econometrics Journal*, forthcoming.

"Inference in Linear Regression Models with Many Covariates and Heteroskedasticity," with M. Cattaneo and M. Jansson, *Journal of the American Statistical Association*, forthcoming.

"Nonparametric Welfare Analysis," with J.A. Hausman, *Annual Review of Economics*, forthcoming.

"Alternative Asymptotics and the Partially Linear Model with Many Regressors," with M. Cattaneo and M. Jansson, *Econometric Theory*, forthcoming.

2016 "Individual Heterogeneity and Average Welfare," with J.A. Hausman, *Econometrica* 84, 1225-1248.

2015 "Nonparametric Identification in Panels Using Quantiles," with V. Chernozhukov, I. Fernandez-Val, S. Hoderlein, and H. Holzman, *Journal of Econometrics* 188, 378–392.

2014 "Local Identification of Nonparametric and Semiparametric Models," with X. Chen, V. Chernozhukov, and S. Lee, *Econometrica* 82, 785-809.

"Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity," with J. Chao, J. Hausman, N. Swanson, and T. Woutersen, *Journal of Econometrics* 178, 15-21.

"Neglected Heterogeneity in Moment Condition Models," with J. Hahn, and R. Smith, *Journal of Econometrics* 178, 86-100.

2013 "Average and Quantile Effects in Nonseparable Panel Models," with V. Chernozhukov, I. Fernandez-Val, and J. Hahn, *Econometrica* 81, 535-580.

"Nonparametric Instrumental Variable Estimation," *American Economic Review Papers and Proceedings* 103, 550-556.

2012 "Asymptotic Distribution of JIVE in a Heteroskedastic IV Regression with Many Instruments," with J. Chao, N. Swanson, J. Hausman, and T. Woutersen, *Econometric Theory* 28, 42-86.

"Instrumental Variable Estimation with Heteroskedasticity and Many Instruments," with J. Hausman, T. Woutersen, J. Chao, and N. Swanson, *Quantitative Economics* 3, 211-255.

"Combining Two Consistent Estimators," with J. Chao, J. Hausman, N. Swanson, T. Woutersen, in B. Baltagi, R.C. Hill, W.K. Newey, H. White, eds., *Essays in Honor of Jerry Hausman*, pp. 33 - 53, Emerald.

"An Expository Note on the Existence of Moments of Fuller and HFUL Estimators," with J. Chao, J. Hausman, N. Swanson, T. Woutersen, in B. Baltagi, R.C. Hill, W.K. Newey, H. White, eds., *Essays in Honor of Jerry Hausman*, pp. 87-106, Emerald.

2011 "Properties of the CUE Estimator and a Modification with Moments," with J. Hausman, R. Lewis, K. Menzel, *Journal of Econometrics* 165, 45-57.

2010 "IV Estimation with Flexible Distributions," with C. Hansen and J.B. McDonald, *Journal of Business and Economic Statistics* 28, 13-25.

2009 "Identification and Estimation of Triangular Simultaneous Equations Models Without Additivity," with G. Imbens, *Econometrica* 77, 1481-1512.

"GMM Estimation with Many Weak Moment Conditions," with F. Windmeijer, *Econometrica* 77, 687-719.

"Two-step Series Estimation of Sample Selection Models," *Econometrics Journal* 12, S217-S229.

"Choosing Instrumental Variables in Conditional Moment Restriction Models," with S.G. Donald and G. Imbens, *Journal of Econometrics* 152, 28-36.

2008 "Estimation with Many Instrumental Variables," with C. Hansen and J. Hausman, *Journal of Business and Economic Statistics* 26, 398-422.

2007 "Instrumental Variable Identification and Estimation of Nonseparable Models," with V. Chernozhukov and G. Imbens, *Journal of Econometrics* 139, 4-14.

"Nonparametric Continuous/Discrete Choice Models," *International Economic Review* 48, 1429-1439.

2005 "Asymptotic Bias for GMM and GEL Estimators with Estimated Nuisance Parameters," with J.J.S. Ramalho and R.J. Smith, in D.W.K Andrews and J.H. Stock eds., *Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg*, Cambridge, Cambridge University Press: Cambridge.

"Density Weighted Linear Least Squares," with P.A. Ruud, in D.W.K Andrews and J.H. Stock eds., *Identification and Inference in Econometric Models: Essays in Honor of Thomas Rothenberg*, Cambridge University Press: Cambridge, 554-573.

2004 "Higher-Order Properties of GMM and Generalized Empirical Likelihood Estimators," with R.J. Smith, *Econometrica* 72, 219-255.

"Twicing Kernels and a Small Bias Property of Semiparametric Estimators," with F.Hsieh and J. Robins, *Econometrica* 72, 947 - 962.

"Jackknife and Analytical Bias Reduction for Nonlinear Panel Data Models," with J. Hahn, *Econometrica* 72, 1295-1319.

"Efficient Semiparametric Estimation Via Moment Restrictions," *Econometrica* 72, 1877-1897.

2003 "Instrumental Variable Estimation of Nonparametric Models," with J.L. Powell, *Econometrica* 71, 1565-1578.

"Nonparametric Estimation of Sample Selection Models," with M. Das and F. Vella, *Review of Economic Studies* 70, 33-58.

"Empirical Likelihood Estimation and Consistent Tests with Conditional Moment Restrictions," with S. Donald and G. Imbens, *Journal of Econometrics* 117, 55-93.

"A Comparison of Partially Adaptive and Reweighted Least Squares Estimators," with B. Boyer and J.B. McDonald, *Econometric Reviews* 22, 115 - 134.

2002 "Nonparametric Estimation with Nonlinear Budget Sets," with S. Blomquist, *Econometrica* 70, 2455-2480.

"Generalized Method of Moments, Efficient Bootstrapping, and Improved Inference," with B.W. Brown, *Journal of Business and Economic Statistics* 20, 507 - 517.

2001 "Choosing the Number of Instruments," *Econometrica* 69, 1161-1191.

"Conditional Moment Restrictions in Censored and Truncated Regression Models," *Econometric Theory* 17, 863-888.

"Tax Reform Evaluation Using Nonparametric Methods: Sweden 1980-1991," with Soren Blomquist and Matias Eklof, *Journal of Public Economics* 79, 543-568.

"Flexible Simulated Moment Estimation of Nonlinear Errors-in-Variables Models," *Review of Economics and Statistics* 83, 616-627.

2000 "A Jackknife Interpretation of the Continuous Updating Estimator," with Stephen Donald, *Economics Letters* 67, 239-243.

1999 "Nonparametric Estimation of Triangular Simultaneous Equations Models," with J.L. Powell and F. Vella, *Econometrica* 67, 565-603.

"Consistency of Two-Step Sample Selection Estimators Despite Misspecification of Distribution," *Economics Letters* 63, 129-132.

1998 "Efficient Semiparametric Estimation of Expectations," with Bryan W. Brown, *Econometrica* 66 453-464.

1997 "Asymptotic Bias for Quasi-Maximum-Likelihood Estimators in Conditional Heteroskedasticity Models," with D. Steigerwald, *Econometrica* 65, 587-599.

"Convergence Rates and Asymptotic Normality for Series Estimators," *Journal of Econometrics* 79, 147-168.

1995 "Convergence Rates for Series Estimators," in *Advances in Econometrics and Qualitative Economics: Essays in Honor of C.R.Rao*, G.S.Maddal, P.C.B. Phillips, and T.N. Srinivasan, eds., Cambridge USA: Basil-Blackwell.

"Nonparametric Estimation of Exact Consumer Surplus and Deadweight Loss," with J.A. Hausman, *Econometrica* 63, 1445-1476.

"Semiparametric Efficient Estimation of a Conditional Density with Missing or Mismeasured Covariates," *Journal of Royal Statistical Society, Series B* 57, 409-424.

1994 "The Asymptotic Variance of Semiparametric Estimators," *Econometrica* 62, 1349-1382.

"Nonlinear Errors-in-Variables: Estimation of Some Engel Curves," with J.A. Hausman and J.L. Powell, *Journal of Econometrics* 65, 205-233.

"Automatic Lag Selection for Covariance Matrix Estimation," with K.D. West, *Review of Economic Studies* 61, 631-653.

"Kernel Estimation of Partial Means and a General Variance Estimator," *Econometric Theory* 10, 233-253.

"Large Sample Estimation and Hypothesis Testing," with D. McFadden, R. Engle and D. McFadden (eds.), *Handbook of Econometrics, Vol. 4*, Amsterdam, North-Holland, 2113-2245.

"Series Estimation of Semilinear Models," with S.G. Donald, *Journal of Multivariate Analysis*, 50, 30-40.

1993 "Efficiency of Weighted Average Derivative Estimators and Index Models," with T. Stoker, *Econometrica* 61, 1199-1223.

"Efficiency Bounds for Semiparametric Selection Models," with J.L. Powell, *Journal of Econometrics* 58, 169-184.

"Efficient Estimation of Models with Conditional Moment Restrictions," in G.S. Maddala, C.R. Rao, and H.D. Vinod, eds., *Handbook of Statistics, Volume 11: Econometrics*. Amsterdam: North-Holland.

1992 "Estimating Exposure Effects by Modelling the Expectation of Exposure Conditional on Confounders," with J.M. Robins and S. Mark, *Biometrics* 48, 479-495.

1991 "Uniform Convergence in Probability and Stochastic Equicontinuity," *Econometrica* 59, 1161-1167.

"Efficient Estimation of Tobit Models Under Conditional Symmetry," in W. Barnett, J. Powell, and G. Tauchen, eds., *Semiparametric and Nonparametric Methods in Statistics and Econometrics*, Cambridge: Cambridge University Press.

"Over-Identification Tests in Earnings Functions with Fixed Effects," with J.A. Angrist, *Journal of Economic and Business Statistics* 9, 317-323.

"Estimation of Polynomial Errors in Variables Models," with J. A. Hausman, H. Ichimura, and J. L. Powell, *Journal of Econometrics* 50, 273-295.

1990 "Semiparametric Estimation of Selection Models: Some Empirical Results," with J.L. Powell and J.R. Walker, *American Economic Review, Papers and Proceedings* 80, 324-328.

"Semiparametric Efficiency Bounds," *Journal of Applied Econometrics* 5, 99-135.

"Efficient Instrumental Variables Estimation of Nonlinear Models," *Econometrica* 58, 809-837.

"Efficient Estimation of Linear and Type I Censored Regression Models Under Conditional Quantile Restrictions," with J.L. Powell, *Econometric Theory* 6, 295-317.

1989 "The Revenues-Expenditures Nexus: Evidence From Local Government Data," with D. Holtz-Eakin and H. Rosen, *International Economic Review* 30, 415-429.

"An Introduction to Semiparametric Efficiency Bounds," *Annals D'Economie et de Statistique* 13, 1-47.

1988 "Adaptive Estimation of Regression Models Via Moment Restrictions," *Journal of Econometrics* 38, 301-339.

"Estimating Vector Autoregressions With Panel Data," with D. Holtz-Eakin and H. Rosen, *Econometrica* 56, 1371-1396.

"Partially Adaptive Estimation of Regression Models Via the Generalized T Distribution," with J. B. McDonald, *Econometric Theory* 4, 428-457.

"Asymptotic Equivalence of Closest Moments and GMM Estimators," *Econometric Theory* 4, 336-340.

1987 "A Simple, Positive Semi-definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix," with K. D. West, *Econometrica* 55, 703-708.

"Asymmetric Least Squares Estimation and Testing," with J. L. Powell, *Econometrica* 55, 819-847.

"Efficient Estimation and Identification of Simultaneous Equations Models with Covariance Restrictions," with J. A. Hausman and W. E. Taylor, *Econometrica* 55, 849-874.

"Hypothesis Testing with Efficient Method of Moments Estimation," with K. D. West, *International Economic Review* 28, 777-787.

"Efficient Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Journal of Econometrics* 36, 231-250.

"Specification Tests for Distributional Assumptions in the Tobit Model," *Journal of Econometrics* 34, 125-145.

1986 "Linear Instrumental Variables Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Journal of Econometrics* 32, 127-142.

1985 "Maximum Likelihood Specification Testing and Conditional Moment Tests," *Econometrica* 53, 1047-1070.

"A Large Sample Chow Test for the Linear Simultaneous Equations Model," with A. Lo, *Economics Letters* 18, 351-353.

"Generalized Method of Moments Specification Testing," *Journal of Econometrics* 29, 229-256.

"Semiparametric Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Annals de l'INSEE* 59/60, 219-237.

1984 "A Method of Moments Interpretation of Sequential Estimators," *Economics Letters* 14, 201-206.

"The Impact of Measurement Error on the Distribution of Income," with L. D. Israelsen and J. B. McDonald, in R. L. Basmann and G. F. Rhodes, eds., *Advances in Econometrics, Vol. 3*, Greenwich, Connecticut: JAI Press, 1984, 169-189.

1981 "Sequential R & D Strategy for Synfuels," with M. L. Weitzman and M. Rabin, *Bell Journal of Economics* 12, 574-590.

Edited Volumes

Advances in Economics and Econometrics: Theory and Applications, Ninth World Congress of the Econometric Society, vol. 1-3, with R. Blundell, T. Persson, eds., Cambridge University Press.

Essays in Honour of Jerry Hausman, Advances in Econometrics Vol. 29, with B. Baltagi, C. Hill, H. White, eds., Emerald Press.

Miscellanea

"A Test for Serial Correlation in Poisson Models," with J. A. Hausman, Appendix B of Hausman J., B. H. Hall, and Z. Griliches, "Econometric Models for Count Data with an Application to the Patents-R & D Relationship," *Econometrica* 52, 936-937.

"A Review of Advanced Econometrics by Takeshi Amemiya, Harvard University Press, 1986," *Econometric Theory* 3, 1987, 153-158.

"Exercise on Efficient Estimation with Serial Correlation and Lagged Dependent Variables," *Econometric Theory*, 1987.

"Exercise on Asymptotic Properties of One Step Estimators Obtained From an Optimal Step Size," *Econometric Theory*, 1987.

WORKING PAPERS

"The Bunching Estimator Cannot Identify the Taxable Income Elasticity," with S. Blomquist.

"Nonseparable Multinomial Choice Models in Cross-Section and Panel Data," with V. Chernozhukov and I. Fernandez-Val, June 2017.

"Semiparametric Efficient Empirical Higher Order Influence Function Estimators," with R. Mukherjee and J. Robins, June 2017.

"Cross-Fitting, Fast Remainders, and Semiparametric Estimation," with J. Robins, July 2017.

"The Influence Function of Semiparametric Estimators," with H. Ichimura, January 2017.

"Locally Robust Semiparametric Estimation," with V. Chernozhukov, J.C. Escanciano, H. Ichimura, J. Robins, April 2017.

"Constrained Conditional Moment Restriction Models," with V. Chernozhukov and A. Santos, Sep 2015.

"Individual Heterogeneity, Nonlinear Budget Sets, and Taxable Income," with S. Blomquist, A Kumar, Che-Yuan Liang, May 2015.

"Mean-Square Error Calculations for Average Treatment Effects," with G. Imbens, and G. Ridder, August 2005.

"Higher Order Properties of Bootstrap and Jackknife Bias Corrected Maximum Likelihood Estimators," with J. Hahn and G. Kuersteiner.

"Bound Analysis in Panel Models with Correlated Random Effects," with V. Chernozhukov and J. Hahn, April 2004.

"Bootstrapping with Moment Restrictions," with B.W. Brown, Working Paper, January, 2001.

"Efficient Bootstrapping in Semiparametric Models," with B.W. Brown.

"Two-step Estimation, Optimal Moment Conditions, and Sample Selection Models."

"Locally Efficient, Residual-Based Estimation of Nonlinear Simultaneous Equations Models," mimeo, Department of Economics, Princeton University, October 1989.

"A Rate for Root-n-bracketing," mimeo, Department of Economics, Princeton University, July 1988.

"Generic Uniqueness of the Population Quasi-Maximum Likelihood Parameter Value," mimeo, Department of Economics, Princeton University, 1986.