Shakeeb Khan

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Citizenship: Joint U.S. and Canadian

Education:

- Princeton University, Ph.D., 1997
- University of Toronto, M.Sc., Statistics, 1995
- McGill University, B.A. Economics/Mathematics, 1992

Fields of Interest: Econometrics, Applied Econometrics

Professional Experience:

- Professor of Economics, Boston College, July 2016-Present
- Professor of Economics, Duke University, July 2011-2016
- Visiting Professor of Economics, University of Maryland, Spring 2013.
- Visiting Professor of Economics, University of Toronto, Fall 2012.
- Visiting Professor of Economics, UT-Austin, Spring 2012.
- Associate Professor (Tenured), Duke University, July 2006-July 2011.
- Associate Professor (Tenured), University of Rochester, May 2002-July 2006.
- Visiting Associate Professor, Duke University, September 2005-December 2005.
- Visiting Associate Professor, University of Michigan, September 2002-December 2002.
- Assistant Professor, University of Rochester, August 1998- May 2002
- Assistant Professor, University of Virginia, Sept 1997 -July 1998.

Awards/Grants:

- Selected as member of *Journal of Econometrics Fellows*, fall 2013.
- NSF Grant SES-1060543 awarded December 2010 for the proposal "Inference in Nonlinear Models with Endogeneity". ($269491)
- NSF Grant SES-0452364 awarded December 2004 for the proposal "Estimation of Cross-Sectional and Panel Data Duration Models with General forms of Censoring". ($44742)
- NSF Grant SES-0213621 awarded March 2002 for the proposal "Estimation of Binary Choice and Nonparametric Censored Regression Models". ($20000)

Publications

- "Identification and Estimation of Weakly Separable Models without Monotonicity " (with S. Chen and X. Tang) *Journal of Econometrics*, (2024), 238, 1, 1-14.
- "Identification in Dynamic Panel Binary Response Models" (with M. Ponomareva and E. Tamer) *Journal of Econometrics* , (2023), 237, 1, 1-24.
- "Informational Content of Factor Structures in Simultaneous Binary Response Models" (with A. Maurel and Y. Zhang) *Advances in Econometrics), (2022), 45, 385-410*
- *"On Uniform Inference in Nonlinear Models with Endogeneity" (with D. Nekipelov)* Journal of Econometrics*, (2022), 1-27.*
- *"Inference in Semiparametric Multinomial Response Models" (with F. Ouyang and E. Tamer)* Quantitative Economics*, (2021), 12, 743-777*
- *"Exclusion Restrictions in Dynamic Binary Choice Panel Data Models: Comment on "Semiparametric Binary Choice Panel Data Models Without Strictly Exogenous Regressors" " (with S. Chen and X.Tang),* Econometrica*,(2019), 87, 1781-1785.*
- *"Informational Structure and Statistical Information in Discrete Response Models" (with D. Nekipelov)* Quantitative Economics*, (2018), 9, 995-1017*
- *"Discussion of Simple Estimators for Invertible Index Models" (with E. Tamer)* Journal of Business Economics and Statistics*, (2018), 36, 11-15.*

- *"Identification of Panel Data Models with Endogenous Censoring" (with M. Ponomareva and E. Tamer)* Journal of Econometrics *, (2016), 194, 57-75.*

- *"On the Informational Content of "Special Regressors" in Heteroskedastic Binary Response Models" (with S. Chen and X. Tang)* Journal of Econometrics *, (2016), 193, 162-182.*

- *"Semiparametric Estimation of Program Impacts on Dispersion of Potential Wages (with S.H. Chen),* Journal of Applied Econometrics *, (2014), 29, 901-919.*

- *"Distribution-free estimation of Heteroskedatic binary response models in Stata" (with J. Blevins),* Stata Journal*, (2013), 13, 588-602.*

- *"Local NLLS Estimation of Semiparametric Binary Choice Models" (with J. Blevins),* Econometrics Journal*, (2013), 16, 135-160.*

- *"Roy Model Sorting and Non-Random Selection in VSL" (with T. DeLeire and C. Timmins),* International Economic Review*, (2013), 54, 279-306.*

- *"Distribution Free Estimation of Heteroskedastic Binary Choice Models using Probit Criterion Functions",* Journal of Econometrics*, (2013), 172, 168-182 .*

- *"Sharpness in Randomly Censored Regression Models" (with M. Ponomareva and E. Tamer)* Economics Letters*, (2011), 113, 23-25.*

- *"Representation versus Assimilation: How do Preferences in College Admissions Affect Social Interactions?" (with P. Arcidiacono and J. Vigdor), (2011),* Journal of Public Economics. *(2011), 1,1-15.*

- *"Nonparametric Identification and Estimation in a Roy Model with Common Nonpecuniary Returns," with P.Bayer and C. Timmins),* Journal of Business Economics and Statistics*, (2011), 29, 201-215.*

- *"Heteroskedastic Transformation Models with Covariate Dependent Censoring"(with E. Tamer, Y. Shin),* Journal of Business Economics and Statistics*, (2011), 29, 40-48..*

- *"Irregular Identification, Support Conditions, and Inverse Weight Estimation" (with E. Tamer),* Econometrica*, (2010), 6, 2021-2042.*

- *"Testing for Causal Effects in a Generalized Regression Model with Endogenous Regressors" (with J. Abrevaya and J. Hausman),* Econometrica*, (2010), 6, 2043-2061.*

- *"The Impact of Piped Water Provision on Infant Mortality in Brazil: a Quantile Panel Data Approach" (with S. Gamper-Rabindran and C. Timmins),* Journal of Development Economics *(2010), 92, 188-200.*

- *"Inference on Randomly Censored Regression Models Using Conditional Moment Inequalities" (with E. Tamer),* Journal of Econometrics*, (2009), 152, 104-119 .*

- *Comment on "The Identification Power of Equilibrium in Simple Games",* Journal of Business Economics and Statistics, *(2008), 26, 294-295.*

- *"Semiparametric Estimation of Non-stationary Panel Data Censored Regression Models with Time Varying Factor Loads" (with S. Chen),* Econometric Theory *(2008), 24, 1149-1173.*

- *"Weighted and Two Stage Least Squares Estimation of Semiparametric Truncated Regressions" (with A. Lewbel),* Econometric Theory, *(2007), 23, 309-347.*

- *"Partial Rank Estimation of Duration Models with General Forms of Censoring" (with E. Tamer),* Journal of Econometrics, *(2007), 25, 251-280.*

- *"Nonparametric Identification and Estimation of a Censored Regression Model" (with S. Chen and G. Dahl,* Journal of the American Statistical Association, Theory and Methods, *(2005), 100, 212-221.*

- *"Rates of Convergence for Estimating Regression Coefficients in Heteroskedastic Discrete Response Models" (with S. Chen)* Journal of Econometrics, *(2003), 117, 245-278.*

- *"Semiparametric Estimation of Heteroskedastic Sample Selection Models" (with S. Chen)* Econometric Theory, *(2003), 19, 1040-1064*

- *"Quantile Regression Under Random Censoring", (with Professors Bo Honore and James Powell),* Journal of Econometrics*, (2002), 109, 67-105.*

- *"Semiparametric Estimation of a Partially Linear Censored Regression Model"(with Professor Songnian Chen)* Econometric Theory, *(2001), 17, 567-590.*

- *"Two Stage Rank Estimation of Quantile Index Models",* Journal of Econometrics, *(2001), 100, 319-355.*

- *"Two Step Estimation of Semiparametric Censored Regression Models" (with Professor James Powell)* Journal of Econometrics, *(2001), 103, 73-110.*

- *“Estimating Censored Regression Models in the Presence of Nonparametric Multiplicative Heteroskedasticity” (with Professor Songnian Chen)* Journal of Econometrics, *(2000), 98, 283-316.*

Papers under Revision

- “Estimating High Dimensional Monotone Index Models by Iterative Convex Optimization” (with X. Lan and E. Tamer and Q. Yao) *arXiv:submit/3968636, Revising for Resubmission.*

Working Papers

- “On Optimal Set Estimation of Partially Identified Binary Choice Models” (with T. Komorova and D. Nekipelov) *https://arxiv.org/pdf/2310.02414.pdf*
- “Semiparametric Inference on High Dimensional Selective Labeling Models (with E. Tamer and Q. Yao)

  https://drive.google.com/drive/folders/10FLrs6doaJ6RasgrDZPvao6flytc1crb

Recent Seminars:

Fall 2006: Columbia, SUNY- Albany. Spring 2007: UC Berkeley, UW Madison, University of Kentucky, Stanford. Fall 2007: NC State, Yale, University of Chicago, University of Western Ontario, University of Toronto, UBC, Simon Fraser. Spring 2008: University of Indiana, Johns Hopkins University, Brown University, University of Minnesota, Harvard/MIT. Fall 2008: Carleton University, University of Ottawa, University of Virginia. Spring 2009: U Penn, NYU, Northwestern University. Fall 2009: Berkeley, Stanford Fall 2010: Oklahoma, Syracuse, UCL, LSE, Oxford. Spring 2011: Boston College, UNLV, Toulouse, University of Chicago (Booth), Warwick. Fall 2011: Penn State, Georgetown, Princeton, UC-Berkeley, Stanford, Aarhus. Spring 2012: UT Austin, NYU, BU, Texas A & M, Montreal. Fall 2012: University of Maryland, University of Michigan, University of Rochester, University of Vienna, Hong Kong University of Science and Technology, National University of Singapore, Singapore Management University, Wharton School. Fall 2013: Columbia, University of Toronto, UVA, Emory/Georgia State. Spring 2014: Tilburg University, Universitat Pompeu Fabra, UCL, University of Cambridge, CEMFI, CREST. Fall 2014: LSE, UBC/Simon Fraser, UW- Milwaukee. Spring 2015: Univeristy of Northern Arizona, SUFE, Jiao Tong University. Fall 2015: Emory, MSU, Arizona, ASU. Spring 2015: Fudan, SHUFE, Melbourne, Monash. Fall 2016: Brown ,Rochester, Texas AM, Rice. Spring 2017: NUS, SMU, U Tokyo, UT-Austin. Fall 2017: Harvard/MIT, SHUFE, Fudan University, HKUST, CUHK, Spring 2018: Fudan University, SUFE, Nankai University; Spring 2019: University of Iowa, Iowa State University, University of Western Ontario. Fall 2019, McMaster University, Indiana University, Northwestern University. Spring 2020, Brandeis University, University of Iowa(Covid Cancelled), Syracuse University(Covid Cancelled), University of Waterloo(Covid Cancelled), Fall (2020) Guelph University, Spring (2021), UC Berkeley, University of Warwick, University of Bristol, LSE. Fall (2021) UC Riverside, Spring (2022), UVA. Fall (2022) Georgetown University, Yale University. Spring (2023) University of Iowa. Fall(2023) Boston University, Emory University, University of Miami, University of Arizona.

Conference Participation:

- Presented papers at North American Econometric Society Meetings, Summer 1998, Winter 1999, Summer 1999, Summer 2000, Summer 2001, Summer 2002, Summer 2003, Summer 2007, Winter 2008. European Econometric Society Meetings, Summer 2004, Summer 2005, Summer 2009. Econometrics at Rio, Summer 2006, SEA Meetings, Fall 2006. CEME Meeting in Pittsburgh, Fall 1998, CESG in Montreal, Fall 1999, CEME Meeting at the University of Rochester, Spring 2002, and World Congress of the Econometric Society Summer 2000, Summer 2005. Cowles (Econometrics)- 2012-2014, 2016, 2017. Southern Economics Association: 2007,2008,2010,2012,2013.
- Chaired sessions and discussed papers in North American Econometric Society Meetings, Summer 1998, Winter 1999, Winter 2002, Summer 2003, 2004.
- Served on Program Committee for Econometric Society World Congress Meetings, London, UK Summer 2005.
- Invited speaker at Joint Statistical Meetings, Seoul, Summer 2009, Salt Lake City, Summer 2007, Latin American Econometric Society Meetings, Fall 2007, 2013. Chinese Meetings of Econometric Society, Summer 2014, World Congress of Econometric Society, Summer 2015. Australasian Meetings Econometric Society, Summer 2016. Econometrics Workshop, Sun Yat Sen University, Fall 2017, Invited Speaker for West Indies

Econ Conference, University of Kingston, Fall 2018. Keynote Speaker for “Frontiers in Econometrics” conference, University of Connecticut, June 2018. Keynote Speaker for “Econometrics ” conference, Shanghai University of Finance and Economics, June 2018.

- Served on Program Committee Asian Meetings of the Econometric Society, Xiamen China, June 2019.
- Presented at 2019 Asian Meetings of Econometric Society, Xiamen China.
- Presented at the 2019 IAEE, Nicosia, Cyprus.
- Presented at 25th International Panel Data Conference, , Summer 2019, Vilnius, Lithuania.
- Key Note Speaker, Midwestern Econometrics Meetings, Fall 2019, Columbus Ohio.
- Presented at the World Congress of the Econometric Society , Milan, Italy, Summer 2020.
- Plenary Speaker, Summer Meetings of The Econometric Society, Summer 2021, Montreal Quebec.
- Econometrics Conference in Honor of James Powell, March 2022, Berkeley, CA.
- Montreal Econometrics Conference, May 2022, McGill University, Montreal, Quebec.
- Conference for Modern Data Structures, July 2022, Toulouse School of Economics.
- Presented at Southern Economic Association meetings, Fall 2023, New Orleans Louisiana.
- Presented at Indiana University Econometrics Conference, Fall 2023.

Referee Reports:

Refereed articles submitted to International Economic Review, Journal of Applied Econometrics, Journal of Econometrics, Review of Economics and Statistics, Journal of Economics Business and Statistics, Econometric Theory, Journal of Multivariate Analysis, Journal of Time Series Analysis, Empirical Economics, Econometrica, Review of Economic Studies, Journal of the American Statistical Association, Bernouilli, Scandinavian Journal of Statistics, Journal of Human Resources, Annals of Statistics, National Science Foundation.

Editorial Service:

Co Editor, *Journal of Business Economics and Statistics*, July 2012-July 2015.

Associate Editor, *Journal of Business Economics and Statistics*, July 2006- July 2012, *Journal of Econometric Methods*, July 2010 -present, *Econometrics Journal*, January 2012-present. *Econometrica*, July 2015-July 18. *Econometric Reviews*, January 2016-present, *Journal of Econometrics*, January 2019-2025, *Journal of Applied Econometrics*, January 2019-2025.

Guest Co-Editor, *Journal of Econometrics, Special Issue on Semiparametric Methods*, Spring 2022.

Book Reviews:

Ashenfelter, O., Levine, P. and D. Zimmerman (2001), Statistics and Econometrics from A to Z, Wiley, New York, NY.

Graduate Student Supervision:

- Karen Tuerlinckx, PhD 11/99, Charles River, Washington, D.C.
- Keith Vorkink, PhD 10/99, BYU School of Management, Associate Professor.
- Stacey Chen, PhD 07/01, served as secondary advisor. Assistant Professor SUNY Albany.
- Irina Solyanik, PhD expected 06/02, served as joint primary advisor with Professor Douglas Hodgson. ,Numeric Investors, Boston, MA.
- In Huh, PhD, 06/04, currently working at Samsung, Research Division.
- Youngki Shin, primary advisor, PhD 06/07, Assistant Professor University of Western Ontario.
- Denis Nekipelov, joint primary advisor with Han Hong, PhD 05/08, Assistant Professor University of California Berkeley.
- Natalia Sizova, secondary advisor, PhD 05/09, Assistant Professor Rice University.
- Jason Blevins, joint primary advisor with Han Hong, PhD expected 06/10, Assistant Professor Ohio State University.
- Tae Suk Lee, secondary advisor, PhD 06/10, Lecturer, University of Auckland.

- Yichong Zhang, primary advisor, PhD 7/16, Singapore Management University
- Takuya Ura, secondary advisor, PhD 7/16, UC Davis
- Luis Candelaria, primary advisor, PhD 7/17, University of Warwick
- Fu Ouyang, primary advisor, PhD 7/17, Nankai University
- Bo Wang, secondary advisor, PhD Fall 2020.
- Xiaoying Lan. PhD expected Spring 2022, accepted position in department of Risk Engineering, at Goldman Sachs.
- Div Bhagia, secondary advisor, PhD Spring 2022, accepted tenure track position at California State University, Fullerton.
- Qingsong Yao, advisor, PhD expected Spring 2024.
- Jung Hyub Lee, external advisor, PhD UT Austin, expected Spring 2024.

University Committee Work:

University of Rochester

- Director of Graduate Studies, August 2003-January 2004.
- Director of Graduate Admissions, Spring 2004, 2005, 2006

Duke University

- Graduate Placement Director, Fall 2006, 2007, 2008, 2014
- Director of Graduate Admissions, Spring 2007, 2008, 2009, 2014

Boston College

- Graduate Admissions Committee, 2017-2018.
- Co-chair, Graduate Admissions Committee, 2018-2022.
- Chair, Junior Recruiting Committee, 2021-2022

Other Professional Service:

- Co-chair, renewal committee for Professor Hanno Foerster, 2021.
- Co-organizer, Econometrics Conference in Honor of Professor James Powell, 2021-2022, Berkeley, CA.

Graduate Courses Taught:

- Econ 342 (DU): Econometrics (Spring 2007-2014)
- Econ 395.3(DU): Nonlinear Statistical Models (Fall 2006)
- Econ 395A.01(DU): Topics in Applied Microeconometrics (Spring 2008)
- Econ 395.11(DU): Economic Prospectus Writing (Spring 2007,2008)
- Econ 395E.02(DU) Econometrics 3, (Fall 2009-2014)
- Econ 672 (UM): Introduction to Mathematical Statistics (Fall 2002)
- Econ 664(DU) Industrial Organization
- Econ 8825.01(BC) Topics in Econometrics, Spring 2017,2018,2019, Fall 2020
- Econ 8822.01(BC) Econometrics of Cross Section and Panel Data, Fall 2021, Spring 2023
- Econ 7772.01(BC), Econometric Methods, Spring 2022
- Econ 519 (UR): Topics in Microeconometrics (Spring 1999,2005,2006 Fall 1998,2000,2001,2003)
- Econ 483 (UR): Introduction to Mathematical Statistics (Fall 1999)
- Econ 484 (UR): Econometrics (Fall 1999)
- Econ 485(UR): Econometrics (Spring 2005,2006)
- Econ 509 (UV): Introduction to Mathematical Economics (Fall 1997)

Undergraduate Courses Taught:

- Econ 3351 (BC): Competitive Strategy and Industrial Organization (Spring 2018)
- Econ 2228 (BC): Econometric Methods (Fall 2018, 2019, Spring 2019, Fall 2020, Fall 2022)

- Econ 188 (DU): Competitive Strategy and Industrial Organization (Fall 2008)
- Econ 231 (UR): Econometrics (Fall 1998,1999,2000,2003 Spring 2002)
- Econ 230 (UR): Economic Statistics (Spring 2001,2002)
- Econ 371 (UV): Introduction to Statistical Analysis (Spring 1998)