DAMIAN KOZBUR

CURRICULUM VITAE
1 January 2023

PERSONAL INFORMATION

Date of birth: 06 February 1986

Nationality: USA

URL for web site: http://www.econ.uzh.ch/en/people/faculty/kozbur.html

EDUCATION

2009-2014 The University of Chicago, Booth School of Business
Doctor of Philosophy, Econometrics and Statistics
Thesis title: "Essays in High-Dimensional Econometrics"
Thesis Committee: Christian Hansen (Chair), Time Conley, Azeem Shaikh, Matt Taddy

2004-2008 The University of Chicago, The College
Bachelor of Arts, Mathematics

CURRENT POSITION

2022 – University of Zürich, Faculty of Business, Economics and Informatics
Department of Economics
Associate Professor of Econometrics (With Tenure)

PREVIOUS POSITIONS

2016 –2022 University of Zürich, Faculty of Business, Economics and Informatics
Department of Economics
Assistant Professor of Econometrics

2014-2016 ETH Zürich, D-MATH (Department of Mathematics),
Seminar für Statistik; and
D-GESS (Department of Humanities, Social and Political Science)
Center for Law and Economics
ETH Zürich Fellow
Grant title: "Legal Analysis in a Big Data World: Understanding Normative Commitments Through High-Dimensional Econometrics"

JOURNAL PUBLICATIONS

Cao, J., Hansen, C., Kozbur D. and L. Villacorta (2021). Inference for Dependent Data with Cluster Learning. *The Review of Economics and Statistics,* Forthcoming.

Hansen, C., Kozbur D., and S. Misra (2023). Targeted Undersmoothing: Sensitivity Analysis for Sparse Estimators. *The Review of Economics and Statistics,* 105(1): 101 - 112.

Kozbur, D. (2021). Inference in Additively Separable Models with a High-Dimensional Set of Conditioning Variables. *Journal of Business and Economic Statistics*, 39(4): 984 - 1000.

Kozbur, D. (2020). Analysis of Testing-Based Forward Model Selection. *Econometrica,* 88(5): 2147-2173.

Belloni A., Chernozhukov C., Hansen C., and D. Kozbur. Inference in High-Dimensional Panel Data Models with an Application to Gun Control (2016). *Journal of Business and Economic Statistics,* 34(4): 590-605.

Hansen, C. and D. Kozbur (2014). Instrumental Variables Estimation with Many Weak Instruments Using Regularized JIVE. *Journal of Econometrics,*182(2): 290-308.

Zaykin D. and D. Kozbur (2010). P-value Based Analysis for Shared Controls Design in Genome-wide Association Studies. *Genetic Epidemiology*, 34(7): 725-738.

PAPERS AND PROCEEDINGS PUBLICATIONS

Kozbur, D. (2017). Testing Based Forward Model Selection. *American Economic Review.* 107(5): 266-269.

PUBLICLY AVAILABLE WORKING PAPERS

Kozbur D. (2021). Dimension-Free Anticoncentration Bounds for Gaussian Order Statistics with Discussion of Applications to Multiple Testing. *https://www.econ.uzh.ch/en/people/faculty/kozbur.html*

SEMINAR PRESENTATIONS

"Testing-Based Forward Model Selection"
- Research seminar, Seminar für Statistik, ETH Zürich, September 2015
- Departmental seminar, CERG-EI, December 2016
- Departmental seminar, University of Zürich, January 2016
- Departmental seminar, Aix-Marseilles School of Economics, January 2016
- Econometrics Seminar, Toulouse School of Economics, December 2018

"An analysis of Iranian nuclear policy" (Joint work with Anne Harrington and Mahsa Rouhi)
- Center for Security Studies, ETH Zürich, June 2015

"Inference in High-Dimensional Panel Models with an Application to Gun Control", (Joint work with Alexandre Belloni, Victor Chernozhukov, Christian Hansen)
- Phd Seminar in Macroeconomics and Labor Markets, UZH, Zürich, Switzerland, March 2015
- Cambridge-INET Big Data Conference, Cambridge, London, June 2015

"Statistical Inference in Nonparametric Regression Models" (Joint work with Mladen Kolar),
- Whiteboard presentation, UCL-Duke Workshop on Sensing and Analysis of High- Dimensional Data, London, England, September 2014
- Workshop: Modern Nonparametrics 3: Automating the Learning Pipeline, NIPS, Montreal, Canada, December 2014

"Nonparametric Inference with High-Dimensional Controls",
- University of Western Ontario Economics Seminar, London, Canada, January 2014
- University of Pennsylvania Econometrics Seminar, Philadelphia, January 2014
- Rutgers University Econometrics Seminar, New Brunswick, January 2014
- Monash University Econometrics Seminar, Melbourne, Australia, February 2014

"Instrumental Variables Estimation with Many Weak Instruments Using Regularized JIVE" (Joint work with Christian Hansen),
- Midwest Econometrics Group Annual Meeting, Lexington, September 2012

"Targeted Undersmoothing." (Joint with Christian Hansen, Sanjog Misra)
- KU Leuven Post-Model Selection Inference Colloquium, Leuven, September 2016
- University of St. Gallen Seminar, St. Gallen, March 2017
- Swiss Statistics Seminar, Bern, May 2017
- Asian Meeting of the Econometric Society, Hong Kong, June 2017

"Inference for Dependent Data with Cluster Learning." (Joint with Jianfei Cao, Christian Hansen, and Lucciano Villacorta.
- University of Vienna Econometrics Seminar, December 2018
- Pisa, CME/CFE Statistics, December 2018
- University of Surrey Econometrics Seminar, December 2021
- University of Groningen Econometrics Seminar, March 2022
- UCLA Econometrics Seminar, May 2022
- Porta Delgada, Bank of Portugal, Advances in Economics and Econometrics Conference, July 2022

CLASSROOM TEACHING

MOEC0585: Machine Learning for Economic Analysis, University of Zurich, Fall semester 2020
MOEC0303: Advanced Statistics, University of Zurich, Fall semester 2020
DOEC0379: Econometrics for Research Students Part I, University of Zurich, Fall semester 2019
DOEC0379: Econometrics for Research Students Part I, University of Zurich, Fall semester 2018
DOEC0379: Econometrics for Research Students Part I, University of Zurich, Fall semester 2017
DOEC0379: Econometrics for Research Students Part I, University of Zurich, Fall semester 2016

SUPERVISION OF STUDENTS

Primary PhD supervision: Ante Malenica (expected completion 2022) Topic: Econometric methodology and Synthetic Controls

PhD dissertation committee: Lachlan Deer (2019) "Quantifying the Impacts of Digital Transformation on Media and Entertainment Industries"
Lin Xu (expected completion 2022) Topic: Econometric Methodology and Nonlinear Panel Data Models

Bachelor/Master supervision: Anton Schwarz (expected completion 2021), Master, "Neyman Orthogonalisation for Impulse Response Function Estimation with Long Run Identification"
Jorge de Cal Medina (expected completion 2021) Master, "Model Selection with Graphical Considerations"
Pascal Kündig (2019), Bachelor, "Jackknife Instrumental Variables Estimation with Random Forest First Stage Estimation"
Nico Schmid (2018) Master, "Terrorism and the Impact of Financial Markets: Prediction with a Supervised Machine Learning Approach."
Luca Gaegauf (2017) Master, "Regularized Jackknife GMM"

REVIEWING ACTIVITIES (Selected)

2016-2020 Reviewed more than 50 papers.
Representative econometrics outlets include: *Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, Econometrica*
Additional machine learning and statistics outlets include *AISTATS* and *JRSSB*.
2022 - Associate Editor *Journal of Business and Economic Statistics*

INSTITUTIONAL SERVICE

University of Zurich, Department of Economics
Graduate School of Economics Admissions Committee, 2017-2019

University of Zurich, Faculty of Economics, Finance, and Informatics
Exam Fraud Detection Committee, 2021