Martin Weidner

updated: April 22, 2025

CONTACT INFORMATION

University of Oxford		
Department of Economics	Nuffield College	
Manor Road	New Road	Email: `martin.weidner@economics.ox.ac.uk`
Oxford OX1 3UQ	Oxford OX1 1NF	Web: `http://users.ox.ac.uk/~econ0610/`

RESEARCH FIELDS

Econometrics, Panel and Network Data, High-dimensional Inference.

EDUCATION

May 2011	**PhD in Economics**, University of Southern California.
Dec 2006	**PhD in Physics**, University of Hamburg.
Nov 2003	**Diploma in Physics**, University of Würzburg.

EMPLOYMENT

Jan 2021 - present	**Statutory Professorship in Economics**, University of Oxford, and **Professorial Fellow** at Nuffield College. (on parental leave Sept - Dec 2023)
Oct 2020 - Dec 2021	**Professor**, Department of Economics, University College London. (on academic leave during 2021)
Oct 2018 – Sept 2020	**Associate Professor**, Department of Economics, University College London.
Aug 2011 – Sept 2018	**Assistant Professor**, Department of Economics, University College London.

AFFILIATIONS AND HONOURS

since Jan 2023	**Fellow** of the International Association for Applied Econometrics (IAAE)
since Dec 2022	**Honorary Professor**, Department of Economics, University College London.
since Oct 2017	**Research Fellow**, Institute for Fiscal Studies.
since Aug 2011	**Research Staff**, Center for Microdata Methods and Practice (CeMMAP).
Oct 2018 - Sept 2020	**Turing Fellow**, The Alan Turing Institute.

GRANTS

from 2025 (2 year grant)	**Principal Investigator** for the UK Research and Innovation (UKRI) Grant *Fostering a Dynamic Academic Ecosystem: Innovative Platforms and Methodologies for Econometrics.* Budget: £200,000 (£160,000 UKRI + £40,000 Oxford)
Aug 2019 – July 2025	**Principal Investigator** for the European Research Council (ERC) Consolidator Grant *High-Dimensional Inference for Panel and Network Data* (PANEDA). Budget: €1,478,831
Oct 2017 – Sept 2021	**Researcher** on the Economic and Social Research Council (ESRC) Grant *Advancing Microdata Models and Methods* (continuation of CeMMAP). Budget: £1,973,403

JOURNAL AND REPOSITORY SERVICE

since June 2024	**Co-Editor** of *Econometric Theory*.
since Mar 2024 & July 2019 – Feb 2022	**Associate Editor** for the *Journal of Econometrics*.
since Sept 2023	**Trustee** of *Oxford Economic Papers*.
since Sept 2021	**Editorial Board Member** at *Oxford Economic Papers*.
since Jan 2020	**Editorial Board Member** at the *Review of Economic Studies*.
since Jan 2019	**Vice-Chair** (Chair for two years) `arXiv.org` Econ. Section Editorial Committee.
Sept 2020 - Feb 2022	**Associate Editor** for *Econometric Reviews*.
Jan 2019 - Feb 2022	**Associate Editor** for the *Journal of Business & Economic Statistics*.
July 2018 - Sept 2020	**Moderator** for General Economics at `arxiv.org`.
Apr 2018 - July 2023	**Associate Editor** for the *Journal of Econometric Methods*.
Sept 2017	**Member** of the *Econometrics arXiv group*, which organized the start of the new `arxiv.org` subject area (`https://info.arxiv.org/new/econ_announce.html`).
since Jan 2012	**Editor** of the CeMMAP Working Paper Series.

OTHER ACADEMIC LEADERSHIP ROLES

Aug 2024 - present	**Associate Head (Research)**, Dept. of Economics, University of Oxford
Sept 2022 - Aug 2024	**Job Placement Officer**, Dept. of Economics, University of Oxford
Aug 2023	**Program Chair**, Econometric Society European Meetings, Barcelona, Spain (jointly with Paola Manzini)

FURTHER CONFERENCE AND INTERNATIONAL SEMINAR ORGANIZATION

May 2025	**Co-Organizer** of the two-day *Econometrics Workshop 2025* in Oxford (jointly with Cavit Pakel)
June 2024	**Co-Organizer** of the two-day workshop on *Recent Advances in Panel and Network Data* in Oxford (jointly with the local Econometrics postdocs)
May 2023	**Organizer** of the two-day *Workshop on Applications of Random Matrices in Economics and Statistics* in Oxford.
March 2023	**Co-Organizer** of the two-day *Warwick-Turing Economics Data Science Workshops* at the University of Warwick (jointly with Mingli Chen).
June 2022	**Organizer** of the two-day *Panel Data Workshop* in Oxford.
2020 – 2022	**Co-Organizer** of the international open *Gary Chamberlain Online Seminar in Econometrics* (jointly with various international researchers).
June 2019	**Co-Organizer** of the Turing Institute and CeMMAP workshop on *Machine Learning for Economics* in Barcelona (jointly with Petros Dellaportas, Stephen Hansen, Omiros Papaspiliopoulos).
May 2018	**Co-Organizer** of the Turing Institute and CeMMAP *Workshop on Machine Learning and Econometrics* in London (jointly with Victor Chernozhukov and Petros Dellaportas).
May 2017	**Co-Organizer** of the INET and CeMMAP *Panel Data Workshop* in Cambridge (jointly with Oliver Linton).
April 2017	**Co-Organizer** of the ENTER Jamboree 2017 at UCL (jointly with Ian Preston and Nikita Roketskiy)
Nov 2013	**Co-Organizer** of the CeMMAP Workshop on *High-dimensional econometric models* at the IFS (jointly with Oliver Linton).

MAIN SUPERVISOR FOR DOCTORAL STUDENTS

Riccardo D'Adamo, UCL PhD graduate 2023, initial placement: University of Bristol, Ofcom.
Hugo Freeman, UCL PhD graduate 2023, initial placement: Michigan State University.
Yang Xu, started Oxford DPhil in 2023.
Joseph Marshall, started Oxford DPhil in 2025.

SELECTED INVITED PRESENTATIONS (INCLUDING SCHEDULED)

July 2026	Keynote speaker at the *31st International Panel Data Conference*, Exeter.
Dec 2025	Keynote speaker (ET lecture) at the *(EC)^2 conference*, Lugano.
Aug 2025	Invited session pressentation at the *EEA Annual Congress*, Bordeaux.
Aug 2025	Invited lecture at the *World Congress of the Econometric Society*, Seoul.
July 2021	Keynote speaker at the *26th International Panel Data Conference*. (virtual meeting)
Nov 2020	Keynote speaker at the conference *Modelling with Big Data & Machine Learning: Measuring Economic Instability*, Bank of England, U.K. (virtual meeting)

TEACHING AWARDS

2018	Best MSc Lecturer Award, Economics Department, UCL.
2009	Outstanding Teaching Award, Economics Department, USC.
2006	Outstanding Teaching Award, Physics Department, University of Hamburg.

PUBLICATIONS

[1] *Robust Estimation and Inference in Panels with Interactive Fixed Effects*,
with Tim Armstrong and Andrei Zeleneev,
Journal of Political Economy (Conditionally accepted)

[2] *Dynamic Ordered Panel Logit Models*,
with Bo Honoré and Chris Muris,
Quantitative Economics (Forthcoming)

[3] *Moment Conditions for Dynamic Panel Logit Models with Fixed Effects*,
with Bo Honoré,
Review of Economic Studies, `https://doi.org/10.1093/restud/rdae097`.

[4] *Network and panel quantile effects via distribution regression*,
with Victor Chernozhukov and Iván Fernández-Val,
Journal of Econometrics, Volume 240, Issue 2, March 2024, 105009

[5] *Inference on a distribution from noisy draws*,
with Koen Jochmans,
Econometric Theory, Volume 40 , Issue 1 , February 2024 , pp. 60 - 97.

[6] *Linear Panel Regressions with Two-Way Unobserved Heterogeneity*,
with Hugo Freeman,
Journal of Econometrics, Volume 237, Issue 1, November 2023, 105498.

[7] *Simultaneity in Binary Outcome Models with an Application to Employment for Couples*,
with Bo Honoré, Luojia Hu, and Ekaterini Kyriazidou,
Empirical Economics, July 2023, Volume 64, p.3197–3233.

[8] *Approximate Functional Differencing*,
with Geert Dhaene,
Journal of the Spanish Economic Association, Volume 14, June 2023, p.379–416.

[9] *Posterior Average Effects*,
with Stéphane Bonhomme,
Journal of Business & Economic Statistics, Volume 4, Issue 40, Oct 2022, 1849-1862.

[10] *Minimizing Sensitivity to Model Misspecification*,
with Stéphane Bonhomme,
Quantitative Economics, Volume 13, Issue 3, July 2022, p.907-954.

[11] *Bias and Consistency in Three-way Gravity Models*,
with Thomas Zylkin,
Journal of International Economics, Volume 132, September 2021, 103513.

[12] *Low-Rank Approximations of Nonseparable Panel Models*,
with Iván Fernández-Val and Hugo Freeman,
Econometrics Journal, Volume 24, Issue 2, May 2021, Pages C40–C77

[13] *Nonlinear Factor Models for Network and Panel Data*,
with Mingli Chen and Iván Fernández-Val,
Journal of Econometrics, Volume 220, Issue 2, February 2021, Pages 296-324.

[14] *Fixed effect regressions on network data*,
with Koen Jochmans,
Econometrica, Volume 87, Issue 5, September 2019, p.1543-1560.

[15] *Fixed effect estimation of large T panel data models*,
with Iván Fernández-Val,
The Annual Review of Economics, Volume 10, Number 1, August 2018, Pages 109-138.

[16] *Estimation of random coefficients logit demand models with interactive fixed effects*,
with Hyungsik Roger Moon and Matthew Shum,
Journal of Econometrics, Volume 206, Issue 2, October 2018, Pages 613-644.

[17] *Bounds on treatment effects on transitions*,
with Johan Vikström and Geert Ridder,
Journal of Econometrics, Volume 205, Issue 2, August 2018, Pages 448-469.

[18] *Bias corrections for probit and logit models with two-way fixed effects*,
with Mario Cruz-Gonzalez and Iván Fernández-Val,
The Stata Journal, Volume 17, Number 3, September 2017, Pages 517-545.

[19] *Dynamic linear panel regression models with interactive fixed effects*,
with Hyungsik Roger Moon,
Econometric Theory, Volume 33, Issue 1, February 2017, Pages 158-195.

[20] *Individual and time effects in nonlinear panel models with large N, T*,
with Iván Fernández-Val,
Journal of Econometrics, Volume 192, Issue 1, May 2016, Pages 291-312.

[21] *Linear regression for panel with unknown number of factors as interactive fixed*,
with Hyungsik Roger Moon,
Econometrica, Volume 83, Issue 4, July 2015, Pages 1543-1579.

[22] *Analysis of interactive fixed effects dynamic linear panel regression with measurement errors*,
with Nayoung Lee and Hyungsik Roger Moon,
Economics Letters, Volume 117, Issue 1, October 2012, Pages 239-242.

PUBLICATIONS IN PHYSICS

[23] *Unified Quantum Dynamics: The Emergence of the Born Rule*,
`https://arxiv.org/abs/2504.06495`

[24] *Gauging hidden symmetries in two dimensions*,
with Henning Samtleben,
Journal of High Energy Physics 0708:076, 2007.

[25] *Gauged supergravities in various spacetime dimensions* (PhD thesis),
Progress of Physics 55:843-945, 2007.

[26] *Gauged N=4 supergravities*,
with Jonas Schön,
Journal of High Energy Physics 0605:034, 2006.

[27] *The maximal D=7 supergravities*,
with Henning Samtleben,
Nuclear Physics B 725:383-419, 2005.

WORKING PAPERS

[28] *A Neyman-Orthogonalization Approach to the Incidental Parameter Problem*,
with Stéphane Bonhomme & Koen Jochmans, **submitted,**
available on arXiv: `https://arxiv.org/abs/2412.10304`

[29] *Bounds on Average Effects in Discrete Choice Panel Data Models*,
with Cavit Pakel, **R&R Review of Economics and Statistics**,
available on arXiv: `https://arxiv.org/abs/2309.09299`

[30] *Bounding Treatment Effects by Pooling Limited Information across Observations*,
with Sokbae (Simon) Lee, **R&R Journal of Econometrics**,
available on arXiv: `https://arxiv.org/abs/2111.05243`

[31] *Forecasted Treatment Effects*,
with Irene Botosaru and Raffaella Giacomini, **R&R Journal of Econometrics**,
available on arXiv: `https://arxiv.org/abs/2309.05639`

[32] *Nuclear Norm Regularized Estimation of Panel Regression Models*,
with Hyungsik Roger Moon, **submitted**,
available on arXiv: `https://arxiv.org/abs/1810.10987`

[33] *Auxiliary IV Estimation for Nonlinear Models*,
with Riccardo D'Adamo and Frank Windmeijer,
available here: `https://rdadamo.github.io/mywebsite/AuxiliaryIV.pdf`

WORK IN PROGRESS (presented at seminars and conferences)

[34] *Instrumental variable quantile regressions in large panels with fixed effects*,
with Manuel Arellano, work in progress.

TEACHING EXPERIENCE

University Lectures:

Hillary Term 2022 & 2023 & 2024	*Advanced Econometrics* course, MPhil Economics Oxford.
Spring 2020	*Big Data Analytics* course, MSc Finance at UCL.
Spring 2019 & Fall 2019 & 2020	*Econometrics* course, MRes Economics at UCL.
Spring 2012 - 2018 (each year)	*Advanced Microeconometrics* course, MSc Economics at UCL.
Fall 2011 - 2018 (each year)	*Econometrics* course, MSc Economics at UCL.

Short Courses:

March 2017	Two-day course on *Panel Data Methods*, PwC, London

MPhil Dissertation Supervisor:

2024-25	Joseph Marshall, Riho Pallum
2022-23	Johannes von Grone, Yang Xu, Cenyu Zhang.

MSc & MRes Dissertation Supervisor:

2020	J. Schroder, N. Zhang, R. Zhu.
2019	B. Bai, D.A. Cueva Cisternas, V. Sancibrian-Lana.
2018	H. Freeman (MRes), K. Kumar, A. Lewis.
2017	R. D'Adamo (MRes), M. Castellanos Vasconez, Y. Dou, S. Ravinthiran.
2016	R. D'Adamo, W. Lee, A. Wang, J. Wang.
2015	A. Basantes-Arias, J. Liu, C. Park.
2014	Y. Jiang, Y. Mao, D. Whitaker.
2013	R. Dechjejaruwat, T. Pattarasaengthai, G.D. Seisser (MRes).
2012	A. Reut.

Tutorial Class Teacher:

2007 – 2009	Teaching Assistant at USC for graduate level classes: *Practice of Econometrics*, *Econometric Methods*, *Probability and Statistics for Economists* (2x), *Economics of Financial Markets I*, *Economic and Financial Time Series II*; Tutorial class teacher for undergraduate level classes: *Principles of Macroeconomics* (2x).
2005/06	Tutorial class teacher at the University of Hamburg for *Thermodynamics and Statistics*.
2003	Tutorial class teacher at the University of Würzburg for *Theoretical Mechanics*.

INVITED ACADEMIC SEMINARS

(see also selected invited presentations above)

2025	USC (April).
2024	Leuven (March), Bologna (April), Cambridge (May), Southhampton (October).
2023	BI Norwegian Business School Oslo (March).
2022	LSE (March, virtual), University of Glasgow (March), Harvard-MIT, NYU, UPenn, Princeton, TEDS online seminar (September), U. of Michigan (virtual), U. of Warwick (October).
2021	Durham U. (Feb, virtual), Monash U. (May, virtual), Hong Kong University of Science and Technology, U. of Toronto, Brown U., Tsinghua University (Oct, virtual), U. of Zurich, Montreal Econometrics Seminar (Nov, virtual).
2020	Cornell U., Harvard-MIT, U. of Wisconsin (Nov., all virtual).
2019	U. Carlos III de Madrid, CEMFI (Jan), U. of Groningen, U. of Amsterdam (March), U. of Bristol, Emory U., Pompeu Fabra U., U. of Oxford (Oct).
2018	U. of Cambridge (June), U. of Surrey, U. of Oxford, U. of Bath (Oct), Durham U., Bilkent U. (Nov), CREST Paris (Dec).
2017	UCLA, UPenn, Georgetown U., Duke U., UNC (March), U. of Luxembourg (April), National U. of Singapore, Singapore Management U., Erasmus U. Rotterdam, Tilburg U. (May), TSE in Toulouse (Sept), U. of York (Nov), Northwestern U., U. of Chicago (Dec).
2016	U. of Bonn (May), Humboldt U. Berlin (June), Boston College, Harvard-MIT (Sept), U. of Mannheim, U. of Geneva (Nov).
2015	NYU (March), CEMFI (June), Harvard-MIT (Sept), Lund U. (Nov).
2014	U. of Southampton (March), Humboldt U. Berlin (April), CREST Paris (Sept), U. of Nottingham (November).
2013	U.d.Montreal, BU, Johns Hopkins U., U. of Amsterdam, U. of Leuven (April), U. of Surrey (Oct), Bilkent U. (Dec).
2012	USC in LA (Sept), Queen Mary U. London (Oct), TSE in Toulouse (Nov).
2011	LSE, U. of Bristol, UCL, U. of Oxford, Brown U., Yale U., Penn State U. (Jan), UBC, UPenn, U. of Michigan (Feb), BU (March), UC San Diego, UC Davis (April), U. of Cambridge (Oct), LSE, Princeton U., U. of Maryland, Georgetown U (Nov).
2010	UC Riverside (Nov).

CONFERENCE PRESENTATIONS

(see also selected invited presentations above)

Oct 2024	Aarhus Workshop in Econometrics.
July 2024	Munich Econometrics Workshop.
July 2024	29th International Panel Data Conference, Orleans.
Dec 2023	Symposium on Machine Learning for Causal Inference in the Health and Social Sciences, London.
June 2023	USC Alumni Conference, Los Angeles.
Jan 2023	North American Winter Meeting of the Econometric Society, New Orleans.

July 2022	Conference on econometric methods and empirical analysis of micro data in honor of Manuel Arellano, Madrid.
July 2022	Conference on Econometrics for Modern Data Structures, Toulouse.
June 2022	Annual Conference of the International Association for Applied Econometrics, London.
June 2022	27th International Panel Data Conference, Bertinoro.
June 2021	Cowles Conference on Econometrics, New Haven. (virtual talk)
March 2021	Annual meeting of the "Ausschuss für Ökonometrie", German Economic Association (virtual talk)
Aug 2020	Econometric Society World Congress, Bocconi University. (virtual talk)
Jan 2020	North American Winter Meeting of the Econometric Society, San Diego.
Oct 2019	*Advances in Econometrics* cemmap workshop, Vanderbilt University.
July 2019	25th International Panel Data Conference, Vilnius.
May 2019	Workshop on *Economic and Econometric Applications of Big Data*, Cambridge.
May 2019	Workshop on *Machine Learning and Big Data in Econometrics*, St Andrews.
April 2019	Conference on *Robustness in Economics and Econometrics*, Chicago.
July 2018	Econometric Study Group Annual Conference, Bristol.
June 2018	Asian Meeting of the Econometric Society, Seoul.
June 2018	24th International Panel Data Conference, Seoul.
March 2018	Workshop on *Optimisation and Machine Learning in Economics*, London.
Jan 2018	North American Winter Meeting of the Econometric Society, Philadelphia.
Dec 2017	10th International Conference of the ERCIM WG on Computational and Methodological Statistics, London.
June 2017	Annual Conference of the International Association for Applied Econometrics, Sapporo.
June 2017	Cowles Conference on Econometrics, New Haven.
Nov 2016	Conference on Networks, UC Berkeley.
July 2016	Econometric Study Group Annual Conference, Bristol.
July 2016	Workshop on *Recent Developments in Panel Data Analysis*, University of York.
Dec 2015	9th International Conf. on Computational and Financial Econometrics (CFE), London.
Sept 2015	Workshop on *Big Data Methods*, Cambridge.
Aug 2015	Econometric Society World Congress, Montreal.
June 2015	Annual Conference of the International Association for Applied Econometrics, Thessaloniki.
May 2015	SNU Workshop on *Advances in Microeconomics*, Seoul National University.
Jan 2015	Workshop on Panel Data, Amsterdam School of Economics.
Jan 2015	North American Winter Meeting of the Econometric Society, Boston.
Dec 2014	7th International Conference of the ERCIM WG on Computational and Methodological Statistics, Pisa.
July 2014	20th International Panel Data Conference, Tokyo.
July 2014	Econometric Study Group Annual Conference, Bristol.
June 2014	Workshop on *Econometrics Methods* at Science Po, Paris.
July 2013	Econometric Study Group Annual Conference, Bristol.
July 2013	19th International Panel Data Conference, London.
June 2013	North American Summer Meeting of the Econometric Society, Los Angeles.
Jan 2013	North American Winter Meeting of the Econometric Society, San Diego.
Aug 2012	European Meeting of the Econometric Society, Malaga.
July 2012	18th International Conference on Panel Data, Paris.
June 2012	North American Summer Meeting of the Econometric Society, Evanston.
March 2012	The Econometrics of Earnings Dynamics and Distributions Workshop, London.

Aug 2011	European Meeting of the Econometric Society, Oslo.
Aug 2010	Econometric Society World Congress, Shanghai.
July 2010	16th International Conference on Panel Data, Amsterdam.
Oct 2009	CIREQ Conference on the Econometrics of Interactions, Montreal.
July 2009	15th International Conference on Panel Data, Bonn.
June 2009	Cowles Summer Conference *Handling Dependence: Temporal, Cross-sectional, and Spatial*, New Haven.
June 2009	North American Summer Meeting of the Econometric Society, Boston.
July 2008	Far Eastern Meeting of the Econometric Society, Singapore.

OTHER PROFESSIONAL SERVICES

Conference Program and Scientific Committees:

2020, 2025	Econometric Society World Congress
2016, 2017, 2018, 2019	European Summer Meeting of the Econometrics Society
2021	European Winter Meeting of the Econometric Society
2013, 2021	North American Summer Meeting of the Econometric Society
2015, 2016, 2018, 2019, 2021	Annual Conference of the IAAE
2024	Annual Conference of the IAAE, China

Examiner for PhD Defense:

Jan 2025	**Internal Examiner** for the Viva of Jonas Kurle, Oxford.
Nov 2022	**Member** of the Habilitation committee of Laurent Davezies, CREST Paris.
Aug 2022	**External Examiner** for the Viva of Chaowen Zheng, University of York.
April 2022	**External Examiner** for the Viva of Xiaoran Liang, University of Bristol.
March 2021	**External Examiner** for the Viva of Ayden Higgins, University of Surrey.
Nov 2019	**Member** of the PhD committee of Yannick Guyonvarch, CREST Paris.
June 2019	**Internal Examiner** for the Viva of Young Jun Lee, UCL.
Nov 2017	**Member** of the PhD committee of Thi Thu Hien Pham, KU Leuven.
April 2017	**Member** of the Dissertation Defense Committee of Martin Schumann, University of Luxembourg.
July 2015	**Internal Examiner** for the Viva of Lena Koerber, LSE.

Reviewer of Grant Applications for:

European Research Council
US National Science Foundation
UK Economic and Social Research Council
Netherlands Organisation for Scientific Research

Refereeing Service:

American Economic Review, Annals of Statistics, Econometrica, Econometric Reviews, Econometric Theory, Economics Letters, Electronic Journal of Statistics, Empirical Economics, European Economic Review, IFAU Working Paper Series, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of International Economics, Journal of Multivariate Analysis, Journal of Political Economy, Journal of the American Statistical Association, Journal of the European Economic Association, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Quantitative Economics, The Annals of Applied Statistics, The Econometrics Journal, The Economic Journal, The Quarterly Journal of Economics , The Review of Economics and Statistics, The Review of Economic Studies.