IVANA KOMUNJER

Georgetown University
Department of Economics ICC 584
37th St NW & O St NW
Washington, DC 20007

APPOINTMENTS:

Professor of Economics, July 2017 – present
Georgetown University, Department of Economics.

Professor of Economics, July 2016 – June 2017
University of California San Diego, Department of Economics.

Visiting Fellow, October 2015 – March 2016
Oxford University, Department of Economics, Nuffield College, and University College.

Associate Professor of Economics, July 2009 – June 2016
University of California San Diego, Department of Economics.

Visiting Associate Professor of Economics, August – October 2015
New York University, Abu Dhabi, Division of Social Sciences

Assistant Professor of Economics, July 2005 – June 2009
University of California San Diego, Department of Economics.

Visiting Assistant Professor of Economics, July 2008 – March 2009
Columbia University, Department of Economics

Assistant Professor of Economics, July 2002 – June 2005
California Institute of Technology, Division of the Humanities and Social Sciences.

Visiting Fellow, July – August 2003
University of Technology Sydney, School of Finance and Economics.

EDUCATION:

PhD in Finance, 1998 - 2002
HEC School of Management (Jouy-en-Josas, France)

MSc in Economics, 1997 - 1998
DELTA - Ecole Normale Supérieure (Paris, France). Major: Finance and Econometrics.

BS in Economics and Physics, 1995 - 1997
Ecole Polytechnique (Palaiseau, France). Rank of entry: top foreign student.

TEACHING:

ECON 616:	Macroeconometrics (2nd year PhD, Georgetown University)
ECON 613:	Econometrics II (1st year PhD, Georgetown University)
ECON 571:	Financial Economics (MA, Georgetown University)
ECON 463:	The Theory of Financial Markets (Undergraduate, Georgetown University)
ECON 173a:	Financial Markets (Undergraduate, UCSD)
ECON 205:	Mathematics for Economists (1st year PhD, UCSD)
ECON 220a:	Econometrics (1st year PhD, UCSD)
ECON 220e:	Econometrics (2nd year PhD, UCSD)
ECON 221:	Advanced Topics in Econometrics: Identification (2nd year PhD, UCSD)
ECON 282:	Introduction to Research & Literature Review (2nd year PhD, UCSD)
ECON 285:	Pre-Candidacy Presentation (2nd year PhD, UCSD)
G6426:	Econometric Theory II (1st Year PhD, Columbia University)
ECON-AD 302:	Foundations of Financial Markets (Undergraduate, NYUAD)

PUBLICATIONS:

Komunjer, I. and Y. Zhu (2020), "Likelihood ratio testing in linear state space models: An application to dynamic stochastic general equilibrium models," *Journal of Econometrics*, 218 (2), 561-586.

Caunedo J., DiCecio R., Komunjer I., and M. Owyang (2020), "Asymmetry, Complementarities, and State Dependence in Federal Reserve Forecasts," *Journal of Money, Credit and Banking*, 52 (1), 205-228.

Komunjer, I., N. Gospodinov and S. Ng (2017), "Simulated Minimum Distance Estimation of Dynamic Models with Errors-In-Variables," *Journal of Econometrics*, 200 (2), 181–193.

Komunjer, I. and G. Ragusa (2016), "Existence and Characterization of Conditional Density Projections." *Econometric Theory*, 32, 947–987.

Chiappori, PA, Komunjer, I. and D. Kristensen (2015), "Identification and Estimation of Nonparametric Transformation Models." *Journal of Econometrics*, 188 (1), 22–39.

Komunjer, I. and S. Ng (2014), "Measurement Errors in Dynamic Models." *Econometric Theory*, 30, 150–175.

Komunjer, I. and F. Echenique (2013), "A Test for Monotone Comparative Statics." In *Structural Econometric Models* (*Advances in Econometrics*, Volume 31), Edited by Choo, E. and M. Shum, 183 – 232.

Komunjer, I. (2013), "Quantile Prediction." *Handbook of Economic Forecasting* (Edited by Elliott, G. and A. Timmermann). Volume 2, Chapter 17, 961-994.

Komunjer, I. and M. Owyang, (2012). "Multivariate Forecast Evaluation and Rationality Testing." *Review of Economics and Statistics*, 94 (4), November 2012, 1066–1080.

Komunjer, I. (2012). "Global Identification in Nonlinear Models with Moment Restrictions." *Econometric Theory*, 28 (4), (August 2012), 719-729.

Costinot, A., D. Donaldson and I. Komunjer (2012). "What Goods Do Countries Trade? A Quantitative Exploration of Ricardo's Ideas." *The Review of Economic Studies*, 79 (2), April 2012, 581-608.

Chiappori, PA., O. Donni and I. Komunjer (2012). “Learning from a Piece of Pie.” *The Review of Economic Studies*, 79 (1), January 2012, 162-195.

Komunjer, I. and S. Ng (2011). “Dynamic Identification of DSGE Models.” *Econometrica*, Vol. 79, No. 6 (November, 2011), 1995-2032.

Komunjer, I. and A. Santos, (2010). “Semiparametric Estimation of Nonseparable Models: A Minimum Distance from Independence Approach.” *The Econometrics Journal*, Vol. 13 (2010), S28-S55.

Komunjer, I. and Q. Vuong (2010). “Efficient Estimation in Dynamic Conditional Quantile Models.” *Journal of Econometrics*, Vol.157, No. 2 (August 2010), 272-285.

Komunjer, I. and Q. Vuong (2009). “Semiparametric Efficiency Bound in Time-Series Models for Conditional Quantiles.” *Econometric Theory*, 26, Issue 2 (April 2010), 383-405.

Echenique, F. and I. Komunjer (2009). “Testing Models with Multiple Equilibria by Quantile Methods.” *Econometrica*, Vol. 77, No. 4 (July, 2009), 1281-1297.

Komunjer, I. (2009). “Global Identification of the Semiparametric Box–Cox Model.” *Economics Letters*, Vol. 104, No. 2 (August 2009), 53-56.

Elliott, G., Komunjer, I. and A. Timmermann (2008). “Biases in Macroeconomic Forecasts: Irrationality or Asymmetric Loss?” *Journal of the European Economic Association*, Vol. 6, No. 1 (March 2008), 122-157.

Komunjer, I. (2007). “Asymmetric Power Distribution: Theory and Applications to Risk Measurement.” *Journal of Applied Econometrics*, Vol. 22, No. 5 (August 2007), 891-921.

Komunjer, I. (2005). “Quasi-Maximum Likelihood Estimation for Conditional Quantiles.” *Journal of Econometrics*, Vol. 128, No. 1 (September 2005), 137-164.

Elliott, G., Komunjer, I. and A. Timmermann (2005). “Estimation and Testing for Forecast Rationality under Flexible Loss.” *The Review of Economic Studies*, Vol. 72, No. 4 (October 2005), 1107-1125.

Giacomini, R. and I. Komunjer (2005). “Evaluation and Combination of Conditional Quantile Forecasts.” *Journal of Business and Economic Statistics*, 23 (October 2005), 416-431.

WORK IN PROGRESS:

A Perturbation Approximation to Nonlinear State Space Models (with Natalia Sizova)

Nonparametric Identification of Nonlinear Simultaneous Equations Models, (with Pierre-André Chiappori and Dennis Kristensen).

AWARDS:

2015: “Tjalling C. Koopmans Econometric Theory Prize 2012-14” for the article “Global Identification in Nonlinear Models with Moment Restrictions,” *Econometric Theory*, Vol. 28, No. 4, August 2012, pages 719-729.

2010: Faculty Teaching Award 2009-2010 (Department of Economics)

GRANTS:

2014-2015: GC Academic Senate UCSD Research Grant ($14,577) for the project titled "Econometric Analysis of Trade Execution Times: Estimation & Policy Implications"

2013-2014: GC Academic Senate UCSD Bridge Funding Award ($11,608) for the project titled "Econometric Analysis of Dynamic Stochastic General Equilibrium Models"

2010 - 2013: NSF grant (SES 0962473): Identification, Estimation, and Inference of DSGE Models ($338,959)

2007 - 2008: UCSD Faculty Career Development Program Award for one course relief

2007: GC Academic Senate UCSD Research Grant ($7,156) for the project titled "Testing Rationality of Multiple Forecasts"

2006: GC Academic Senate UCSD Research Grant ($7,109) for the project titled "Economic Applications of Quantile Regression: Testing Models With Multiple Equilibria"

2005: ITS Caltech Research Grant ($20,000) for the project titled "Information Theoretic Foundations of Econometric Estimation"

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS:

2018: Founding Fellow of International Association for Applied Econometrics (IAAE)

2000 - 2001: Academic excellence award for tuition fees at HEC School of Management awarded to the best PhD student of the year.

1999 - 2000: Academic excellence award for tuition fees at HEC School of Management awarded to the best PhD student of the year.

1998 - 2001: French Ministry of Education scholarship for PhD graduate studies at HEC School of Management.

1997 - 1998: Ecole Polytechnique Alumni Association (AX) scholarship for MSc graduate studies (DEA) at DELTA.

1994 - 1997: Open Society Institute (Soros Foundations Network) scholarship for perspective students from former Yugoslav countries.

July 1995: Ranked top foreign student (Class of X94) at the national competition track for entry at Ecole Polytechnique, Palaiseau (France).

1995 - 1997: French Ministry of Foreign Affairs CIES scholarship for tuition fees at Ecole Polytechnique.

CONFERENCE ORGANIZATION:

Program Committee Member, 2014 North American Summer Meeting of the Econometric Society

Program Committee Member, 2013 North American Winter Meeting of the Econometric Society

Initiated and organized a series of one-day workshops in Econometrics at Caltech: Forecasting

(October 2003), Propensity Scores (April 2004), Nonlinear/Nonstationary Time Series Models (October 2004), Financial Econometrics (April 2005).

Participated in the organization of the joint Caltech-UCLA-USC Econometric Seminar series (2002 - 2005).

Organized UCSD Econometrics Seminar series (2008-09, 2009-10, 2010-11, 2015-16).

PROFESSIONAL SERVICE AND MENTORING:

Editorial Work: Associate Editor, Econometrica (July 2021 – present)
Associate Editor, Econometric Theory (July 2011 – July 2021)
Associate Editor, The Econometrics Journal (January 2012 – July 2021)
Associate Editor, JBES (July 2012 – June 2015)
Associate Editor, Quantitative Economics (July 2013 – July 2021)
Associate Editor, Journal of Econometrics (Jan 2019 – Jan 2020)

Refereeing: American Economic Review; Computational Statistics and Data Analysis; Econometrica; Econometric Reviews; Econometrics Journal; Econometric Theory; Economic Journal; Economics Letters; Empirical Economics; European Economic Review; European Research Council; International Journal of Forecasting; Journal of the American Statistical Association; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Development Economics; Journal of Econometrics; Journal of Economic Behavior and Organization; Journal of Empirical Finance; Journal of Financial Econometrics; Journal of Forecasting; Journal of Money, Credit and Banking; Journal of Monetary Economics; Journal of Political Economy; Journal of Time Series Analysis, Mathematical Finance; National Science Foundation; Oxford Bulletin of Economics and Statistics; Quantitative Economics; Resource and Energy Economics; Review of Economic Studies; Review of Economics and Statistics; Social Sciences and Humanities Research Council of Canada; Studies in Nonlinear Dynamics & Econometrics.

Mentoring: 2021 ASSA CeMent Workshop mentor

Georgetown University Faculty mentor: Alexandre Poirier (2018-present), Louise Laage (2020-present)

PhD Advising: Elena Asparouhova (2003 Caltech Graduate), Christopher Hoag (2003 Caltech), Alfredo Martinez (2007 Caltech), Xin Liu (2007 Caltech), Young Do Kim (UCSD, 2007), Deniz Kebabci (UCSD, 2007), Dong Jin Lee (UCSD, 2008), Hiroaki Kaido (UCSD, 2010), Daniel Lima (UCSD, 2011), Jing Cynthia Wu (UCSD, 2011), Ayelen Banegas (UCSD, 2011), Shalini Nageswaran (UCSD, 2012), Paul Frihauf (UCSD Engineering, 2012), Kelly Paulson (UCSD, 2013), Dalia Ghanem (UCSD, 2013), Stephen Morris (UCSD, 2014), Jong-Myun Moon (UCSD, 2014), Linchun Lily Chen (UCSD, 2014), Yinchu Zhu (UCSD Rady School, 2016), Roy Allen (UCSD Economics, 2016), Nels Lind (UCSD Economics, 2016), Irina Zhecheva (UCSD Economics, 2016), Jiaqi Guo (UCSD

Mathematics, 2018), Tae Hun Chang (GU, expected to graduate in 2023/24), Lu Yu (GU, expected to graduate in 2024/25), Youngjin Lee (GU, expected to graduate in 2024/25).

INVITED LECTURES:

RCEA 2021 Time Series Workshop, online 2021, Invited Speaker.

Penn State Cornell Econometrics and IO conference 2019, Cornell University, Invited speaker.

2019 IAAE Annual Conference, 2019 Cyprus, Plenary Speaker.

5th Seattle-Vancouver Econometrics Conference (SVEC), SFU 2018, Invited speaker.

New Challenges on New Data in Finance and Economics 2016, University of Toronto (Toronto, Canada), Invited speaker.

Second Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance 2015 (Vienna, Austria) Invited speaker.

"Identification in Macroeconomics," National Bank of Poland 2014 (Warsaw, Poland) Invited speaker.

European Meeting of the Econometric Society ESEM 2013 (Gothenburg, Sweden) Invited session.

CONFERENCE PRESENTATIONS:

Econometric Society North American Summer Meeting 2002 (UCLA); AEA/ES North American Winter Meeting 2003 (Washington DC); Forecasting Financial Markets FFM 2003 (Paris); Econometric Society Australasian Summer Meeting 2003 (UNSW); EEA/ESEM Meeting 2003 (Stockholm University); CIRANO-CIREQ Conference in Financial Econometrics (2004); Conference for Young Researchers in Econometrics 2004 (Duke); Econometric Society North American Summer Meeting 2004 (Brown); NBER Summer Institute 2004 (NBER); NSF/NBER Time Series Conference 2004 (SMU); AEA/ES North American Winter Meeting 2005 (Philadelphia); Conference on Econometrics and Experimental Economics EEE2005 (Princeton), Conference of Econometrics and Mathematical Economics CEME2005 (MIT); Western Economic Association International Conference 2005 (San Francisco); AEA/ES North American Winter Meeting 2006 (Boston), ES Summer Meeting 2006 (Minnesota), EEA/ESEM Meeting 2006 (Vienna), NSF/NBER Time Series Conference 2006 (Montreal), AEA/ES North American Winter Meeting 2007 (Chicago); EEA/ESEM Meeting 2007 (Budapest), NSF/NBER Time Series Conference 2007 (Iowa City), CIREQ Conference on Inference with Incomplete Models 2008 (Montreal), Greater NY Area Econometrics Colloquium 2008 (Princeton), EC-squared conference 2008 (Rome), Applied Econometrics Workshop at the St. Louis Fed 2009, 2009 Far East and South Asia Meeting of the Econometric Society FESAMES (Tokyo), 2009 Microeconomics Workshop at Osaka University (Osaka), 2009 NBER-NSF Time Series (University of California, Davis), 26th Meeting of the Canadian Econometrics Study Group 2009 (Ottawa), All UC Econometrics Conference 2009 (University of California, Riverside), 2010 CIRANO Revealed Preference Conference (Montreal), 27th Meeting of the Canadian Econometrics Study Group 2010 (Vancouver), All UC Econometrics Conference 2009 (University of California, Riverside), 2010 CIRANO Revealed Preference Conference (Montreal), 27th Meeting of the Canadian Econometrics Study Group 2010 (Vancouver), St Louis Fed Handbook of Forecasting

Conference 2011 (St Louis), AEA/ES North American Winter Meeting 2013 (San Diego), EEA/ESEM Meeting 2013 (Gothenburg), National Bank of Poland 2014, High Dimensional Time Series in Macroeconomics and Finance 2015 (Vienna, Austria), 2015 NBER-NSF Time Series Conference (Vienna, Austria), 2016 CIREQ Econometrics conference in honor of Jean-Marie Dufour (Montreal, Canada), SCE 22nd International Conference on Computing in Economics and Finance CEF 2016 (Bordeaux, France), Greater NY Area Econometrics Colloquium 2017 (Brown University), Greater NY Area Econometrics Colloquium 2019 (U Penn).

SEMINAR PRESENTATIONS:

University of California, San Diego (2002); University of Michigan (2002); University of Wisconsin, Madison (Business School) (2002); Brown University (2002); Credit Commercial de France, Paris (2002); Pompeu Fabra University (2002); University of Southern California (2002); University of California, Los Angeles (2003); University of California, Riverside (2003); University of Technology, Sydney (2003); University of New South Wales, Sydney (2003); Texas A&M University (2003); Rice University (2003); University of Texas, Austin (2003); Penn State University (2004); Duke University (2004); University of Montreal (2004); University of California, Berkeley (2004); CREST, Paris (2004); Indiana State University (2004); Federal Reserve Bank of St Louis (2004); University of Utah (Business School) (2005); SMU (2005); Ohio State University (2005); University of California, Davis (2005); Northwestern University (2005); University of California, Berkeley (2005); University of Zurich (2006); London School of Economics (2006); Oxford University (2006), CREST (2006), IDEI Toulouse (2007), University of Michigan (2007), Michigan State University (2007), University of Montreal (2007), Princeton University (2007), Simon Fraser University (2008), Concordia University (2008), Brown University (2008), Yale University (2008), University of California, Los Angeles (2008), University of California, Berkeley (2008), Stanford University (2008), University of Aarhus, Denmark (2008), University College London, UK (2008), IDEI Toulouse (2008); Columbia University (2008), University of Pennsylvania (2008), Rice University (2008), MIT Econometrics Lunch (2008), Iowa State University (2009), University of British Columbia, Vancouver (2009), University of Chicago, Economics (2009), Boston College (2009), Harvard University (2009), Boston University (2009), USC (2009), University of California, Davis (2009), Ecole Polytechinque (2009), University of California, Riverside (2010), Northwestern University (2010), University of Wisconsin Madison (2010), Penn State University (2012), USC (2014), UC Davis (2014), University of Texas Austin (2014), University of Rochester (2014), Montreal Econometrics Seminar (2014), UCLA (2015), New York University, Abu Dhabi (2015), University of Manchester (2015), Oxford University (2015), Sciences Po (2016), Cambridge University (2016), Georgetown University (2016), Washington University (2016), USC (2016), Northwestern University (2016), NYU (2017), University of Toronto (2017), Columbia (2017), Boston University (2017), U Penn (2018), Amazon (2018), CUNY Stony Brook (2021), Federal Reserve Board (2021).

Last updated: 29 September 2021