Mohitosh Kejriwal

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CONTACT INFORMATION

Department of Economics
Daniels School of Business
Purdue University
155 South Grant Street, Young Hall 913
West Lafayette IN 47907
USA

Phone: (765) 494-4503
Email: mkejriwa@purdue.edu
Web: https://mohitoshk.weebly.com/

CURRENT POSITION

Professor of Economics, Daniels School of Business, Purdue University, 2023-

PAST POSITIONS

Associate Professor of Economics, Daniels School of Business (formerly Krannert School of Management), Purdue University, 2013-2023
Assistant Professor of Economics, Krannert School of Management, Purdue University, 2007-2013
Visiting Researcher, Department of Economics, Boston University, Fall 2014
Visiting Assistant Professor of Economics, University of Illinois at Urbana Champaign, Fall 2012

FIELDS OF INTEREST

Theoretical and Applied Econometrics

DOCTORAL STUDIES

Ph.D., Economics, Boston University, Boston, MA
Dissertation: "Structural Change in Cointegrated Systems – Theory and Applications"
Dissertation Advisor: Pierre Perron
Date of Completion: May 2007

PRE-DOCTORAL STUDIES

M.S. in Quantitative Economics (with distinction), Indian Statistical Institute, 2002
B.Sc. (Honors) in Economics, St. Xavier's College, University of Calcutta, 2000

TEACHING EXPERIENCE

Graduate (Ph.D.):

Probability and Statistics (ECON 670), Purdue University
Econometrics II (ECON 672), Purdue University
Time Series Econometrics (ECON 673), Purdue University
Topics in Advanced Panel Data Econometrics (ECON 690), Purdue University
Topics in Advanced Time Series Econometrics (ECON 690), Purdue University
Topics in Economic Forecasting (ECON 690), Purdue University
Time Series Analysis for Economics (ECON 576), UIUC

Undergraduate:

Econometrics (ECON 360), Purdue University

PROFESSIONAL AFFILIATIONS

American Economic Association, American Statistical Association, Econometric Society

AWARDS/HONORS

Invited to contribute a feature paper for the journal "Econometrics", September 2022
2021 Denis Sargan Econometrics Prize for "the best (unsolicited) article published in *The Econometrics Journal* in a given year, by anyone who is within five years of receiving their doctorate." (prize awarded to co-author/Ph.D. student)
Krannert Distinguished/Outstanding Teacher, Purdue University, Fall 2015-Spring 2021 (recognition received for each semester taught)
Keynote Speaker, International Symposium on Econometrics, Operations Research, and Statistics (ISEOS), Ankara, February 2020
University Faculty Scholar, Purdue University, 2014-2019
Jay N. Ross Young Faculty Scholar Award, Purdue University, 2013
Purdue Research Foundation Summer Faculty Grant, 2011
Purdue CIBER Research Award, 2011
John and Mary Willis Young Faculty Scholar Award, Purdue University, 2009
Conference Grant for Young Researchers, *Journal of Applied Econometrics,* Fall 2006
Special Research Fellowship, Boston University, Spring 2005-06, Fall 2006
Summer Research Grant, Boston University, Summer 2004, Summer 2006
Teaching Fellowship, Boston University, Fall 2002-Spring 2004, Spring 2007
M.R. Iyer Memorial Award for Outstanding Performance in the Master's Program, Indian Statistical Institute, 2002

Awards for Academic Excellence, Indian Statistical Institute, 2000-2001, 2001-2002 Graduate Stipend for M.S. (Q.E.) Program, Indian Statistical Institute, 2000-2002

REFEREE EXPERIENCE

Annals of Statistics, Canadian Journal of Economics*, China Economic Review*, Communications in Statistics – Theory and Methods*, Computational Statistics and Data Analysis, Econometrics*, Econometric Reviews*, Econometric Theory*, Econometrics Journal*, Economics Bulletin, Economics Letters, Electronic Journal of Statistics, Empirical Economics*, Energy Economics, European Economic Review*, Global Finance Journal, Hongkong Research Grants Council, International Economic Review, Journal of Applied Econometrics*, Journal of Business and Economic Statistics*, Journal of Econometrics*, Journal of Empirical Finance*, Journal of Nonparametric Statistics, Journal of Statistical Computation and Simulation, Journal of Statistical Planning and Inference, Journal of Time Series Analysis*, Journal of Time Series Econometrics*, National Science Foundation (NSF), North American Journal of Economics and Finance, Oxford Bulletin of Economics and Statistics*, Social Sciences and Humanities Research Council, Statistical Papers, Studies in Nonlinear Dynamics and Econometrics**

**indicates multiple reviews for the same journal/agency*

REFEREED PUBLICATIONS

[21] "An Improved Procedure for Retrospectively Dating the Emergence and Collapse of Bubbles," (with Linh Nguyen and Pierre Perron), forthcoming in *Journal of Time Series Analysis.*

[20] "Inference in Mildly Explosive Autoregressions under Unconditional Heteroskedasticity," (with Xuewen Yu), forthcoming in *Econometric Theory*.

[19] "The Efficacy of Ability Proxies for Estimating the Returns to Schooling: A Factor Model-Based Evaluation," (with Xiaoxiao Li, Linh Nguyen, and Evan Totty), 2024, *Journal of Applied Econometrics* 39, 3-21.

[18] "Multistep Forecast Averaging with Stochastic and Deterministic Trends," (with Linh Nguyen and Xuewen Yu), 2023, *Econometrics* 11(4):28.

[17] "Revisiting the Democracy-Growth Nexus: New Evidence from a Dynamic Common Correlated Effects Approach," (with Haiqing Zhao), to appear in *A Festschrift in Honor of Professor Nityananda Sarkar* (edited by Anil K. Bera and Srikanta Kundu), *Springer International.*

[16] "A Two Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models," (with Pierre Perron and Xuewen Yu), 2022, *Journal of Time Series Analysis* 43, 219-237.

[15] "Generalized Forecast Averaging in Autoregressions with a Near Unit Root" (with Xuewen Yu), 2021, *Econometrics Journal* 24, 83-102. [Winner of the **Denis Sargan Econometrics Prize**]

[14] "Bootstrap Procedures for detecting Multiple Persistence Shifts in Heteroskedastic Time Series," (with Xuewen Yu and Pierre Perron), 2020, *Journal of Time Series Analysis* 41, 676-690.

[13] "Multidimensional Skills and the Returns to Schooling: Evidence from an Interactive Fixed Effects Approach and a Linked Survey-Administrative Dataset" (with Xiaoxiao Li and Evan Totty), 2020, *Journal of Applied Econometrics* 35, 548-566. [Accepted: 2019]

[12] "A Robust Sequential Procedure for Estimating the Number of Structural Changes in Persistence," 2020, *Oxford Bulletin of Economics and Statistics* 82, 669685. [Accepted: 2019]

[11] "On the Power of Bootstrap Tests for Stationarity: A Monte Carlo Comparison," (with Sevan G. Gulesserian), 2014, *Empirical Economics* 46, 973-998.

[10] "Breaks, Trends and Unit Roots in Commodity Prices: A Robust Investigation," (with Atanu Ghoshray and Mark Wohar), 2014, *Studies in Nonlinear Dynamics and Econometrics* 18, 23-40.

[9] "Unit Roots, Level Shifts and Trend Breaks in Per Capita Output: A Robust Evaluation," (with Claude Lopez), 2013, *Econometric Reviews* 32, 892-927.

[8] "Wald Tests for detecting Multiple Structural Changes in Persistence," (with Pierre Perron and Jing Zhou), 2013, *Econometric Theory* 29, 289-323.

[7] "A Note on Estimating a Structural Change in Persistence," (with Pierre Perron), 2012, *Economics Letters* 117, 932-935.

[6] "A Sequential Procedure to Determine the Number of Breaks in Trend with an Integrated or Stationary Noise Component," (with Pierre Perron), 2010, *Journal of Time Series Analysis* 31, 305-328.

[5] "Testing for Multiple Structural Changes in Cointegrated Regression Models," (with Pierre Perron), 2010, *Journal of Business and Economic Statistics,* 28, 503522.

[4] "Tests for a Mean Shift with Good Size and Monotonic Power," 2009, *Economics Letters* 102, 78-82.

[3] "The Limit Distribution of the Estimates in Cointegrated Regression Models with Multiple Structural Changes," (with Pierre Perron), 2008, *Journal of Econometrics* 146, 59-73.

[2] "Data Dependent Rules for the Selection of the Number of Leads and Lags in the Dynamic OLS Cointegrating Regression," (with Pierre Perron), 2008, *Econometric Theory* 24, 1425-1441.

[1] "Cointegration with Structural Breaks: An Application to the Feldstein-Horioka Puzzle," 2008, *Studies in Nonlinear Dynamics and Econometrics* 12, Article 3.

WORKING PAPERS/CURRENT PROJECTS

[4] "A Generalized Model Selection Approach to Date-Stamping Multiple Bubbles," (with Linh Nguyen and Pierre Perron).

[3] "Human Capital, Signaling, or Ability Bias? - A Factor Model-Based Decomposition of the Returns to Schooling," (with Xiaoxiao Li and Evan Totty).

[2] "Testing for Multiple Bubbles," (with Pierre Perron and Xuewen Yu).

[1] "The Nature of Persistence in Euro Area Inflation: A Reconsideration" [Permanent Working Paper]

CONFERENCE/SEMINAR PRESENTATIONS

Department of Economics, UIUC, April 2025 (scheduled)
North American Summer Meeting of the Econometric Society, Nashville, June 2024
Department of Economics, UIUC, September 2023
Midwest Econometrics Group Meeting, East Lansing, October 2022
Winter School 2021 (virtual), organized by the Centre for Development Economics, Delhi School of Economics and the Econometric Society, December 2021
Southern Economic Association Meeting, Houston, November 2021
Department of Economics, Western Michigan University, March 2021
Keynote Speaker, International Symposium on Econometrics, Operations Research, and Statistics (ISEOS), Ankara, February 2020
Midwest Econometrics Group Meeting, Columbus, October 2019
North American Summer Meeting of the Econometric Society, Seattle, June 2019
Boston University Pi Econometrics Conference, Boston, March 2019
27th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, Dallas, March 2019
Midwest Econometrics Group Meeting, Madison, October 2018
Joint Statistical Meetings, Vancouver, July 2018
North American Summer Meeting of the Econometric Society, Davis, June 2018
Department of Economics, UIUC, December 2017
Joint Statistical Meetings, Baltimore, August 2017
Department of Statistics, University of Michigan, February 2016
Indian Statistical Institute, Kolkata, January 2016
Joint Statistical Meetings, Chicago, August 2016
Joint Statistical Meetings, Seattle, August 2015
Joint Statistical Meetings, Boston, August 2014
Department of Economics, Wayne State University, March 2013
Department of Economics, University of North Carolina at Chapel Hill, March 2013
21st Annual Meeting of the Midwest Econometrics Group, Chicago, October 2011
Joint Statistical Meetings, Miami, August 2011
Department of Economics, Michigan State University, December 2010
Department of Economics, Ohio State University, November 2010
20th Annual Meeting of the Midwest Econometrics Group, St. Louis, October 2010
Joint Statistical Meetings, Vancouver, August 2010
Invited Speaker, International Conference in celebration of the 90th Birth Anniversary of Professor C.R. Rao, Indian Statistical Institute, Kolkata, January 2010
Invited Speaker, Time Series Workshop in memory of Professor Clive Granger, Indian Statistical Institute, Kolkata, January 2010
Joint Statistical Meetings, Washington, D.C., August 2009
North American Summer Meeting of the Econometric Society, Boston, June 2009
Division of Economics and Finance, West Virginia University, May 2009

42nd Annual Meeting of the Canadian Economics Association, Vancouver, June 2008
Department of Economics, Purdue University, February 2007
Department of Economics, University of Wisconsin-Milwaukee, February 2007
Department of Economics, University of Oklahoma, January 2007
Conference on Breaks and Persistence in Econometrics, London, December 2006
16th Annual Meeting of the Midwest Econometrics Group, Cincinnati, October 2006
NBER-NSF Time Series Conference CIREQ, Montreal, September 2006
Workshop on Nonlinear Dynamics and Time Series Analysis, Udine, Italy, August 2006

SERVICE

Economics Executive Committee (EEC), Purdue University, 2022-23
Economics Doctoral Admissions Committee, Purdue University, 2012-2013, 2022-present
Co-Chair, Economics Doctoral Admissions Committee, Purdue University, 2013-2017
Faculty Mentor for First Year Economics Doctoral Students, Purdue University, 2020-2022
Faculty Judge, Krannert Research Symposium, Purdue University, 2016, 2019, 2020
Krannert STAR Policy Committee, Purdue University, 2019
Committee on Research Integrity, Purdue University, 2016-2019
Organizing Committee, Midwest Econometrics Group (MEG) Meetings, 2009-2014
Promotion and Tenure Committee, Purdue University, 2013-present
Economics Department Head Selection Advisory Committee, Purdue University, 2013
PRF Research Grant Competition Reviewer, Purdue University, 2013, 2020
Economics Faculty Recruitment Committee, Purdue University, 2007-present

STUDENT ADVISING

Doctoral Committee Chair/Co-Chair (4): Evan Totty (Placement: Economist, U.S. Census Bureau), Haiqing Zhao (Placement: Research Fellow, National University of Singapore), Xuewen Yu (Placement: Assistant Professor, Fudan University), Linh Nguyen (in progress).

Doctoral Committee Member (16): Anca Cristea (Placement: Assistant Professor, University of Oregon); Abigail Morgan (Civil Engineering, Placement: National Highway Transportation Safety Administration, Washington DC); Joshua Austin (Placement: Assistant Professor, Ohio University); Fatemeh Momeni (Placement: Postdoctoral fellow, University of Chicago); Andrew Meisner (Placement: Amazon); Kan Yue (Assistant Professor, Xavier University); Sebastian Linde (Placement: Assistant Professor, Grand Valley State University); Jiatong Zhong (Placement: Assistant Professor, University of Alberta); Hajime Shimao (Placement: Research Fellow, Santa Fe Institute); Paul Thomas (Placement: Vocational Economics, Inc.); Somnath Das (Placement: Discover Financial Services); Didun Peng (Placement: Walmart); Xiaotian Liu (Placement: Assistant Professor, Huazhong Agricultural University); Debasmita Das (Placement: Postdoctoral Fellow, Georgia Institute of Technology); Chenzhong Wu (Placement: Visiting Assistant Professor of Statistics, Purdue University); Yaling Qi (in progress).

Master's Degree Advisory Committee Member (6): Zhigang Deng (Economics), Ross Winegar (Economics), Sevan G. Gulesserian (Economics), Linjing Wang (Political

Science), Jung H. Koh (Hospitality & Tourism Management), Jing Pan (College of Technology).

LANGUAGES: English (fluent), Bengali (Native), Hindi (Conversational)

CITIZENSHIP: USA

REFERENCES: Available Upon Request