# Prof. Dr. Christoph H. Hanck


**Contact Information**

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**Research Interests**

Nonstationary Panel Data, Macroeconometrics, Multiple Testing

**Education**

**Technische Universität Dortmund**, Germany — October 2004 – April 2007
Ph.D. in Economics, grade: summa cum laude

- Dissertation: "Testing in Nonstationary and Dependent Panels with Applications to Purchasing Power Parity", Advisor: Walter Krämer

**Universität Münster**, Germany — October 2001 – April 2004
Diploma (equiv. M.Sc.), Economics

**Universität Hagen**, Germany — October 1999 – September 2001
Vordiplom, Economics (jointly with civil service)

**Awards and Grants**

- Fellow of the SOM Research Institute of the Rijksuniversiteit Groningen, 2010 - now
- Best Poster Award, "Model uncertainty & selection in complex models"-conference, 2011
- Best Dissertation at the Faculty of Business & Economics, TU Dortmund, in 2007
- Best Poster Award "Joint Statistical Meeting DAGStat", Bielefeld 2007
- Full Graduate Studies Fellowship 2004 – 2007 at Ruhr Graduate School in Economics (RGS).
- Best Diploma at the Faculty of Business & Economics, Münster in 2003/04 (among appr. 250) and Alfred-Müller-Armack-Award for an "Outstanding Diploma's Thesis in Economics", 2004
- Scholar of the German National Academic Foundation, 2002 – 2004
- EU-grant for "Canadian-European Cooperation on Regulatory Issues in Natural Resources, Environment and Energy Studies", 2002
- Award for best Abitur (among appr. 120, grade: 1.0), 1999

**Professional and Academic Experience**

**Universität Duisburg-Essen**, Germany — August 2012 –
Full Professor of Econometrics

**Rijksuniversiteit Groningen**, The Netherlands — April 2012 – July 2012
Associate Professor Statistics and Econometrics

**Rijksuniversiteit Groningen**, The Netherlands — August 2009 – March 2012
Assistant Professor Statistics and Econometrics

**Universiteit Maastricht**, The Netherlands — May 2008 – July 2009
Postdoctoral Researcher

**Technische Universität Dortmund**, Germany — May 2007 – April 2008
Researcher Dept. of Statistics, DFG Sonderforschungsbereich 475 "Complexity Reduction in Multivariate Data Structures"

**Universität Münster**, Germany — January 2003 – September 2004

Research and Teaching Assistant, Chair of Empirical Economics (B. Wilfling)

**Refereed Publications**

18. (201x). "Combining Non-Cointegration Tests". In: *Journal of Time Series Analysis* (with Christian Bayer)
17. (201x). "Multiple Testing for Output Convergence". In: *Macroeconomic Dynamics* (with Thomas Deckers) [DOI]
16. (201xa). "An Intersection Test for Panel Unit Roots". In: *Econometric Reviews*
15. (201xb). "Do Panel Cointegration Tests Produce 'Mixed Signals'?" In: *Annales d'Économie et de Statistique*
14. (2012a). "Multiple Unit Root Tests under Uncertainty over the Initial Condition: Some Powerful Modifications". In: *Statistical Papers* 53.3, pp. 767–774 [DOI]
13. (2012b). "Unit Root Testing in Heteroskedastic Panels using the Cauchy Estimator". In: *Journal of Business & Economic Statistics* 30, pp. 256–264 (with Matei Demetrescu) [DOI]
12. (2012a). "A Simple Nonstationary-Volatility Robust Panel Unit Root Test". In: *Economics Letters* 117, pp. 10–13 (with Matei Demetrescu) [DOI]
11. (2012b). "On the Asymptotic Distribution of a Unit Root Test against ESTAR Alternatives". In: *Statistics & Probability Letters* 82, pp. 360–364 [DOI]
10. (2011). "Now, Whose Schools are Really Better (or Weaker) than Germany's? A Multiple Testing Approach". In: *Economic Modelling* 28.4, pp. 1739–1746 [DOI]
9. (2011). "The Exact Bias of $S^2$ in Linear Panel Regressions with Spatial Autocorrelation". In: *Economics Letters* 110.1, pp. 67–70 (with Walter Krämer) [DOI]
8. (2010). "Are PPP Tests Erratically Behaved? Some Panel Evidence". In: *International Review of Applied Economics* 24.2, pp. 203–221 (with Guglielmo M. Caporale) [DOI]
7. (2009c). "For Which Countries did PPP hold? A Multiple Testing Approach". In: *Empirical Economics* 37, pp. 93–103 [DOI]
6. (2009b). "Cross-Sectional Correlation Robust Tests for Panel Cointegration". In: *Journal of Applied Statistics* 36.7, pp. 817–833 [DOI]
5. (2009a). "A Meta Analytic Approach to Testing for Panel Cointegration". In: *Communications in Statistics - Simulation and Computation* 38.5, pp. 1051–1070 [DOI]
4. (2009). "More on the F-test under Nonspherical Disturbances". In: *Statistical Inference, Econometric Analysis and Matrix Algebra* 4, pp. 179–184 (with Walter Krämer)
3. (2009). "Cointegration Tests of PPP: Do They Also Exhibit Erratic Behaviour?" In: *Applied Economics Letters* 16.1, pp. 9–15 (with Guglielmo M. Caporale) [DOI]
2. (2008). "The Error-in-Rejection Probability of Meta Analytic Panel Tests". In: *Economics Letters* 101, pp. 27–30 [DOI]
1. (2008). "OLS-based Estimation of the Disturbance Variance under Spatial Autocorrelation". In: *Recent Advances in Linear Models and Related Areas* 18, pp. 357–366 (with Walter Krämer)

**Other**

1. (2011). "Mostly harmless econometrics" by J. Angrist und J.-S. Pischke, book review, in: *Statistical Papers* 52(2): 503-504 [DOI]
2. (2009). "Stochastische Integration und Zeitreihenmodellierung" by Uwe Hassler, book review, in: *Statistical Papers* 50(3), S. 677-679 [DOI]
3. (2003). "Der Fiskus steuert mit", in: *iwd* 29(17), S. 8
4. (2003). "Erfolgskontrolle in der Klimapolitik", in: *Vierteljahreszeitschrift zur empirischen Wirtschaftsforschung* 30(1), S. 5-13 (with Gerhard Voss)

**Research Papers**

19. "Nonstationary-Volatility Robust Panel Unit Root Tests and the Great Moderation"
20. "Variable Selection via Multiple Testing with an Application to Growth Econometrics" (with Thomas Deckers)
21. "Robust IV Estimators for Autoregressive Processes under Nonstationary Error Volatility" (with Matei Demetrescu)
22. "Nonlinear IV Panel Unit Root Testing under Structural Breaks in the Error Variance" (with Matei Demetrescu)
23. "IV-Based Cointegration Testing in Dependent Panels with Time-Varying Variance" (with Matei Demetrescu and Adina Tarcolea)
24. "Non-Cointegration Panel Tests Robust to Time-Varying Variance" (with Matei Demetrescu, work in progress)
25. "On the use of the Arellano-Bond estimator" (with Laura Spierdijk and Tom Wansbeek, work in progress)

**Presentations**

(cf. publication/research paper number for topic)

2012 Panel Data Conference, Paris: [23]; ESEM, Malaga: [23]; Verein f. Socialpolitik, Göttingen: [23]

2011 Invited talk, Johann Bernoulli Institute for Mathematics, Groningen [17]; Model uncertainty & selection in complex models, Groningen: [20]; Rimini Time Series Workshop [21, by coauthor]; Conference in Honor of M. Hashem Pesaran, Cambridge [13, by coauthor]; 3rd Amsterdam-Bonn econometric workshop: [13]; Invited talk, U Essen: [21]; Invited talk, U Hannover: [21]; Statistische Woche, Leipzig; Invited talk, U Düsseldorf: [21]; Macroeconometric Workshop, Halle [12]; Christmas Meeting of German Economists Abroad, Berlin: [23]

2010 Invited talk, IHS Vienna: [18]; Joint Statistical Meeting Deutsche Arbeitsgemeinschaft Statistik, Dortmund: [20]; NAKE day, Utrecht: [17]; Clive Granger Memorial Conference, Nottingham: [18] (Poster); Netherlands Econometric Study Group, Leuven: [21]; 16th Panel Data Conference, Bonn: [12]; European Economic Association, Glasgow: [20]; Verein f. Socialpolitik, Kiel: [17, 13, by coauthor]; Invited talk, U Maastricht: [21]

2009 Stochastic Models & Applications, Aachen: [19]; Invited talk, U Basel: [19]; Invited talk, U Groningen: [18]; Invited talk, U van Amsterdam: [18]; Invited talk, U Aachen: [18]; Pfingsttagung der Deutschen Statistischen Gesellschaft, Merseburg: [18]; Invited talk, U Münster: [18]; 15th Conference on Panel Data, Bonn: [19]; Verein f. Socialpolitik, Magdeburg: [18]; Nordic Econometric Meeting, Lund: [18]; Talk, U Groningen: [20]; Invited talk, Tinbergen Institute, Amsterdam: [18]

2008 Invited talk, U Münster: [7]; CFE, Neuchâtel: "Is double trouble? How to combine cointegration tests"; Verein f. Socialpolitik, Graz: [16]; Factor Structures for Panel and Multivariate Time Series Data, Maastricht: [16] (Poster); Invited talk, U Köln: [16]; Invited talk, U Dortmund: "Multiple Testing in Panel Time Series"; Christmas Meeting of German Economists Abroad, Bonn: "Is double trouble? How to combine cointegration tests"

2007 Italian Congress of Econometrics and Empirical Economics, Rimini: [7]; RGS Conference, Dortmund: [2]; Joint Statistical Meeting Deutsche Arbeitsgemeinschaft Statistik, Bielefeld: [2] and [1] (Poster); Invited talk, U Maastricht: "Testing in Nonstationary and Dependent Panels with Applications to Purchasing Power Parity"; Austrian Economic Association, Klagenfurt: [1] ; 13th Conference on Computing in Economics and Finance, Montréal: [15] (Poster); Statistische Woche, Kiel: [1]; Verein f. Socialpolitik, München: [7]

2006 Workshop German Statistical Society, Berlin: "New Tests for Panel Cointegration"; Econometric Society, Far Eastern Meeting, Beijing: [15]; Statistische Woche, Dresden: [6]; 5e Journée d'Économétrie, Paris: [7]; DIW Macroeconometric Workshop, Berlin: [7]

2004 1st Lindau Meeting of the Bank of Sweden Nobel Prize Winners in Economics

## Service

Referee: Allgemeines Statistisches Archiv, Advances in Statistical Analysis (3), Annals of Econometrics, Applied Economics Quarterly, Bulletin of Economic Research, Computational Statistics, Econometric Reviews (3), Economic Modelling (2), Économie Internationale, Economics: E-Journal, Economics Letters, Empirical Economics (2), German Economic Review (8), J. of Applied Statistics (3), J. of Econometrics (2), J. of Empirical Finance, J. of Money, Credit and Banking, Oxford Bulletin of Economics and Statistics (2), Quantitative Finance, Statistical Papers, Studies in Nonlinear Dynamics & Econometrics

Ph.D. Committee member: Dorothea Schipp and Pavel A. Stoimenov (both Statistics, TU Dortmund, 2008)

Supervision of MSc theses: Thomas Deckers (U Maastricht, 2009), Roman Daukuls, Pieter Tromp (U Groningen, 2011), supervision of BSc theses in Maastricht and Groningen

Tutor for first-year econometrics, honors and research master students

Lecturer at "student-for-a-day" recruitment events

Coordinator double-degree program with Fudan University, Shanghai

Coordinator statistics of the reform of BSc/MSc-programs in econometrics, U Groningen, 2011

Local Organization of the Netherlands Econometric Study Group Meeting 2012

## Teaching Experience

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| Spring 2012 | Time Series Analysis (MSc Economics, U Essen) |
| Spring 2011 | Time Series Econometrics (Ph.D. Economics, RGS) |
| Fall 2010 and 2011 | Essential Econometrics (Honors College, U Groningen) |
| Summer 2010 - 2012 | Statistical Modelling (BSc Econometrics, U Groningen) |
| Spring 2010 | Sampling and Estimation (BSc Econometrics, U Groningen) |
| Winter 2009 - 2011 | Dynamic Econometrics (BSc Econometrics, U Groningen) |
| Fall 2009 - 2011 | Mathematical Statistics (BSc Econometrics, U Groningen) |
| Fall 2008 | Forecasting for Economics and Business (BSc Economics, U Maastricht) |
| Winter 2007 | Econometrics (MSc Statistics, U Dortmund) |
| Winter 2005 and 2006 | Probability Theory and Matrix Algebra (Ph.D. Economics, RGS) |
| Winter 2005 and 2006 | Econometrics I (Teaching Assistant, Ph.D. Economics, RGS) |
| Summer 2004 | Econometrics I (Teaching Assistant, MSc Economics, U Münster) |

## Relevant Skills

- Languages: Native in German; Fluent in English, Dutch and French; beginning in Spanish
- Software: Fluent in Gauss, EViews, Maple, Stata, LaTeX; intermediate in Rats, R

## Memberships

Econometric Society, Deutsche Statistische Gesellschaft, Verein für Socialpolitik, NESG

## Personal Information

Born in Dorsten, Germany on August 3, 1979. Married, two children.

July 2012

Christoph Hanck