

## Shakeeb Khan

Department of Economics  
Duke University Durham, NC 27708

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Marital Status: Married

Citizenship: Joint U.S. and Canadian

### Education:

- Princeton University, Ph.D., 1997 Dissertation Title: “Two-Step Estimation of Semi-parametric and Nonparametric Quantile Regression Models”  
Supervised by J.L. Powell
- University of Toronto, M.Sc., Statistics, 1995
- McGill University, B.A. Economics/Mathematics, 1992

**Fields of Interest:** Econometrics, Applied Econometrics

### Professional Experience:

- Professor of Economics, Duke University, July 2011-2016 (on leave, July 2016-present)
- Visiting Professor of Economics, University of Maryland, Spring 2013.
- Visiting Professor of Economics, University of Toronto, Fall 2012.
- Visiting Professor of Economics, UT-Austin, Spring 2012.
- Associate Professor (Tenured), Duke University, July 2006-July 2011.
- Associate Professor (Tenured), University of Rochester, May 2002-July 2006.
- Visiting Associate Professor, Duke University, September 2005-December 2005.
- Visiting Associate Professor, University of Michigan, September 2002-December 2002.
- Assistant Professor, University of Rochester, August 1998- May 2002

- Assistant Professor, University of Virginia, Sept 1997 -July 1998.

### **Awards/Grants:**

- Selected as member of *Journal of Econometrics Fellows*, fall 2013..
- NSF Grant SES-1060543 awarded December 2010 for the proposal “Inference in Non-linear Models with Endogeneity”. (\$269491)
- NSF Grant SES-0452364 awarded December 2004 for the proposal ”Estimation of Cross-Sectional and Panel Data Duration Models with General forms of Censoring”. (\$44742)
- NSF Grant SES-0213621 awarded March 2002 for the proposal ”Estimation of Binary Choice and Nonparametric Censored Regression Models”. (\$20000)

### **Publications**

- “Informational Structure and Statistical Information in Discrete Response Models” (with D. Nekipelov) *Quantitative Economics*, (2017), forthcoming.
- “Identification of Panel Data Models with Endogenous Censoring” (with M. Ponomareva and E. Tamer) *Journal of Econometrics* , (2016), 194, 57-75.
- “On the Informational Content of “Special Regressors” in Heteroskedastic Binary Response Models” (with S. Chen and X. Tang) *Journal of Econometrics* , (2016), 193, 162-182.
- “Semiparametric Estimation of Program Impacts on Dispersion of Potential Wages (with S.H. Chen), *Journal of Applied Econometrics* , (2014), 29, 901-919.
- “Distribution-free estimation of Heteroskedastic binary response models in Stata” (with J. Blevins), *Stata Journal*, (2013), 13, 588-602.
- “Local NLLS Estimation of Semiparametric Binary Choice Models” (with J. Blevins), *Econometrics Journal*, (2013), 16, 135-160.
- “Roy Model Sorting and Non-Random Selection in VSL” (with T. DeLeire and C. Timmins), *International Economic Review*, (2013), 54, 279-306.

- “Distribution Free Estimation of Heteroskedastic Binary Choice Models using Probit Criterion Functions”, *Journal of Econometrics*, (2013), 172, 168-182 .
- “Sharpness in Randomly Censored Regression Models” (with M. Ponomareva and E. Tamer) *Economics Letters*, (2011), 113, 23-25.
- “Representation versus Assimilation: How do Preferences in College Admissions Affect Social Interactions?” (with P. Arcidiacono and J. Vigdor), (2011), *Journal of Public Economics*. (2011), 1,1-15.
- “Nonparametric Identification and Estimation in a Roy Model with Common Non-pecuniary Returns,” with P.Bayer and C. Timmins), *Journal of Business Economics and Statistics*, (2011), 29, 201-215.
- “Heteroskedastic Transformation Models with Covariate Dependent Censoring”(with E. Tamer, Y. Shin), *Journal of Business Economics and Statistics*, (2011), 29, 40-48..
- “Irregular Identification, Support Conditions, and Inverse Weight Estimation” (with E. Tamer), *Econometrica*, (2010), 6, 2021-2042.
- “Testing for Causal Effects in a Generalized Regression Model with Endogenous Regressors” (with J. Abrevaya and J. Hausman), *Econometrica*, (2010), 6, 2043-2061.
- “The Impact of Piped Water Provision on Infant Mortality in Brazil: a Quantile Panel Data Approach” (with S. Gamper-Rabindran and C. Timmins), *Journal of Development Economics* (2010), 92, 188-200.
- “Inference on Randomly Censored Regression Models Using Conditional Moment Inequalities” (with E. Tamer), *Journal of Econometrics*, (2009), 152, 104-119 .
- Comment on “The Identification Power of Equilibrium in Simple Games”, *Journal of Business Economics and Statistics*, (2008), 26, 294-295.
- “Semiparametric Estimation of Non-stationary Panel Data Censored Regression Models with Time Varying Factor Loads” (with S. Chen), *Econometric Theory* (2008), 24, 1149-1173.
- “Weighted and Two Stage Least Squares Estimation of Semiparametric Truncated Regressions” (with A. Lewbel), *Econometric Theory*, (2007), 23, 309-347.

- “Partial Rank Estimation of Duration Models with General Forms of Censoring” (with E. Tamer), *Journal of Econometrics*, (2007), 25, 251-280.
- “Nonparametric Identification and Estimation of a Censored Regression Model” (with S. Chen and G. Dahl, *Journal of the American Statistical Association, Theory and Methods*, (2005), 100, 212-221.
- “Rates of Convergence for Estimating Regression Coefficients in Heteroskedastic Discrete Response Models” (with S. Chen) *Journal of Econometrics*, (2003), 117, 245-278.
- “Semiparametric Estimation of Heteroskedastic Sample Selection Models” (with S. Chen) *Econometric Theory*, (2003), 19, 1040-1064
- “Quantile Regression Under Random Censoring”, (with Professors Bo Honore and James Powell), *Journal of Econometrics*, (2002), 109, 67-105.
- “Semiparametric Estimation of a Partially Linear Censored Regression Model”(with Professor Songnian Chen) *Econometric Theory*, (2001), 17, 567-590.
- “Two Stage Rank Estimation of Quantile Index Models”, *Journal of Econometrics*, (2001), 100, 319-355.
- “Two Step Estimation of Semiparametric Censored Regression Models” (with Professor James Powell) *Journal of Econometrics*, (2001), 103, 73-110.
- “Estimating Censored Regression Models in the Presence of Nonparametric Multiplicative Heteroskedasticity” (with Professor Songnian Chen) *Journal of Econometrics*, (2000), 98, 283-316.

## Working Papers

- “On Uniform Inference in Nonlinear Models with Endogeneity” (with D. Nekipelov)
- “Informational Content of Dynamic Discrete Response Panel Data Models” (with S. Chen and X.Tang)
- “Informational Content of Factor Structures in Simultaneous Discrete Response Models” (with A. Maurel and Y. Zhang)
- “Identification and Estimation of Dynamic Panel Data Multinomial Response Models” (with E. Tamer and F. Ouyang)

## **Recent Seminars:**

Fall 2006: Columbia, SUNY- Albany. Spring 2007: UC Berkeley, UW Madison, University of Kentucky, Stanford. Fall 2007: NC State, Yale, University of Chicago, University of Western Ontario, University of Toronto, UBC, Simon Fraser. Spring 2008: University of Indiana, Johns Hopkins University, Brown University, University of Minnesota, Harvard/MIT. Fall 2008: Carleton University, University of Ottawa, University of Virginia. Spring 2009: U Penn, NYU, Northwestern University. Fall 2009: Berkeley, Stanford Fall 2010: Oklahoma, Syracuse, UCL, LSE, Oxford. Spring 2011: Boston College, UNLV, Toulouse, University of Chicago (Booth), Warwick. Fall 2011: Penn State, Georgetown, Princeton, UC-Berkeley, Stanford, Aarhus. Spring 2012: UT Austin, NYU, BU, Texas A & M, Montreal. Fall 2012: University of Maryland, University of Michigan, University of Rochester, University of Vienna, Hong Kong University of Science and Technology, National University of Singapore, Singapore Management University, Wharton School. Fall 2013: Columbia, University of Toronto, UVA, Emory/Georgia State. Spring 2014: Tilburg University, Universitat Pompeu Fabra, UCL, University of Cambridge, CEMFI, CREST. Fall 2014: LSE, UBC/Simon Fraser, UW- Milwaukee. Spring 2015: Univeristy of Northern Arizona, SHUFE, Jiao Tong University. Fall 2015: Emory, MSU, Arizona, ASU. Spring 2015: Fudan, SHUFE, Melbourne, Monash. Fall 2016: Brown ,Rochester, Texas AM, Rice. Spring 2017: NUS, SMU, U Tokyo, UT-Austin.

## **Conference Participation:**

- Presented papers at North American Econometric Society Meetings, Summer 1998, Winter 1999, Summer 1999, Summer 2000, Summer 2001, Summer 2002, Summer 2003, Summer 2007, Winter 2008. European Econometric Society Meetings, Summer 2004, Summer 2005, Summer 2009. Econometrics at Rio, Summer 2006, SEA Meetings, Fall 2006. CEME Meeting in Pittsburgh, Fall 1998, CESG in Montreal, Fall 1999, CEME Meeting at the University of Rochester, Spring 2002, and World Congress of the Econometric Society Summer 2000, Summer 2005. Cowles (Econometrics)- 2012-2014. Southern Economics Association: 2007,2008,2010,2012,2013.
- Chaired sessions and discussed papers in North American Econometric Society Meetings, Summer 1998, Winter 1999, Winter 2002, Summer 2003, 2004.
- Served on Program Committee for Econometric Society World Congress Meetings, London, UK Summer 2005.

- Invited speaker at Joint Statistical Meetings, Seoul, Summer 2009, Salt Lake City, Summer 2007, Latin American Econometric Society Meetings, Fall 2007, 2013. Chinese Meetings of Econometric Society, Summer 2014, World Congress of Econometric Society, Summer 2015. Australasian Meetings Econometric Society, Summer 2016.

### **Referee Reports:**

Refereed articles submitted to International Economic Review, Journal of Applied Econometrics, Journal of Econometrics, Review of Economics and Statistics, Journal of Economics Business and Statistics, Econometric Theory, Journal of Multivariate Analysis, Journal of Time Series Analysis, Empirical Economics, Econometrica, Review of Economic Studies, Journal of the American Statistical Association, Bernoulli, Scandinavian Journal of Statistics, Journal of Human Resources, Annals of Statistics, National Science Foundation.

### **Editorial Service:**

Co Editor, *Journal of Business Economics and Statistics*, July 2012-July 2015.

Associate Editor, *Journal of Business Economics and Statistics*, July 2006- July 2012, *Journal of Econometric Methods*, July 2010 -present, *Econometrics Journal*, January 2012-present. *Econometrica*, July 2015-present. *Econometric Reviews*, January 2016-present.

### **Book Reviews:**

Ashenfelter, O., Levine, P. and D. Zimmerman (2001), *Statistics and Econometrics from A to Z*, Wiley, New York, NY.

### **Graduate Student Supervision:**

- Karen Tuerlinckx, PhD 11/99, Charles River, Washington, D.C.
- Keith Vorkink, PhD 10/99, BYU School of Management, Associate Professor.
- Stacey Chen, PhD 07/01, served as secondary advisor. Assistant Professor SUNY Albany.
- Irina Solyanik, PhD expected 06/02, served as joint primary advisor with Professor Douglas Hodgson. ,Numeric Investors, Boston, MA.
- In Huh, PhD, 06/04, currently working at Samsung, Research Division.
- Youngki Shin, primary advisor, PhD 06/07, Assistant Professor University of Western Ontario.

- Denis Nekipelov, joint primary advisor with Han Hong, PhD 05/08, Assistant Professor University of California Berkeley.
- Natalia Sizova, secondary advisor, PhD 05/09, Assistant Professor Rice University.
- Jason Blevins, joint primary advisor with Han Hong, PhD expected 06/10, Assistant Professor Ohio State University.
- Tae Suk Lee, secondary advisor, PhD 06/10, Lecturer, University of Auckland.
- Yichong Zhang, primary advisor, PhD 7/16, Singapore Management University
- Takuya Ura, secondary advisor, PhD 7/16, UC Davis
- Luis Candelaria, primary advisor, PhD 7/17, University of Warwick
- Fu Ouyang, primary advisor, PhD 7/17, Nankai University

## **University Committee Work:**

### University of Rochester

- Director of Graduate Studies, August 2003-January 2004.
- Director of Graduate Admissions, Spring 2004, 2005, 2006

### Duke University

- Graduate Placement Director, Fall 2006, 2007, 2008, 2014
- Director of Graduate Admissions, Spring 2007, 2008, 2009, 2014

## **References:**

- Professor James Powell Department of Economics Evans Hall University of California Berkeley, CA 94720-3880 (510) 643-0709
- Professor Bo Honore Department of Economics Fisher Hall Princeton University Princeton, NJ 08544-1021 (609) 258-4014
- Professor Arthur Lewbel Department of Economics Dept. of Economics Boston College Chestnut Hill, MA 02467 (617)-552-3678

## **Graduate Courses Taught:**

- Econ 342 (DU): Econometrics (Spring 2007-2014)
- Econ 395.3(DU): Nonlinear Statistical Models (Fall 2006)
- Econ 395A.01(DU): Topics in Applied Microeconometrics (Spring 2008)
- Econ 395.11(DU): Economic Prospectus Writing (Spring 2007,2008)
- Econ 395E.02(DU) Econometrics 3, (Fall 2009-2014)
- Econ 672 (UM): Introduction to Mathematical Statistics (Fall 2002)
- Econ 664(DU) Industrial Organization
- Econ 8825.01(BC) Topics in Econometrics



- Econ 519 (UR): Topics in Microeconometrics (Spring 1999,2005,2006 Fall 1998,2000,2001,2003)
- Econ 483 (UR): Introduction to Mathematical Statistics (Fall 1999)
- Econ 484 (UR): Econometrics (Fall 1999)
- Econ 485(UR): Econometrics (Spring 2005,2006)
- Econ 509 (UV): Introduction to Mathematical Economics (Fall 1997)

**Undergraduate Courses Taught:**

- Econ 188 (DU): Competitive Strategy and Industrial Organization (Fall 2008)
- Econ 231 (UR): Econometrics (Fall 1998,1999,2000,2003 Spring 2002)
- Econ 230 (UR): Economic Statistics (Spring 2001,2002)
- Econ 371 (UV): Introduction to Statistical Analysis (Spring 1998)