

## Matthew C. Harding

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ACADEMIC POSITIONS *Assistant Professor*, Stanford University, Department of Economics (2007-)  
*Faculty Fellow*, Stanford Institute for Economic Policy Research (2008-)  
*Lecturer*, University of Oxford, Merton College, (2001-2002)

EDUCATION **Massachusetts Institute of Technology**, Cambridge, MA  
Ph.D. Economics, Robert L. Bishop Fellowship (2002-2007)  
Dissertation: *Essays in Econometrics and Random Matrix Theory*  
Committee: Jerry Hausman, Whitney Newey, Victor Chernozhukov, Ricardo Caballero  
**University of Oxford**, Merton College, United Kingdom  
M.Phil., Economics (2000-2002)  
**University College London**, United Kingdom  
B.A. Economics and Philosophy, First Class Honours (1997-2000)

MAJOR GRANTS UPS Endowment Fund (2009-2010)  
Precourt Institute for Energy Efficiency (2008-2009)  
Presidential Fund for Innovation in International Studies (2008-2011)

HONORS AND AWARDS VPUE Award, Stanford University (2008)  
MIT World Economy Lab Merit Fellowship (2006)  
Russell Sage Summer Behavioral Institute Fellowship (2004)

INVITED ACADEMIC VISITS Centre for Microdata Methods and Practice, Institute for Fiscal Studies, June, London (2006, 2007)  
Institute for Mathematical Studies, Singapore National University (2005).  
Russell Sage Summer Behavioral Institute, Trento, Italy (2004)

WORKSHOPS ORGANIZED Stanford Institute for Theoretical Economics: “Advances in Nonparametric Econometrics” (2009)  
Department of Economics, Stanford University, Applied Econometrics Reading Group (2008)  
Stanford Institute for Theoretical Economics: “Complex Data in Economics and Finance” (2008)  
Department of Economics, MIT, Econometrics Lunch Seminar Series (2003-2007)  
Department of Mathematics, MIT, “Stochastic Eigenanalysis and its Applications” (2006)

RECENT PRESENTATIONS **Seminars:** U Toronto, UC Irvine, Chicago GSB, UC Davis, USC, UC Riverside, Harvard, MIT, BU  
**Conferences:** NBER-NSF Time Series, Montreal Economics of Interactions, All-UC Econometrics Meeting; Meeting on Methodology for Empirical Research, Harvard (invited); Society for Nonlinear Dynamics and Econometrics, SF Fed (invited); Econometric Society Winter Meeting (3); Radcliffe Seminar on Stochastics and Dependence, Harvard (invited); Econometric Society World Congress, London; CIREQ Financial Econometrics, Montreal; Symposium on Econometric Theory and Applications, Hong Kong; International Conference on Panel Data, Xiamen; Econometric Society Far Eastern Meeting, Taipei.

REFEREE EXPERIENCE Econometrica; Journal of Econometrics; JBES; American Economic Review; Quarterly Journal of Economics; Labor Economics; Journal of Multivariate Analysis; Economics of Transition; Empirical Economics; Oxford Bulletin of Economics and Statistics; Economic Inquiry; Journal of Forecasting; NSF; Austrian Science Foundation

### Publications

ECONOMETRICS Identification of Communities in High Dimensional Stochastic Networks (with K. K. Nair)

Estimating the Number of Factors and Lags in High Dimensional Dynamic Factor Models (with K.K. Nair)

Skewbit: A Likelihood Approach to Skewed Discrete Dependent Variables

Understanding Choice Intensity: A Poisson Mixture Model with Logit-based Random Utility Selective Mixing (with M. Burda and J. Hausman)

Least Squares Estimation of a Panel Data Model with Multifactor Error Structure and Endogenous Covariates (with C. Lamarche)

Reliable Subjective Beliefs: Unknown Unknowns and Economic Crises

Dynamic Panel Probit with Flexible Correlated Effects (with M. Burda), *Journal of Business and Economic Statistics*, revise and resubmit, 2009.

A Quantile Regression Approach for Estimating Panel Data Models using Instrumental Variables (with C. Lamarche), *Economic Letters* **104**(3), 133-135, 2009.

A Bayesian Mixed Logit-Probit Model for Multinomial Choice (with M. Burda and J. Hausman), *Journal of Econometrics*, **147**(2), 232 – 246, 2008

Flexible Parametric Estimation of the Taste Distribution in Random Coefficients Logit Models (with J. Hausman)

Finite Sample Bias Corrections for IV Estimation with Weak and Many Instruments (with J. Hausman)

Structural Estimation of High-Dimensional Factor Models

Explaining the Single Factor Bias of Arbitrage Pricing Models in Finite Samples, *Economics Letters*, **99**(1), 85 – 88, 2008

Using a Laplace Approximation to Estimate the Random Coefficients Logit Model by Non-linear Least Squares (with J. Hausman), *International Economic Review*, **48**(4), 1311-1328, 2007

POLICY ANALYSIS Liquidity Commonality and Pair Trading: Evidence from Exchange Outages (with P. Ma)

Living on a Budget: National Evidence on Price Search and Consumer Heterogeneity from Homescan Data (with M. Lovenheim)

Speculation and Oil Prices (with A. Pieschacon)

The Principal Agent Problem and Household Energy Consumption (with K. Gillingham and D. Rapson)

The Deterrent Effect of Expansions in Death-Penalty Eligibility Criteria, (with M. Frakes), *American Law and Economics Review*, 2009, forthcoming.

Do Global Factors Affects the US Economy?

Endogenous and Schumpeterian Economic Growth, in *Macroeconomics: Imperfections, Institutions and Policies*, Oxford University Press, 2006, with W. Carlin and D. Soskice

Exogenous Economic Growth, in *Macroeconomics: Imperfections, Institutions and Policies*, Oxford University Press, 2006, with Wendy Carlin and David Soskice

The Political Economy of Heterogeneous Development: Quantile Effects of Income and Education (with M. Alexander and C. Lamarche)

Agreement beyond Polarization: Spectral Network Analysis of Congressional Roll Call Votes

CORPORATE  
EXPERIENCE

GHE Advisors; Pitney Bowes; Lexecon; Europe Economics; Arthur Andersen

OTHER INTERESTS

Ancient Semitic history and languages; cuneiform writing; Akkadian (Old Babylonian)

10/11/2009