Mohitosh Kejriwal

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CONTACT INFORMATION

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CURRENT POSITION

Associate Professor (with tenure), Department of Economics, Krannert School of Management, Purdue University, since Fall 2013

PAST POSITIONS

Assistant Professor, Department of Economics, Krannert School of Management, Purdue University, Fall 2007 ~ Summer 2013
Visiting Assistant Professor, Department 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"
- Primary Advisor: Professor 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, University of Calcutta, 2000

TEACHING EXPERIENCE

Graduate (Ph.D):

Time Series Analysis for Economics (ECON 576), UIUC
Probability and Statistics (ECON 670), Purdue University
Econometrics II (ECON 672), Purdue University
Topics in Applied Time Series Analysis (ECON 690), Purdue University
Advanced Macroeconomics I (EC702), Boston University (TA)
Advanced Macroeconomics II (EC704), Boston University (TA)
Advanced Econometrics II (EC709), Boston University (TA)

Undergraduate:

Econometrics (ECON 360), Purdue University
Introductory Macroeconomic Analysis (EC102), Boston University
Introductory Microeconomic Analysis (EC101), Boston University (TA)
Introductory Macroeconomic Analysis (EC102), Boston University (TA)

RESEARCH EXPERIENCE

Research Assistant to Professor Pierre Perron, Boston University, Fall 2005

PROFESSIONAL AFFILIATIONS

American Economic Association, American Statistical Association

FELLOWSHIPS AND AWARDS

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 M.S. (Q.E.) 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

Canadian Journal of Economics, China Economic Review, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory*, Econometrics Journal*, Economics Bulletin, Economics Letters, Empirical Economics*, Energy Economics, Global Finance Journal, Hongkong Research Grants Council, Journal of Business and Economic Statistics*, Journal of Econometrics*, Journal of Statistical Planning and Inference, Journal of Time Series Econometrics, Oxford Bulletin of Economics and*

Statistics, Social Sciences and Humanities Research Council, Studies in Nonlinear Dynamics and Econometrics*

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

REFEREED PUBLICATIONS

[1] "On the Power of Bootstrap Tests for Stationarity: A Monte Carlo Comparison," (with Sevan G. Gulesserian), forthcoming in *Empirical Economics*

[2] "Breaks, Trends and Unit Roots in Commodity Prices: A Robust Investigation," (with Atanu Ghoshray and Mark Wohar) forthcoming in *Studies in Nonlinear Dynamics and Econometrics*

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

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

[5] "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.

[7] "Testing for Multiple Structural Changes in Cointegrated Regression Models," (with Pierre Perron), 2010, *Journal of Business and Economic Statistics*, 28, 503-522.

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

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

[10] "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.

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

WORKING PAPERS

[1] "The Nature of Persistence in Euro Area Inflation: A Reconsideration," [*Revise and Resubmit*]

[2] "The Asymptotic Properties of the Parameter Estimates in Autoregressive Models with a Break in Persistence," (with Pierre Perron)

WORK IN PROGRESS

"Testing Slope Homogeneity in Cointegrated Panels with Cross-Section Dependence"

"A New Approach to Detecting and Dating Asset Pricing Bubbles" (with Pierre Perron)

CONFERENCE/SEMINAR PRESENTATIONS

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

Organizing Committee, Midwest Econometrics Group (MEG) Meetings, since 2009
Co-Chair, Economics Doctoral Admissions Committee, Purdue University, since 2013
Economics Doctoral Admissions Committee, Purdue University, 2012 ~ 2013
Economics Department Head Selection Advisory Committee, Purdue University, 2013
PRF Research Grant Competition Reviewer, Purdue University, 2013
Economics Faculty Recruitment Committee, Purdue University, 2007 ~ present

STUDENT ADVISING

Masters Degree Advisory Committee Member: 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)

Ph.D Dissertation Committee Member: Anca Cristea (Economics, Placement: University of Oregon); Abigail Morgan (Civil Engineering, Placement: National Highway Transportation Safety Administration, Washington DC); Joshua Austin (Economics, ongoing)

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

CITIZENSHIP: Indian, U.S. Permanent Resident (Green Card)

REFERENCES: Available Upon Request