

Martin Burda

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ACADEMIC POSITIONS

2007 – present: Assistant Professor, Department of Economics, University of Toronto

EDUCATION

- Ph.D. in Economics, University of Pittsburgh, USA, 2007
 - Dissertation Title: “Essays in Semiparametric Econometrics and Panel Data Analysis”
 - Dissertation Advisors: Mehmet Caner, Jean-François Richard, Nese Yildiz
- M.A. in Economics, McGill University, Canada, 2001
- Bc./BSc. in Economics and Bus. Admin., University of Economics, Prague, Czech Republic and Uppsala University, Uppsala, Sweden (joint), 2000

RESEARCH SPECIALIZATION

- Econometrics (theoretical and applied), Bayesian Analysis

PUBLICATIONS

- "Panel Probit with Flexible Correlated Effects: Quantifying Technology Spillovers in the Presence of Latent Heterogeneity " (with M. Harding)
Journal of Applied Econometrics, forthcoming, 2012.
- "A Poisson Mixture Model of Discrete Choice" (with M. Harding and J. Hausman)
Journal of Econometrics, 166 (2), 184–203, 2012.
- "Bayesian Analysis of a Probit Panel Data Model with Unobserved Heterogeneity and Autocorrelated Errors" (with R. Liesenfeld and J.-F. Richard)
International Journal of Statistics and Management Systems, 6(1-2), 1-21, 2011.
- "A Bayesian Mixed Logit-Probit Model for Multinomial Choice" (with M. Harding, J. Hausman)
Journal of Econometrics, 147 (2), 232–246, 2008.

WORKING PAPERS

- "A Bayesian Semiparametric Duration Model with Unobserved Heterogeneity"
(with M. Harding and J. Hausman)
- "A Dynamic Discrete Choice Model with Mixed-effects Individual Heterogeneity"
(with V. Aguirregabiria)
- "Bayesian Adaptively Updated Hamiltonian Monte Carlo with an Application to High-Dimensional BEKK GARCH Models" (with J. Maheu)

RESEARCH IN PROGRESS

- "A Poisson Mixture Model with Ordered Selection"
(with R. Grant)
- "Copula-based Analysis of Random Coefficient Multinomial Choice Models"

PROFESSIONAL ACTIVITIES

- Refereeing: Journal of Econometrics (5), Journal of Business and Economic Statistics (5), Review of Economics and Statistics, Journal of Applied Econometrics (2), Computational Statistics and Data Analysis (3), Journal of Comparative Economics
- Co-organizer of a Stanford Institute for Theoretical Economics (SITE) summer workshop
 1. "Advances in Nonparametric Econometrics," with M. Harding and H. Hong, 2009
 2. "Complex Data in Economics: Spatial Models, Social Networks and Factor Models," with M. Harding, 2008
- Project reviewer:
 - U.S. National Science Foundation 2009, 2010, 2011
 - Government of Canada (2011)
 - Czech Science Foundation – GAČR 2010, 2011
 - Ministry of Science, Education and Sports of Croatia 2007

PROFESSIONAL AFFILIATIONS

- Research Fellow at IES, Charles University, Prague, Czech Republic, 2012-2014

SHORT RESEARCH VISITS

- Stanford University – July 2008 (1 week), July 2009 (1 week)
- CIREQ (Concordia, Montreal) – February 2012 (1 week), April 2012 (1 week, scheduled)
- IES, Charles University, Prague – May 2012 (1 week, scheduled)

INVITED SEMINAR PRESENTATIONS

- 2011: Harvard-MIT
- 2010: Brown U.
- 2009: Columbia U., Stanford U., Princeton U., U. of Rochester
- 2008: Guelph; Penn State U.; Queen's U.; U. of Texas at Austin; U. of Montreal, Ohio State U.
- 2007 (July – December): Fudan, Shanghai, China; HEC Montreal; Western Ontario; Concordia
- 2007 (January – March): U. of North Carolina, Chapel Hill; Purdue; Simon Fraser; U. of Toronto; Georgetown; Warwick; Oxford (Nuffield College); Tilburg

CONFERENCE PRESENTATIONS

- Econometric Society Meetings (Tokyo U, Japan 2009; Boston U 2009; Bocconi U, Milan, Italy 2008; SMU, Singapore 2008; New Orleans 2008; Duke U 2007)
- Stanford Institute for Theoretical Economics (SITE), summer workshop, *co-organizer* (Stanford U., CA 2009, 2008)
- Midwest Econometrics Group (U. of Chicago, Booth 2011; Wash. U. St. Louis 2010; Purdue, 2009; KU Lawrence 2008; SLU St. Louis 2007; UC Cincinnati 2006)
- Canadian Economics Association Conference (U of T, Toronto 2009; UBC, Vancouver 2008)
- Seminar on Bayesian Inference in Econometrics and Statistics (Washington U in St. Louis 2011, 2009; Chicago GSB 2008)
- Canadian Econometric Study Group Meetings (Toronto 2011; Ottawa 2009; Concordia 2008; McGill 2007)
- International Conference on Panel Data (McGill U., Montreal 2011; Xiamen U., China 2007)
- Cowles Foundation Econometrics Summer Conference (Yale University 2011)
- Workshop on High-Dimensional Econometric Modelling (Cass, London, UK 2011)
- Econometric Analysis of Scanner Data workshop, IFS and Cemmap (London, UK 2010)
- Conference of the Society for Nonlinear Dynamics & Econometrics (SNDE), *invited session* (U.S. Federal Reserve, San Francisco, CA 2008)

- 7th workshop on Spatial Econometrics and Statistics (Paris, France 2008)
- CIREQ Conference on GMM (Montreal 2007)
- Royal Economic Society, 2nd PhD Presentation Meeting (LSE, London, UK 2007)

TEACHING EXPERIENCE (COURSE INSTRUCTOR)

- University of Toronto
 - Econometrics MA (ECO 2408), **G**, fall 2010 - present
 - Econometrics II (ECO 2401H), **G**, winter 2008 – 2010 (joint with Victor Aguirregabiria)
 - Mathematics and Statistics for PhD and MA Doctoral Stream Students (ECO 1011 H), **G**, summer 2009 – present (joint with Shouyong Shi)
 - Applied Econometrics (ECO 327), **U**, fall 2007, winter 2008
 - Applied Econometrics (for Commerce) (ECO 374), **U**, fall 2008 – winter 2011
- University of Pittsburgh
 - Applied Econometrics (ECON 1150), **U**, winter 2005, summer 2005

STUDENT SUPERVISION

- Zhongfang He (committee member, PhD 2009, first placement: Bank of Canada)
- Yong Song (committee member, PhD 2011, first placement: University of Technology Sydney)
- Tajinder Pal Singh (committee member, PhD 2011)
- Xin Jin (committee member)
- Ding Ding (committee member)
- Paul Karapanagiotidis (committee member)

AWARDS AND FELLOWSHIPS

- SSHRC Standard Research Grant, 2010 – 2012
- SSHRC University of Toronto Institutional Grant (SIG), 2008, 2009
- Connaught Start-up Award, University of Toronto, 2007
- Andrew W. Mellon Research Fellowship, University of Pittsburgh, 2006 – 2007
- Richard S. Thorn Excellence in Teaching Award, University of Pittsburgh, 2004
- Faculty of Arts & Sciences Research Fellowship, University of Pittsburgh, 2001
- Departmental Scholarship, McGill University, 2000
- Faculty of Graduate Studies and Research Fellowship, McGill University, 2000
- European Union Academic Scholarship ERASMUS, Uppsala University, 1998 – 1999
- University Scholarship, University of Economics, Prague, 1997
- Full Academic Scholarship, Clifton College, A-levels, 1994 – 1996

COMPUTER SKILLS

Fortran 90/95, R, Stata, Matlab, Gauss, Unix/Linux, Sharcnet

LANGUAGES

Czech (native), English (fluent), Russian (advanced), German (advanced), Swedish (intermediate)

OTHER INFORMATION

Citizenship: Czech Republic, born in Vyškov (1977); Canadian permanent resident

Marital status: married, 1 child (born May 2011)

Prague International Marathon (1997), Czech National Championship in Mountain Orienteering (1997)