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RESEARCH AND TEACHING FIELDS

Research: econometrics
Teaching: econometrics, statistics, probability theory

DOCTORAL STUDIES

Ph.D., Economics, Northwestern University, Evanston, Illinois
Dissertation: “Three Essays in Econometrics”
Committee Chairperson: Professor Elie Tamer
Date of Completion: July 2010 (expected)

PREDOCTORAL STUDIES

M.A.: Economics, New Economic School, Moscow, Russia, 2000.
M.S.: Mathematics, Moscow State University, Moscow, Russia, 1998.

FELLOWSHIPS AND AWARDS

Northwestern University fellowship, 2000-2001
Best Student Paper award, New Economic School, 2000

TEACHING EXPERIENCE

Teaching Assistant, Northwestern University, 2003, 2009
Introduction to Applied Econometrics and Forecasting
Introductory Statistics for the Social Sciences
Introduction to Macroeconomics

RESEARCH EXPERIENCE

Research Assistant to Professor Sapienza, 2003
Research Assistant to Professor Horowitz, 2001-2003

JOB MARKET PAPER

“Inference in Partially Identified Models Defined by Conditional Moment Inequalities with Continuous Covariates”

Abstract: In this paper I present a novel approach to inference on models where partially identified parameter is defined by a set of conditional moment inequalities with continuous covariates. This class of models covers many economic applications, including treatment response models and regression with missing or interval outcome data. Depending on the assumptions that the researcher is willing to make about conditional moment functions that define the inequalities, I propose two inference procedures, both based on the distance between the set of conditional moment functions and the space of non-positive (or non-negative) functions. If the researcher is reluctant to impose any assumptions about the shape of conditional moment functions besides some smoothness, I offer a method that relies on the bootstrapping of simultaneous lower confidence bands for nonparametric estimators of those functions. In

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general, this inference procedure will be conservative on the part of the boundary of the identified set. If, however, one is willing to assume either a parametric form for the conditional moment functions or that conditional moment functions have a unique maximum (minimum), then I propose a method based on the asymptotic approximation of the studentized minimum of the nonparametric estimator of the conditional moment functions by a Gaussian random variable. If this is the case, this method gives the correct coverage on the boundary of the identified set. I conduct Monte Carlo simulations to illustrate both methods.

OTHER PAPERS AND WORK IN PROGRESS

“Identification in Semiparametric Panel Data Models in the Presence of Multiplicative Heteroskedasticity: An Application to Panel Data Quantile Regression,” in progress.

“Misspecification in Moment Inequality Models: Back to Moment Equalities?” with E. Tamer, in progress.

“Nonparametric Estimation of an Additive Model with Cross-Terms and a Known Link Function,” working paper, 2004.

“Federal Tax Arrears: Liquidity Problems, Federal Subsidies or Regional Protection?” with E. Zhuravskaya, *Economics of Transition*, 2004, 12(3): 373-398

“Computation of Bounds on Population Parameters when the Data are Incomplete” with J. Horowitz, C. Manski and J. Stoye, *Reliable Computing*, Vol. 9, No. 6, 2003, pp. 419-440.

“Maximization by Imputations: Finding Exact Bounds on the Functional of Interest in the Case of Missing Data,” working paper, 2003.

“Do Governors Protect Firms from Paying Federal Taxes?” NES Best Student Papers series, 2000, BSP/2000/038.

PERSONAL INFORMATION

Age: 33

Marital status: married

Citizenship: Russian, Canadian PRC

REFERENCES

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