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Dr. Sebastian Kripfganz

Curriculum vitae

March 2024

Current affiliations

09/2015–present **Senior Lecturer in Economics**, *University of Exeter Business School, Department of Economics*, Exeter, UK
07/2022–present: Senior Lecturer (advanced assistant professor)
09/2015–06/2022: Lecturer (assistant professor)

04/2022–present **Visiting associate professor**, *Tōhoku University, Graduate School of Economics and Management, Research Center for Policy Design*, Sendai, Japan

Academic qualifications

05/2015 **Dr. rer. pol. (Ph.D. in Economics)**, *Goethe University Frankfurt, Graduate School of Economics, Finance, and Management*, Frankfurt am Main, Germany, *summa cum laude*
Doctoral thesis: Advances in dynamic panel data and spatial econometrics
Supervisor: Prof. Michael Binder, Ph.D.
Award: Best 1st year Ph.D. student, Ph.D. program in Economics, 2009, shared prize

12/2006 ***Diplom* in Economics (equivalent to M.Sc.)**, *University of Mannheim*, Mannheim, Germany

07/2003 ***Vordiplom* in Economics**, *Leipzig University*, Leipzig, Germany

Research and publications

Research papers

Journal articles

Sebastian Kripfganz, Daniel C. Schneider (2023). ardl: Estimating autoregressive distributed lag and equilibrium correction models. *Stata Journal* 23(4), 983–1019, DOI:10.1177/1536867X231212434

Jörg Breitung, **Sebastian Kripfganz**, Kazuhiko Hayakawa (2022). Bias-corrected method of moments estimators for dynamic panel data models. *Econometrics and Statistics* 24, 116–132, DOI:10.1016/j.ecosta.2021.07.001

Sebastian Kripfganz, Jan F. Kiviet (2021). kinkyreg: Instrument-free inference for linear regression models with endogenous regressors. *Stata Journal* 21(3), 772–813, DOI:10.1177/1536867X211045575

Sebastian Kripfganz, Vasilis Sarafidis (2021). Instrumental-variable estimation of large-T panel-data models with common factors. *Stata Journal* 21(3), 659–686, DOI:10.1177/1536867X211045558

Jan F. Kiviet, **Sebastian Kripfganz** (2021). Instrument approval by the Sargan test and its consequences for coefficient estimation. *Economics Letters* 205, 109935, DOI:10.1016/j.econlet.2021.109935

Sebastian Kripfganz, Daniel C. Schneider (2020). Response surface regressions for critical value bounds and approximate p-values in equilibrium correction models. *Oxford Bulletin of Economics and Statistics* 82(6), 1456–1481, DOI:10.1111/obes.12377

Sebastian Kripfganz, Claudia Schwarz (2019). Estimation of linear dynamic panel data models with time-invariant regressors. *Journal of Applied Econometrics* 34(4), 526–546, DOI:10.1002/jae.2681

Sebastian Kripfganz (2016). Quasi-maximum likelihood estimation of linear dynamic short-T panel-data models. *Stata Journal* 16(4), 1013–1038, DOI:10.1177/1536867X1601600411

Book review

Sebastian Kripfganz (2023). Review of A. Colin Cameron and Pravin K. Trivedi's Microeconometrics Using Stata, Second Edition. *Stata Journal* 23(4), 1062–1073, DOI:10.1177/1536867X231212446

Working papers

Melanie Krause, **Sebastian Kripfganz** (2023). Regional dependencies and local spillovers: Insights from commuter flows. *Research Center for Policy Design Discussion Paper* TUPD-2023-009, Tohoku University, RePEc:toh:tupdaa:40

Sebastian Kripfganz, Vasilis Sarafidis (2023). Estimating spatial dynamic panel data models with unobserved common factors in Stata.

Jan F. Kiviet, **Sebastian Kripfganz** (2023). Reassessment of classic case studies in labor economics with new instrument-free methods.

Sebastian Kripfganz, Jörg Breitung (2022). Bias-corrected estimation of linear dynamic panel-data models. *UK Stata Conference*, RePEc:boc:lsug22:05

Sebastian Kripfganz (2020). Unconditional transformed likelihood estimation of time-space dynamic panel data models.

Sebastian Kripfganz (2019). Generalized method of moments estimation of linear dynamic panel data models. *UK Stata Conference*, RePEc:boc:usug19:17

Software packages

Stata packages

Sebastian Kripfganz, Jörg Breitung (2022). XTDPDBC: Stata module to perform bias-corrected estimation of linear dynamic panel data models. *Statistical Software Components* S459078, RePEc:boc:bocode:s459078

Sebastian Kripfganz, Vasilis Sarafidis (2021). XTIVDFREG: Stata module to perform defactored instrumental variables estimation of large panel data models. *Statistical Software Components* S458915, RePEc:boc:bocode:s458915

Sebastian Kripfganz, Jan F. Kiviet (2020). KINKYREG: Stata module to perform kinky least squares estimation and inference. *Statistical Software Components* S458839, RePEc:boc:bocode:s458839

Sebastian Kripfganz, Daniel C. Schneider (2018). ARDL: Stata module to perform autoregressive distributed lag model estimation. *Statistical Software Components* S458528, RePEc:boc:bocode:s458528

Sebastian Kripfganz (2017). XTDPDGMM: Stata module to perform generalized method of moments estimation of linear dynamic panel data models. *Statistical Software Components* S458395, RePEc:boc:bocode:s458395

Sebastian Kripfganz (2017). XTSEQREG: Stata module to perform sequential estimation of linear panel data models. *Statistical Software Components* S458355, RePEc:boc:bocode:s458355

Sebastian Kripfganz (2016). XTDPDQML: Stata module to perform quasi-maximum likelihood linear dynamic panel data estimation. *Statistical Software Components* S458218, RePEc:boc:bocode:s458218

Conference and workshop presentations

2023 *Mannheim Economics Alumni Symposium*, *29th UK Stata Conference* (London)

2022 *28th UK Stata Conference* (London)

2021 *Stata Economics Virtual Symposium* (online, invited presentation), *27th UK Stata Conference* (online), *18th German Stata Conference* (online)

2020 *26th UK Stata Conference* (online), *12th World Congress of the Econometric Society* (online), *US Stata Conference* (online), *Value of Bitcoin Conference Digital America* (online, invited presentation and plenary discussion)

2019 *Colombian Workshop on Macro and Institutions* (Bogotá), *25th UK Stata Conference* (London, keynote presentation), *25th International Panel Data Conference* (Vilnius), *6th International Association for Applied Econometrics Annual Conference* (Nicosia), *18th International Workshop Spatial Econometrics and Statistics* (Paris)

2018 *24th UK Stata Conference* (London), *Econometric Society Australasian Meeting* (Auckland)

2017 *23rd UK Stata Users Group Meeting* (London), *15th German Stata Users Group Meeting* (Berlin)

2016 *22nd UK Stata Users Group Meeting* (London), *US Stata Conference* (Chicago)

2015 *11th World Congress of the Econometric Society* (Montréal)

2014 *Econometric Society European Winter Meeting* (Madrid), *39th Simposio of the Spanish Economic Association* (Palma de Mallorca), *68th Econometric Society European Meeting* (Toulouse), *20th International Panel Data Conference* (Tokyo), *1st International Association for Applied Econometrics Annual Conference* (London), *8th World Conference of the Spatial Econometrics Association* (Zurich), *13th International Workshop Spatial Econometrics and Statistics* (Toulon)

2013 *Verein für Socialpolitik Jahrestagung* (Düsseldorf), *Research Workshop on Panel Data Methods* (Mainz), *19th International Panel Data Conference* (London)

2012 *66th Econometric Society European Meeting* (Málaga), *7th Warsaw International Economic Meeting*

Seminar presentations

2024 *University of Bristol*

2022 *Tōhoku University* (Sendai)

2021 *University of Delhi* (webinar)

2018 *Goethe University Frankfurt*

2017 *University of Cologne*, *University of Hamburg*

2016 *MPIDR – Max Planck Institute for Demographic Research* (Rostock), *University of Birmingham*

2015 *LSE – London School of Economics and Political Science*, *University of Exeter*, *University of Groningen*, *ENSAI – National School for Statistics and Information Analysis* (Rennes)

2014 *University of Chicago*, *Michigan State University* (East Lansing), *University of St Gallen*

2012 *The World Bank* (Washington, DC)

Travel grants

11/2021 **Small grant**, *Daiwa Anglo-Japanese Foundation*, principal investigator

2012–2015 Econometric Society, Goethe Money and Macro Association (3x), Goethe University Frankfurt (3x), Verein für Socialpolitik / Deutsche Bundesbank, Vereinigung von Freunden und Förderern der Goethe-Universität, German Academic Exchange Service, University of Warsaw

Awards

2012 **Best paper prize for young economists**, *Warsaw International Economic Meeting*
Additional prize

Prior positions

Full-time positions

03/2007–09/2008 **Economist**, *Bayerische Landesbank, Economics and Research Division*, Munich, Germany
Country risk analysis

Part-time/short-term positions

08/2009–08/2015 **Research and teaching assistant**, *Goethe University Frankfurt, Department of Money and Macroeconomics*, Frankfurt am Main, Germany
Chair for International Macroeconomics and Macroeconometrics, Prof. Michael Binder, Ph.D.

09/2014–12/2014 **Visiting scholar**, *Michigan State University, Department of Economics*, East Lansing, US
Invitation by Prof. Jeffrey M. Wooldridge, Ph.D.

09/2012–11/2012 **Consultant**, *The World Bank*, Washington, DC, US
Poverty Reduction and Economic Management Network

07/2006–12/2006 **Student assistant**, *Mannheim Research Institute for the Economics of Aging*, Mannheim, Germany
Supervision by Prof. Axel Börsch-Supan, Ph.D.

05/2006–06/2006 **Intern**, *Siemens AG*, Munich, Germany
Global Government Affairs

02/2006–05/2006 **Intern**, *Bayerische Landesbank, Economics and Research Division*, Munich, Germany
Country risk analysis

08/2004–09/2004 **Intern**, *Halle Institute for Economic Research*, Halle (Saale), Germany
Supervision by Prof. Dr. Udo Ludwig

10/2002–06/2003 **Student assistant**, *Leipzig University, Faculty of Economics and Management Science*, Leipzig, Germany
Chair for Microeconomics, Prof. Dr. Harald Wiese

Professional qualifications

12/2017 **Fellowship**, *Higher Education Academy*, UK
Gained through Postgraduate Certificate in Academic Practice, University of Exeter ASPIRE Fellowship

Education

Regular modules taught/developed

2019/20–present **Econometric Theory 1 (BEEM139)**, *University of Exeter Business School*, postgraduate module, 7.5 ECTS credits
Module lead; newly developed module for the Economics (Pathway to Ph.D.) M.Res. program

2015/16–present **Econometric Analysis (BEE3015)**, *University of Exeter Business School*, undergraduate module, 15 ECTS credits
Module lead since 2017/18

2015/16–2018/19 **Quantitative Research Techniques 1 (BEEM102)**, *University of Exeter Business School*, postgraduate module, 7.5 ECTS credits
Module lead

2010/11–2014/15 **Advanced Econometrics II, Macroeconomics I, Empirical Economic Growth, Applied Macroeconometrics**, *Goethe University Frankfurt*, various undergraduate and postgraduate modules, Frankfurt am Main, Germany
Teaching assistant

Short lectures

07/2023 **Advanced Dynamic Panel Data Methods**, *University of Salamanca, Faculty of Economics and Business*, Salamanca, Spain, research methods course

10/2022 **Microeconometric Methods for Linear Panel Data Models**, *Tōhoku University, Graduate School of Economics and Management, Research Center for Policy Design*, Sendai, Japan, postgraduate lecture

09/2010 **Primer in Econometrics and Statistics**, *Goethe University Frankfurt, Graduate School of Economics, Finance, and Management*, Frankfurt am Main, Germany, postgraduate pre-semester lecture

Education grants

11/2018 **Alumni Annual Fund Award**, *University of Exeter Business School*

05/2009–07/2009 **Ph.D. stipend**, *Goethe University Frankfurt, Graduate School of Economics, Finance, and Management*

Awards

2021 **Students' Guild teaching award for outstanding pastoral care**, *University of Exeter Business School*

2018 **Most supportive member of staff – Economics**, *University of Exeter Business School*
Runner up

Professional activities

Journal referee: International Journal of Forecasting, Econometric Reviews (4x), Journal of Econometrics, Oxford Bulletin of Economics and Statistics (3x), Econometrics (2x), Stata Journal (3x), Journal of Applied Econometrics (2x), Journal of Statistical Software, Journal of Development Economics, International Economics, Spatial Economic Analysis (2x), Structural Equation Modeling, PLoS ONE, Comparative Economic Studies, Journal of Political Economy, Journal of Comparative Economics, Bulletin of Economic Research, Manchester School, Sustainability, Economics Letters, B.E. Journal of Economic Analysis and Policy, Communications in Statistics – Simulation and Computation, Journal of Economic Psychology, Oxford Economic Papers, FinanzArchiv / Public Finance Analysis

External reviewer: MATH-AmSud (regional co-operation programme), Xi'an Jiaotong Liverpool University (research development fund)

2022/23–present **Research methods workshops**, *University of Exeter Business School, Research Methods Centre*
Co-organizer
05/2024 (scheduled): **Instrumental Variables**; invited speakers: Anna Mikusheva, Jack Porter, and Frank Windmeijer
05/2024 (scheduled): **Structural Modelling and Estimation**; invited speakers: Stephane Bonhomme, Victor Aguirregabiria, and Boris Nikolov
05/2023: **Advances in Differences in Differences**; invited speakers: Jeffrey M. Wooldridge, Jonathan Roth, and Liyang Sun

07/2021–present **Department of Economics discussion papers**, *University of Exeter Business School*
Archive maintainer

01/2012–08/2015 **Money and Macro brown bag seminar**, *Goethe University Frankfurt, Department of Money and Macroeconomics*
Organizer

Social activities and voluntary work / personal interests

Chess **Active player and voluntary work**, *SG Turm Leipzig*, Leipzig, Germany, since 1991
webmaster, editor of the club journal, youth spokesperson, team manager, trainer, tournament organizer
FIDE Elo: 2002

Soccer **Accredited referee**, *German Football Association*, 2000–2007, Leipzig, Mannheim, Munich

Photography **1st prize (public voting) in the photo contest "*AbBildung – Deine Fotos der Uni Mannheim*"**, *University of Mannheim*, 2006, Mannheim, Germany

Hiking **Past member**, *German Alpine Club*, 2004–2015

Cycling **Member**, *Cycling UK*, since 2023

Politics **Poll worker**, Leipzig, Germany
Saxon *Landtag* (2005), German *Bundestag* (2004)