Jon Michel

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Citizenship
U.S. Citizen

Education
Ph.D. Economics, The Ohio State University, 2019 (expected)
Dissertation: "Essays in Nonlinear Time Series Econometrics"
Committee: Professor Robert de Jong (chair), Professor Stephen Cosslett, Professor Jason Blevins, Professor Mehmet Caner
M.A. Economics, The Ohio State University, 2014
B.S. Mathematics, The Ohio State University 2013.

Teaching and Research Fields
Primary fields: Econometrics
Teaching fields: Econometrics, Applied Econometrics, Mathematical Methods, Microeconomics

Publications
"Mixing properties of the dynamic Tobit with mixing errors". *Economics Letters* (2018) 162: 112-115. (Joint with Robert de Jong)

"A model for level induced conditional heteroskedasticity" (Joint with Robert de Jong) (To appear in *Statistics and Probability Letters)*

"The sum of the reciprocal of the random walk" (Joint with Robert de Jong) (Conditionally Accepted at *Econometric Theory)*

Research Papers Available at https://u.osu.edu/michel.82/research/

"Anxious unit root processes" (Joint with Robert de Jong) **(Job Market Paper)**
This paper studies whether economic time series behave differently near historical maximums. Such distinct behavior is often suggested by the media, where popular economic reporting often highlights when series are near a new maximum. To study such behavior, we introduce a new generalization of the unit root model, which requires new asymptotic analysis different from that of a Brownian motion. Afterwards, we introduce a panel test of such behavior and apply it to aggregate macroeconomic series which are commonly believed to have a unit root. We find some evidence of such behavior, which prompts us to devise a new procedure for cointegration in the presence of this behavior.

"The limiting distribution of a nonstationary integer valued GARCH(1,1) process" (Revise and Resubmit at *Journal of Time Series Analysis)*

"Optimal adaptive sampling for a symmetric two-state continuous time Markov chain" (Revise and Resubmit at *Econometric Reviews*)

Research in Progress

"Weak dependence of the nonlinear autoregressive process with jumps" (Joint with Robert de Jong)

"The dynamic Tobit with a unit root"

Honors, Scholarships, and Fellowships

2018	Dice Fellowship
2017	G.S. Maddala Student Prize in Econometrics

Teaching Experience

Autumn 2018, Spring 2017, Autumn 2016, Spring 2016	Econ 3400: Analysis and Display of Data (Full Instructor)
Spring 2018	Econ 2367.02: Current Economic Issues in the United States (Full Instructor)
Autumn 2017	Econ 8731: Econometrics 1 (Graduate) (TA)
Autumn 2015	Econ 8712: Microeconomic Theory II (Graduate) (TA)
Spring 2014	Econ 2001: Principles of Microeconomics (TA)

Conference Presentations

Midwest Econometrics Group, University of Wisconsin-Madison. Madison, WI. (Expected) 10/2018. Presented "The limiting distribution of the nonstationary integer-valued GARCH(1,1) process.

NBER-NSF Time Series Conference, Northwestern University. Evanston, IL. 9/2017. Presented "Anxious unit root processes".

Midwest Econometrics Group, University of Illinois Urbana-Champaign. Champaign, IL. 10/2016. Presented "Anxious unit root processes".

The Ohio State University Econometrics Seminar, Columbus OH. 9/2016. Presented "Anxious unit root processes".

The Ohio State University Microeconomics Lunch Seminar, Columbus OH. 2/2016. Presented "A weighted smoothed maximum score estimator with clustering".

References

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