

University Academic Curriculum Vitae

Personal information Education since leaving school

Jan Ditzen

- 2010, Bachelor in Economics, University of Mannheim, Germany
- 2013, Master in Economics, University of Hamburg, Germany
- 2018, PhD in Economics, Heriot-Watt University, United Kingdom, Title: "Contributions to the Analysis of Economic Growth and Cross-Sectional Dependence"

Present appointment

- Assistent Professor (RTD-A)
- 01.07.2021
- Freien Universität Bozen; Fakultät für Wirtschaftswissenschaften
- Research on the Econometric Analysis of High Dimensional Network Structures in Macroeconomics and Finance, Teaching for Bachelor and Master Econometrics in German and English .

Professional experience

Chronological list of all previous employments (each with job title, starting and finishing dates, level, employer, responsibilities)

From / to	Job title	Name of academic Institution	Academic level	responsibilities
2022	Visiting Researcher	BI Norwegian Business School	Visiting Researcher	Research
2020-2021	Research Assistant	Free University of Bolzano	AR	Research
2017 - 2020	Research Associate	Heriot Watt University	PostDoc	Research, Project Work, Teaching
2013 - 2018	PhD Student	Heriot Watt University	PhD Student	Research, Teaching
2017 - 2020	Research Assistant	Heriot Watt University	Research Assistant	BP Stats Review Project, Team Leader Oil Cons Team
2014 - 2016	Research Assistant	Heriot Watt University	Research Assistant	BP Stats Review Project, Oil Cons Team

Experience in academic teaching

- Free University of Bozen-Bolzano, Italy
 - Econometrics for Economists (Undergraduate): Lecturer; Area: Econometrics (Economics). Autumn 2023
 - Basic Statistical and Econometrics Methods (PhD): Lecturer; Area: Econometrics (Economics). Autumn 2022
 - Economic Statistics (Postgraduate): Lecturer; Area: Econometrics (Economics). Spring 2022 - 2026
 - Applied Econometrics (Undergraduate): Lecturer; Area: Econometrics (Economics). Spring 2022 - 2026
 - Econometrics for PPE (Undergraduate): Teaching Assistant; Area: Econometrics (Economics). Spring 2021
- Norwegian Business School, Norway
 - Introduction to Deep Learning (Postgraduate): Teaching Assistant; Area: Econometrics (Economics). Spring and Autumn 2024
- Scottish Graduate Program in Economics (SGPE), United Kingdom
 - International Economics (Master): Lecturer module

Monetary Policy and Exchange Rates; Area: Economics.
Master. Spring 2020

- Timberlake Consultants, London, UK
 - Course: Introduction to Panel Time Series Econometrics. Lecturer; Area: Econometrics (Economics). Spring 2024, Spring & Autumn 2025
- Short courses in Panel Data Econometrics at
 - Nagoya University; February 2023 (Master)
 - University of Dundee; June 2023; (PhD)

Supervision

- Since 2024 Marzieh Abolhassani (Postdoc)
- Master: Artusa Alessia (2022), Calligari Elisa (2023); Simon Krämer (2024)
- Bachelor: Celentano Corinne (2022),

Other academic responsibilities

- Co-Editor Spatial Economic Analysis, 2021-current
Scientific Committee: EAYE Annual Meeting (May 2024)

Memberships

Memberships: International Association of Applied Econometrics,
Regional Science Association

Referee Activities (selection)

Journal of Econometrics; Journal of Money Credit and Banking; Journal of Business & Economic Statistics; Journal of Applied Econometrics; Empirical Economics; Journal of the Royal Statistical Society: Series A; Spatial Economic Analysis; The Stata Journal; Structural Change and Economic Dynamics; International Economics; Energy Journal; Journal of Statistical Software; Economic Letters

Research and scholarships

My current research focuses on panel data and its linkages to spatial econometrics, time series econometrics and machine learning. I am also passionate about the implementation of quantitative methods into statistical software. My research goal is to answer important societal and policy questions with the latest empirical methods and make those methods widely available in statistical software. Within the school and in most research projects, I see my role on the intersection between theoretical econometrics and applied econometrics. On the one hand, I support econometricians on the empirical analysis and the implementation of newly developed methods into statistical software. On the other hand, I am working with economists on the empirical analysis on joint projects. Therefore my research is applied to a wide range of datasets coming from on macroeconomics, finance, energy economics, or economic growth.

Recently I have also been interested how climate change related risk indicators can be measured and used to associate risk within firms and countries. A second recent interest lies in neural networks and their use for academic research, in particular in building risk indicators from newspaper articles and the classification of satellite images for construction of economic datasets.

In the past my research focused on panel data econometrics and growth empirics, going back to my Master dissertation of which parts were published in *Empirical Economics* and my PhD. I also worked extensively with large energy datasets and wrote media articles about it.

During my entire academic career I have been very passionate to implement econometric methods into statistical software to make the latest empirical methods available to a wide audience. At several occasion I have been invited to join econometric theoretical research projects to contribute the statistical software.

I have been invited to give presentations and courses on panel data econometrics in statistical software at academic institutions, international

symposia or private consultancies.

Besides I have been invited to give presentations of my research at international associations and several conferences.

Since 2021 I am Co-Editor of Spatial Economic Analysis. In 2023 I was awarded a PRIN grant over 66,060€ as a local PI on a project on climate risk uncertainty. Further I am a member of a PRIN-PNRR grant over 74,500€.

Date granted	Award Holder(s)	Funding Body	Title	Amount received
10/2013	Jan Ditzen	Heriot Watt University	James Watt Studentship	£42,000
2021	Jan Ditzen	Free University of Bolzano	RTD 2021	€10,000
2023	Jan Ditzen, Alex Weissensteiner, Carlo Gallier	MIUR - PRIN	Climate Risk Uncertainty	€66,060
2023	Carlo Gallier, Francesco Ravazzolo, Jan Ditzen	MIUR – PRIN PNRR	Consumer behavior, digital platforms and spatial spillover effects in a dual electricity markets	€74,500

Publications

Peer Review Articles:

“On Selection of Cross-Section Averages in Nonstationary Environments” with O. Stauskas. Forthcoming. Journal of Time Series Analysis. <https://doi.org/10.1111/jtsa.70027>

“Global Factors in Non-core Bank Funding and Exchange Rate Flexibility” with L. Catao and D. te Kaat. Forthcoming. Journal of Money, Credit and Banking. <https://doi.org/10.1111/jmcb.70005>

“Testing and estimating structural breaks in time series and panel data in Stata” with Y. Karavias and J. Westerlund. 2025. The Stata Journal, 25(3):526-560. <https://doi.org/10.1177/1536867X251365449>

“Multiple Structural Breaks in Interactive Effects Panel Data Models.” with Y. Karavias and J. Westerlund. 2025 Journal of Applied Econometrics 40(1): 74-88. <https://doi.org/10.1002/jae.3097>

“Identifying the regional drivers of influenza-like illness in Nova Scotia, Canada, with dominance analysis” with Y. Aydede. 2023 Nature: Scientific Reports 13, 10114. <https://doi.org/10.1038/s41598-023-37184-z>

“xtnumfac: A battery of estimators for the number of common factors in time series and panel data models” with S. Reese. 2023 The Stata Journal. 23(2): 438-454. <https://doi.org/10.1177/1536867X23117530>

“Improved Tests for Granger Non-Causality in Panel Data” with Xiao, J., A. Juodis, Y. Karavias, V. Sarafidis. 2023. The Stata Journal, 23(1): 230–242. <https://doi.org/10.1177/1536867X23116203>

“Spatial and Spatio-temporal Granger Representation, Networks and Common Correlated Effects” with A Bhattacharjee and S. Holly 2022. . Advances in Econometrics Volume 43B: Essays in Honor of M. Hashem Pesaran. <https://doi.org/10.1108/S0731-90532021000043B003>

“Estimating long run effects in models with cross-sectional dependence: an update to xtdcce2”. 2022. The Stata Journal, 21(3): 687-707. <https://doi.org/10.1177/1536867X21104556>

"xthst: Testing for slope heterogeneity in Stata" with T. Bersvendsen. 2022. The Stata Journal, 21(1): 51-80. <https://doi.org/10.1177/1536867X211000004>

"A Theory-based Lasso for Time-Series Data" with A. Ahrens, C. Aitken, E. Ersoy, D. Kohns and M. Schaffer. Accepted/in Press. Studies in Computational Intelligence

"Estimating Dynamic Common Correlated Effects in Stata". 2018, The Stata Journal, 18:3, 585 – 617, DOI: <https://doi.org/10.1177%2F1536867X1801800306>

"Cross-country convergence in a general Lotka–Volterra model". 2018, Spatial Economic Analysis, 13:2, 191 – 211, DOI: <https://doi.org/10.1080/17421772.2018.1397285>

"A Monte Carlo study of the BE estimator for growth regressions" with Erich Gundlach. 2016, Empirical Economics, 51:31–55, Link: <https://link.springer.com/article/10.1007/s00181-015-1000-5>

Book Contributions:

"GMM-lev estimation and individual heterogeneity: Monte Carlo evidence and empirical applications" with M. E. Bontempi. In: Baltagi, B.H., Mátyás, L. (eds) Seven Decades of Econometrics and Beyond. Advanced Studies in Theoretical and Applied Econometrics, vol 57. Springer. https://doi.org/10.1007/978-3-031-92699-0_11

Editorials:

"Introducing the Replication Studies section" with P. Elhorst. 2022. Spatial Economic Analysis. 17(1):7-9 <https://www.tandfonline.com/doi/full/10.1080/17421772.2022.2018169>

Media Articles

"Flight shame: flying less plays a small but positive part in tackling climate change" with E. Ersoy. October 2019. The Conversation <https://theconversation.com/flight-shame-flying-less-plays-a-small-but-positive-part-in-tackling-climate-change-125440>

"Venezuela's economic collapse is laid bare when you look at how little energy the country is consuming" with A. Carvalho. March 2019. The Conversation. <https://theconversation.com/venezuelas-economic-collapse-is-laid-bare-when-you-look-at-how-little-energy-the-country-is-consuming-112990>

Further data

Conference Presentations (all academic international conferences if not noted differently)

- **2026** 5th Italian Workshop of Econometrics and Empirical Economics (IWEEE); Dolomiti Macro Meeting (scheduled);
- **2025** 2025 Annual Conference of the International Association for Applied Econometrics (IAAE); 30th International Panel Data Conference; 31th UK Stata Conference; Italian Stata Conference; Econometric Models and Economic Policy Analysis, BI, Oslo
- **2024** 4th Italian Workshop of Econometrics and Empirical Economics (IWEEE), Italian Stata Conference (invited); 2024 EAYE Annual Meeting; Oslo Big Data Day; Dolomiti Macro Meeting; 2024 Annual Conference of the International Association for Applied Econometrics (IAAE); 29th International Panel Data Conference; Nordic Stata Conference; 30th UK Stata Conference; Econometric Models and Economic Policy Analysis, BI, Oslo
- **2023** Bolzano-Waseda Workshop on Statistics & Time Series Analysis; 10th Italian Congress of Econometrics and Empirical

Economics (ICEEE); 2023 Annual Conference of the International Association for Applied Econometrics (IAAE) ; 28th International Panel Data Conference; 29th UK Stata Conference; Econometric Models and Economic Policy Analysis, BI, Oslo (invited)

- **2022**

3rd Italian Workshop of Econometrics and Empirical Economics; RCEA Conference on Recent Developments in Economics, Econometrics and Finance (virtual); Italian Stata Conference (invited); 27th International Panel Data Conference; 28th UK Stata Conference; Nordic Stata Conference; Swiss Stata Conference (invited)

- **2021 (all virtual)**

19th International Workshop on Spatial Econometrics and Statistics; 27th International Conference Computing in Economics and Finance; 2021 Annual Conference of the International Association for Applied Econometrics (IAAE); German Stata User Group Meeting (invited); US Stata Conference; Annual Conference (RSA) of the Italian Economic Association (invited); 15th International Conference on Computational and Financial Econometrics

- **2020 (all virtual)**

3rd Swiss User Group Meeting (invited); 26th UK Stata Conference; Value of Bitcoin (invited)

Seminars (all invited)

- 2026 Lund University, Sweden; TU Dortmund, Germany (scheduled)
- 2025 JRC Seville, Spain
- 2024 University of Birmingham, UK; JRC Seville, Spain
- 2023 University of Strasbourg, France (Seminar)
- 2022 Norwegian Business School, Oslo, Norway (Seminar)
- 2021 GREADS, University of Birmingham, UK (Seminar); IAAE Webinar Series (invited, international high profile series, up to 150 viewers)
- 2021 Stata Economics Virtual Symposium (Invited Talk, international high profile series, up to 400 viewers);
- 2021 Lund University, Sweden
- 2020 National Institute of Economic and Social Research, London, UK (Seminar)
- 2019 University of Agder, Norway (Seminar)

Statement of interest

I am convinced that I will find a stimulating environment at the Free University of Bozen to successfully pursue my research agenda, publish in top journals and enrich the University and Department. I believe that my research interests and teaching experience are a good fit for the advertised position. Especially my econometric knowledge has the potential to be a valuable extension to the research and teaching environment of the department. Further, I can contribute to the teaching needs of the department in Econometrics in German and English. I have also showed that I am able to successfully win national wide competition for grants and will continue doing so.

Language competence

German (mother tongue), English (C1)

23.01.2026

Date