ABHIMANYU GUPTA

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ACADEMIC POSITIONS

Professor, Bank of Montreal Chair in Economics and Finance and Doug Purvis Chair in Economics, Department of Economics, Queen's University, 2025-
Professor, Department of Economics, University of Essex, 2023-
Senior Lecturer (Associate Professor), Department of Economics, University of Essex, 2018-23
Lecturer (Assistant Professor), Department of Economics, University of Essex, 2013-18

EDUCATION

2013	PhD Economics, London School of Economics
2008-10	MRes Economics (Distinction), London School of Economics
2006-08	MSc Econometrics and Mathematical Economics (Distinction), London School of Economics
2003-06	BA Honours in Mathematics (First Class), St. Stephen's College, University of Delhi

RESEARCH

Publications

1. Networks and information in credit markets, with Sotirios Kokas, Alex Michaelides and Raoul Minetti, **Journal of Corporate Finance**, 2025, 94, 102840

2. Consistent specification testing under spatial dependence, with Xi Qu, **Econometric Theory**, 2024, 40, 278-319

   This paper was awarded the Cem Ertur Prize at the 17th Spatial Econometrics and Statistics Workshop, Dijon, May 2018.

3. Nonparametric prediction with spatial data, with Javier Hidalgo, **Econometric Theory**, 2023, 39, 950-988

4. Robust inference on infinite and growing dimensional time series regression, with Myung Hwan 'Matt' Seo, **Econometrica**, 2023, 91, 1333-1361

5. Household sorting in an ancient setting, with Jonathan Halket, **Journal of Urban Economics**, 2023, 135, 103548

6. Efficient closed-form estimation of large spatial autoregressions, **Journal of Econometrics**, 2023, 232, 148-167

7. Order selection and inference with long memory dependent data, with Javier Hidalgo, **Journal of Time Series Analysis**, 2019, 40, 425-446

8. Estimation of spatial autoregressions with stochastic weight matrices, **Econometric Theory**, 2019, 35, 417-463

9. Autoregressive spatial spectral estimates, **Journal of Econometrics**, 2018, 203, 80-95
10. Nonparametric specification testing via the trinity of tests, **Journal of Econometrics**, 2018, 203, 169-185
11. Pseudo maximum likelihood estimation of spatial autoregressive models with increasing dimension, with Peter M. Robinson, **Journal of Econometrics**, 2018, 202, 92-107
12. Inference on higher-order spatial autoregressive models with increasingly many parameters, with Peter M. Robinson, **Journal of Econometrics**, 2015, 186, 19-31

Working papers and work-in-progress

1. Testing linearity of spatial interaction functions à la Ramsey, with Jungyoon Lee and Francesca Rossi, *revise and resubmit*
2. Wald inference on varying coefficients, with Xi Qu, Sorawoot Srisuma and Jiajun Zhang, *revise and resubmit*
3. Optimal break tests for large linear time series models, with Myung Hwan 'Matt' Seo
4. k-means clustering of CCPs for estimating dynamic discrete choice models with unobserved heterogeneity, with Leonardo Puppi, Fabio Miessi Sanches and Sorawoot Srisuma
5. A nonparametric test for cross-unit spillovers (provisional title), with Margherita Comola and Camila Comunello
6. Spectral treatment effects (provisional title), with Matias Cattaneo and Filippo Palomba
7. Semi-nonparametric estimation of spatial dynamic panel data models with unknown spatial weights, with Xi Qu and Jiajun Zhang
8. Agglomerating in the afterlife, with Jonathan Halket and Mikkel Nørtoft

EDITORIAL WORK

2026-	Associate Editor, Journal of Econometrics

RESEARCH GRANTS

2026-30	SSHRC Insight Grant, *Flexible dimension inference with dependent data*, CAD 120,964
2025-28	Research Initiation Grant, Queen's University, CAD 50,000
2024-26	Leverhulme Trust Research Project Grant, *Methods for spatial nonparametric econometrics*, £155,695
2023	University of Essex Executive Dean Fund (Social Sciences), £1,394
2022-24	British Academy/Leverhulme Trust Small Research Grant, *Nonlinear spatial dynamic panel data models*, £9,981
2018-22	ESRC New Investigator Grant, *Methods for network dependent data*, £213,035

2018-21	British Academy/Leverhulme Trust Small Research Grant, *Structural change tests for nonparametric and increasing dimensional models*, £9,816

SHORT ACADEMIC VISITS

April 2016	Indian Statistical Institute, Delhi
February 2019	University of Michigan
May 2019	Warwick University
April 2022	Princeton University
March 2023 and June 2024	National University of Singapore
September 2023	Aarhus University
August 2026	Kyoto Institute of Economic Research (scheduled)

TEACHING

Instructor, Queen's Economics Department
PhD: Econometrics II
Masters: Applied Econometrics

Module Leader, Department of Economics, University of Essex
Undergraduate: Introduction to Quantitative Economics, Introduction to Econometric Methods

Lecturer, LSE Summer School
Advanced Econometrics

ADMINISTRATION

2026-27	Head's Advisory Committee, Appointments Committee, Chair of Visitors Committee and Quant Seminar Organiser, Department of Economics, Queen's University
2025-26	Appointments Committee, Department of Economics, Queen's University
2024-25	Deputy Head of Department, Department of Economics, Essex
2024	Academic Framework Steering Group, Essex
2021-24	Director of Research, Department of Economics, Essex
2021-24	Research Computing Steering Group, Essex
2020-	Head of Econometrics research cluster, Department of Economics, Essex
2019-21	Director of Staffing, Department of Economics, Essex
2018-19	Staffing committee, Department of Economics, Essex
2017-18	Deputy Director of Research, Department of Economics, Essex
2016-17	Economics Department Recruitment Committee (all levels), Essex

AWARDS, SCHOLARSHIPS AND FELLOWSHIPS

2022	Fellow of the Journal of Econometrics
2021	Best referee award for *Spatial Economic Analysis*
2019	Excellence in Research Award for Faculty of Social Sciences, Essex
2018	Cem Ertur Prize, 17th Spatial Econometrics and Statistics Workshop, Dijon
2014	Fellow of the Higher Education Academy, UK
2010, 2011, 2012, 2013	Graduate Teaching Assistant Prize, LSE Department of Economics
2010	Nominated for LSE Students' Union Teaching Prize
2008-2011	Economics Research Studentship, LSE
2008	Ely Devons Prize, for best performance in MSc exams, joint award, LSE
2006	Economics Entrance Bursary, LSE
2006	B.R. Katyal Memorial Prize, joint award, St. Stephen's College
2006	Asha Chatterjee Prize, St. Stephen's College

SEMINARS, CONFERENCE AND WORKSHOP PRESENTATIONS

•: Scheduled, ⋆: Online, †: Cancelled due to lack of Schengen visa appointments, ‡: Cancelled due to Covid

2027	Southern Methodist University•
2026	Workshop in Honour of Marcus Chambers, Essex; African Meeting of the Econometric Society, Cairo•; SEW/SEA World Congress, Paris•; Celebrating James MacKinnon Conference, Aarhus•; Kyoto University•; EcoSta (Ryukoku University)•; Stellenbosch University•; Virtual Time Series Seminar•
2025	Queen's (Canada); Exeter; SEW, Saint-Étienne; University of the Basque Country, Bilbao; ERMAS 2025, Iași; Southampton; The Scientific Legacy of Francesca Rossi, Vicenza; Queen's (brown bag), CFE-CMStatistics, London, UK; ISI Delhi Annual Conference
2024	Groningen†; University of Ljubljana; Queen Mary; SEW, Grenoble; Warwick Econometrics Workshop; African Meeting of the Econometric Society, Abidjan⋆; National University of Singapore (Joint Mathematics and Economics); ERMAS 2024, Cluj-Napoca; Canadian Econometrics Study Group (poster), York (Canada); MEG, Lexington, KY
2023	National University of Singapore (Economics); Cambridge; SEW, Dijon; EcoSta⋆; ERMAS 2023, Bucharest; Aarhus; Tecnológico de Monterrey; Anáhuac
2022	University of Jordan, Amman; Princeton (S.S. Wilks Memorial Seminar); Maryland; Colorado (Boulder); Montana State (joint Statistics and AgEcon); SEW, Lille†; EcoSta⋆; ISNPS, Paphos;

SEA World Congress, Warsaw; IIT Bombay; ISB Mohali; Rentree Workshop, Essex; MEG, East Lansing, MI; Latin American Meeting of the Econometric Society, Lima

2021 Binghamton⋆

2020 Leicester; Manchester; Cambridge; Syracuse‡; Econometric Society World Congress⋆; Urban Economics Association European Meeting, LSE‡

2019 York (UK); Penn State; Michigan State; U Michigan; Texas A&M; Southampton Econometrics and Statistics Workshop; Warwick; SEW, Paris; Verona; GOFCP, Trento (poster session); Midwest Econometrics Group (MEG), Columbus, OH; Latin American Meeting of the Econometric Society, Puebla; 3rd Economics Conference, Ashoka University, Sonipat; ISI Delhi Annual Conference

2018 Carlos III; Aarhus; SEW, Dijon; Spatial Econometrics Association (SEA) World Congress, Vienna; EcoSta, Hong Kong; Hong Kong University; WEAI Annual Conference (IBEFA), Vancouver; African Meeting of the Econometric Society, Cotonou; ESEM, Cologne; CFE-CMStatistics, Pisa

2017 XIIth Annual Seminar on Risk, Financial Stability and Banking, Banco Central do Brasil, Sao Paulo; Queen Mary; IISA Conference, Hyderabad

2016 SEW, Orléans; ESEM, Geneva; Liverpool; Shanghai Jiao Tong University; Indian Statistical Institute, Delhi; CFE-CMStatistics, Seville; Seoul National University Research in Economics Workshop

2015 SEW, CRED, Paris; SETA, Hitotsubashi University, Tokyo; Econometric Society World Congress, Montreal; Southampton; Surrey; CFE-CMStatistics, London; IISA Conference, Pune

2014 LSE Joint Econometrics and Statistics Workshop; SEW, Toulon; Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei; Joint Statistical Meetings, Boston; Econometric Society European Meeting (ESEM), Toulouse

2013 Royal Economic Society PhD meeting, Queen Mary; St. Andrews; CORE, UC Louvain; Essex; Spatial Econometrics and Statistics Workshop (SEW), Orléans; Rentree Workshop, Essex

2012 LSE Joint Econometrics and Statistics Workshop (x2)

POSTDOCTORAL SUPERVISION

Camila Comunello (Essex, first placement: Assistant Professor, Universidad Torcuato Di Tella)

PHD SUPERVISION

Supervisor: Steven Otis (Queen's, ongoing), Mohsen Eshraghi (Essex, 2023, first placement: Teaching Fellow, University of Southampton), Juan Sentana (Essex, 2021, first placement: Assistant Professor, ICADE, Universidad Pontificia Comillas)
Chair of PhD Panel: Tejpal Singh Sandhu (Essex, 2023-25), Georges Poquillon (Essex, 2020)

PHD AND EXTERNAL EXAMINING

PhD examiner: Nicolas Eterovic (Essex), Daniel Gonzalez-Olivares (Essex), Stavros Poupakis (Essex), Hao Dong (LSE), Annalivia Polselli (Essex), Rowan Cherodian (Kent)
External examiner: LSE MSc Econometrics and Mathematical Economics and MRes Economics (2018-2023), University of London EMFSS programme (2022-2026)
International dissertation reviewer: Chuanmin Zhao (Shanghai Jiao Tong University), Jiajun Zhang (Shanghai Jiao Tong University)

CONFERENCE AND WORKSHOP ORGANIZATION

2026 Scientific Committee, EcoSta (Kyoto)

2023 Econometric Society European Meeting (Barcelona) Scientific Committee

2022 Organizer of ESRC Workshop on 'Methods and Applications for Network Data', Essex

REFEREEING

Journal Refereeing

Applied Economics, Biometrika, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics Journal, Economic Journal, Financial Review, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Financial Stability, Journal of Multivariate Analysis, Journal of Political Economy Microeconomics, Journal of Spatial Econometrics, Journal of Statistical Planning and Inference, Journal of the American Statistical Association, Journal of Time Series Econometrics, Letters in Spatial and Resource Sciences, Oxford Bulletin of Economics and Statistics, Papers in Regional Science, Quantitative Economics, Regional Science and Urban Economics, Spatial Economic Analysis, Spatial Statistics, Statistics & Probability Letters, Statistical Papers, TEST.

Grant Refereeing and Panels

ESRC Peer Review College 2024-26, ESRC Standard Research Grant, ESRC Secondary Data Analysis Initiative, ESRC Large Grants Assessment Panel, British Academy Small Research Grants, Economics and Business Evaluation Panel for the Fundação para a Ciência e a Tecnologia (Portuguese public funding agency for R&D)

Last updated: June 2, 2026