Dr. Michaela Kesina

Office address

University of Groningen
Faculty of Economics and Business
Nettelbosje 2
9747 AE Groningen
The Netherlands

Phone: +31 50 36 33151
Email: m.kesina@rug.nl

Current position

Associate professor, Faculty of Economics and Business, University of Groningen
(since 07/22)

Areas of specialization

Applied Microeconometrics, Spatial Econometrics, Frequentist and Bayesian Econometrics,
Applications in International Economics, Regional and Urban Economics, Industrial and Firm Economics,
and Energy Economics

Previous positions and work experience

08/2019–06/2022	Assistant professor (tenure-track), Faculty of Economics and Business, University of Groningen
02/2017–07/2019	Senior Post-Doctoral Researcher (Oberassistentin), Chair of Applied Economics: Innovation and Internationalisation, ETH Zurich
02/2015–01/2017	Post-Doctoral Researcher, Chair of Applied Economics: Innovation and Internationalisation, ETH Zurich
05/2010–01/2015	Researcher, Chair of Applied Economics: Innovation and Internationalisation, ETH Zurich
10/2007–12/2009	Student Assistant, Section Business Cycle Analysis and Surveys, ifo Institute, Munich

Education

01/2015	Ph.D. in Economics, ETH Zurich, Switzerland
01/2011–01/2012	Swiss Program for Beginning Doctoral Students in Economics, Study Center Gerzensee
02/2012–06/2012	Visiting Student Research Collaborator, Princeton University
05/2011–06/2011	Spatial Econometrics Advanced Institute, Rome
12/2009	Diplom-Volkswirtin, University of Munich, Munich

Publications

Contributions in refereed journals

Bayesian Estimation of Multivariate Panel Probits with Higher-order Interdependence and an Application
to Firms' Global Market Participation in Guangdong (with B.H. Baltagi and P.H. Egger)
(Accepted for publication in the *Journal of Applied Econometrics*)

Contagious Exporting and Foreign Ownership: Evidence from Firms in Shanghai using a Bayesian Spatial Bivariate Probit Model (2019), *Regional Science and Urban Economics*, 76, 125–146 (with P.H. Egger and B.H. Baltagi)

Generalized Spatial Autocorrelation in a Panel-probit Model with an Application to Exporting in China (2018), *Empirical Economics* 55(1), 193–211 (with B.H. Baltagi and P.H. Egger)

Determinants of Firm-level Domestic Sales and Exports with Spillovers: Evidence from China (2017), *Journal of Econometrics* 199(2), 184–201 (with B.H. Baltagi and P.H. Egger)

Estimation of some Nonlinear Panel Data Models with both time-varying and time-invariant explanatory Variables (2017), *Journal of Business & Economic Statistics* 35(4), 543–558 (with B.E. Honoré)

Firm-level Productivity Spillovers in China's Chemical Industry: A Spatial Hausman-Taylor Approach (2016), *Journal of Applied Econometrics* 31(1), 214–248 (with B.H. Baltagi and P.H. Egger)

Sources of Productivity Spillovers: Panel Data Evidence from China (2015), *Journal of Productivity Analysis* 43(3), 389–402 (with B.H. Baltagi and P.H. Egger)

Financial Constraints and the Extensive and Intensive Margin of Firm Exports (2014), *Review of Development Economics* 18(4), 625–639 (with P.H. Egger)

Contagious Energy Prices (2013), *The World Economy* 36(3), 349–362 (with P.H. Egger and S. Nigai)

Financial Constraints and Exports: Evidence from Chinese firms (2013), *CESifo Economic Studies*, Vol. 59(4), 676–706 (with P.H. Egger)

Contributions in books

Bayesian Spatial Bivariate Panel Probit Estimation (2016), in: Baltagi, B.H., LeSage, J.P. and R.K Pace. (eds.) *Advances in Econometrics*, Vol. 37, 119–144 (with B.H. Baltagi and P.H. Egger)

Small Sample Properties and Pretest Estimation of A Spatial Hausman-Taylor Model (2012), in: Baltagi, B.H., Hill, C.R., Newey, W.K. and H.L. White (eds.) *Advances in Econometrics*, Vol. 29, 215–236 (with B.H. Baltagi and P.H. Egger)

Other publications

Indikatoren für die globale Konjunktur (2009), *ifo Schnelldienst* 62(16), 32–41. (with K. Abberger, Klaus, M. Frey, and A. Stangl)

Working papers

Economic feasibility of hydrogen production under stringent climate policy: a quantile regression analysis on Dutch power prices (with L. Rekker and M. Mulder) (submitted)

Parameterizing Spatial Weight Matrices in the Spatial Durbin Panel Data Model (with C. Tan and P. Elhorst) (submitted)

Work in progress

Mismeasured Income and Trade Costs in Structural Gravity Models (with P.H. Egger and S. Nigai)

Estimation of Spatial Models with Mismeasured Regressors

Estimation of Spatial Fractional Response Models

Estimation of Models with Measurement Errors and Flow Data

Estimation of Spatial Higher Order Nonlinear Panel Data Models

Estimation of a Dynamic Spatial Probit Model (with P.H. Egger)

Firm Entry and Exit in the Upstream Fossil-Energy Industry (with M. Mulder)

Teaching

2016/2017	Intermediate Econometrics (Master level), ETH Zurich
2017/2018	Intermediate Econometrics (Master level), ETH Zurich
2018/2019	Intermediate Econometrics (Master level), ETH Zurich
	Nonlinear panel data models - theory and applications (Short Course at PhD level), University of Leeds UK organized by the Northern Advanced Research Training Initiative (NARTI)
2019/2020	Econometric Theory and Methods (Master level), University of Groningen,
	Linear Models in Statistics (Bachelor level), University of Groningen
	Applied Microeconometrics (Master level), University of Groningen
	Thesis supervision (Bachelor and Master level), University of Groningen
2020/2021	Econometric Theory and Methods (Master level), University of Groningen
	Linear Models in Statistics (Bachelor level), University of Groningen
	Applied Microeconometrics (Master level), University of Groningen
	Thesis supervision (Bachelor and Master level), University of Groningen
2021/2022	Econometric Theory and Methods (Master level), University of Groningen
	Linear Models in Statistics (Bachelor level), University of Groningen
	Applied Microeconometrics (Master level), University of Groningen
	Thesis supervision (Bachelor and Master level), University of Groningen

Supervision of PhD students

2019–	Chang Tan (University of Groningen, co-supervision with Prof. Paul Elhorst)
2020–	Lennard Rekker (University of Groningen, co-supervision with Prof. Machiel Mulder)
2022–	Carlotta Masciandro (University of Groningen, co-supervision with Prof. Machiel Mulder) Start: Fall 2022

Professional and organizational activities

2021–	Organization of departmental seminars
2021–	Member in the Curriculum Working Group for the Bachelor program Econometrics and Operations Research and the Master program Econometrics, Operations Research, and Actuarial Science
2021	Member of a six-person panel discussing changes in the Master Econometrics, Operations Research, and Actuarial Studies
2020	Panel member for assessing project proposals on implementing and fostering inclusion

Grants

2022	*Firm dynamics in the upstream fossil-energy industry – an empirical analysis of firm entry and exit in oil and gas exploration and production in various countries* Joint proposal with Prof. Machiel Mulder; Budget: 75,000€ for a one-year post-doctoral researcher.

Invited talks, short visits, and conference and workshop presentations

Invited talks

2022	University of Geneva (scheduled), University of Amsterdam
2019	Aarhus Universiy, University of Manchester, University of Groningen, University of York, University of Exeter, Pompeu Fabra University, University of Maastricht
2018	University of Bern
2017	University of Edinburgh
2016	University of Essex

Short visits

02/2017	University of Edinburgh
04/2016	University of Essex
06/2013	Princeton University

Conference and workshop presentations

2022	World Conference of the Spatial Econometrics Association (paper accepted for presentation), Panel Data Conference (paper accepted for presentation), European Seminar on Bayesian Econometrics (paper accepted for presentation)
2021	Panel Data Conference
2020	World Conference of the Spatial Econometrics Association (paper accepted for presentation), European Meeting of the Econometric Society (paper accepted for presentation)
2018	World Conference of the Spatial Econometrics Association (Vienna), Conference of the International Association for Applied Econometrics (Montreal)
2017	World Conference of the Spatial Econometrics Association (Singapore), Panel Data Conference (Thessaloniki), CFE-CMStatistics Conference (London)
2016	World Conference of the Spatial Econometrics Association (Rome), Workshop on Spatial Econometrics and Statistics (Orleans), Panel Data Conference (Freemantle), Australasia Meeting of the Econometric Society (Sydney)
2015	World Conference of the Spatial Econometrics Association (Miami), Workshop "Pietro Balestra" on Recent Developments in Panel Data Econometrics (Lugano), Annual Conference of the European Trade Study Group (Paris), Advances in Econometrics Conference (Baton Rouge), (EC)2 Conference - Theory and Practice of Spatial Econometrics (Edinburgh)
2014	World Conference of the Spatial Econometrics Association (Zurich); European Meeting of the Econometric Society (Toulouse)
2013	World Conference of the Spatial Econometrics Association (Washington)
2012	Panel Data Conference (Paris), Conference in Memory of Lennart Hjalmarsson (Göteborg)
2011	World Conference of the Spatial Econometrics Association (Toulouse), CESifo Venice Summer Institute (Venice), European Meeting of the Econometric Society (Oslo)
2010	Annual Conference of the European Trade Study Group (Lausanne)

Refereeing

Journal of Applied Econometrics, Journal of Business & Economic Statistics, Regional Science and Urban Economics, Empirical Economics, Spatial Economic Analysis, Econometric Reviews

Additional certifications

2022	University Teaching Qualification (UTQ), University of Groningen
2015	Learning to teach (Course in teaching didactics), ETH Zurich

Languages

German (native), Croatian (native), English (very good), French (basic)

Computer Languages

Matlab, Stata, R, Experience in Working with Cluster Computing