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Current position

2022 – Associate Professor of Economics, Aarhus University

Previous position

2017 – 2022 Assistant Professor of Economics, University of Wisconsin–Madison

Education

2017 Ph.D. in Economics, University of California - Berkeley

2010 B.Sc. in Mathematics-Economics, Aarhus University

Fellowships and awards

- Aarhus University Research Foundation Recruiting Grant (awarded in 2022; \$200,000)
- Vice Chancellor for Research and Graduate Education grant (awarded in 2017 and 2018; \$65,000 and \$35,000)
- Stuart McCroskey fellowship (awarded in 2017; \$25,000)
- Institute for Research on Labor Economics graduate research grant (awarded in 2011; \$20,000)

Publications

- Anatolyev, S., M. Sølvsten (2023). Testing many restrictions under heteroskedasticity. *Journal of Econometrics*.
- Di Addario, S., P. Kline, R. Saggio, M. Sølvsten (2022). It ain't where you're from, it's where you're at: hiring origins, firm heterogeneity, and wages. *Journal of Econometrics*.
- Kline, P., R. Saggio, M. Sølvsten (2020). Leave-out estimation of variance components. *Econometrica*, 88(5), 1859-1898.
- Sølvsten, M. (2020). Robust estimation with many instruments. *Journal of Econometrics*, 214(2), 495-512.
- Hjort, J., M. Sølvsten, and M. Wüst (2017). Universal investment in infants and long-run health: evidence from Denmark's 1937 home visiting program. *American Economic Journal: Applied Economics*, 9(4), 78-104.

Working papers

- “Peer effects models with many regressors” with Long Hong
- “Linear regression with weak exogeneity” with Anna Mikusheva (under review)
- “Testing firm conduct” with Marco Duarte, Lorenzo Magnolfi, Chris Sullivan (under review)

Work in progress

- “Dynamic models with many regressors” with Long Hong

Presentations

2023/24	Aarhus U, Tillburg U, U of Amsterdam, Econometric Society NAWM
2022/23	Toulouse School of Economics, Ludwig Maximilians U (Munich)
2021/22	MIT/Harvard, U of Iowa, UW Milwaukee, U of Maryland, Yale/Cowles foundation, Aarhus U
2020/21	Georgetown, Econometric Society NAWM, Erasmus U Rotterdam, U of Arizona, Chamberlain Seminar (Discussant)
2019/20	UCL, postponed due to COVID-19: U of Arizona, Ohio State, UW Milwaukee, U of Maryland, Georgetown, LSE, Aarhus U
2018/19	Interactions @ Northwestern, Individuals, Institutions, and Inequality @ Minneapolis Fed (Discussant), Queens, U of Chicago, U of Iowa, DAEiNA, UCSD, UCLA
2017/18	Aarhus U, U of Copenhagen, All-California Econometrics @ Stanford GSB, UCONN, UW Madison, MIT/Harvard, Princeton, Northwestern
2016/17	UC Berkeley, DAEiNA, U of Michigan, U of Virginia, UNC Chapel Hill, Cornell, Chicago Booth, UW Madison, UC Davis

Teaching

2024 –	Microeconometrics (Master), Aarhus University
2023 –	Econometrics (Bachelor), Aarhus University
2022 –	Introduction to Data Science (Bachelor), Aarhus University
2018 – 2021	Introductory Econometrics (Bachelor), UW Madison
2018 – 2022	Econometric Methods (Ph.D.), UW Madison
2018 – 2022	Economic Statistics & Econometrics II (Ph.D.), UW Madison

Conference organization

DAEiNA (2016, 2019, 2023), AWE (2022, 2023)

Refereeing

American Economic Review, Journal of Political Economy, Journal of the American Statistical Association, Quantitative Economics, Journal of Econometrics, Econometric Reviews, Econometric Theory, Review of Economics and Statistics, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Economics Bulletin