

Holger Sieg

The Friends of Allan H. Meltzer Professor of Economics

Carnegie Mellon University
Tepper School Business

August 27, 2009

Education

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| 1996 | Ph.D. Carnegie Mellon University. |
| 1994 | MSIA, Political Economy, Carnegie Mellon University. |
| 1992 | Diplom, Economics, University of Bonn. |
| 1986 | Abitur, Hellweg Schule, Bochum. |

Positions Held

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| April 2009 - | The Friends of Allan H. Meltzer Professor of Economics,
Tepper School of Business, Carnegie Mellon University. |
| 2004 - | Professor of Economics,
Tepper School of Business, Carnegie Mellon University. |
| 2001 -2004 | Associate Professor with Indefinite Tenure,
Tepper School of Business, Carnegie Mellon University. |
| 1996 - 2001 | Assistant Professor,
Department of Economics, Duke University. |

Other Positions

- 2007 - Faculty Research Fellow, CESifo.
2000 - Faculty Research Fellow, National Bureau of Economic Research.

Visiting Positions

- Summer 2009 Visiting Researcher
University of Mannheim.
Summer 2007 Visiting Researcher
CES-Ifo, Ludwig Maximilian University, München.
Spring 2007 Visiting Professor
University Melbourne, Center of Microeconometrics.
April 2004 Visiting Professor
Northwestern of University, Department of Economics.

Editorial Roles

- 2007 - Editorial Board, American Economic Review.
2006 - Associate Editor, Journal of Public Economics.
2006 - Associate Editor, European Economic Review.
2001 - 2006 Associate Editor, Journal of Business and Economic Statistics.

Publications

Epple, D., Gordon, B. and H. Sieg (2010), "Drs. Mills and Muth meet Dr. Tiebout: Integrating Location-Specific Amenities into Multi-Community Equilibrium Models," *Journal of Regional Science*, forthcoming.

Epple, D., Gordon, B. and H. Sieg (2009), "A New Approach to Estimating the Production Function for Housing," *American Economic Review*, forthcoming.

Epple, D., Romano R. and H. Sieg (2008), "Diversity and Affirmative Action in Higher Education." *Journal of Public Economic Theory*, 10 (4), 474-501.

Coppejans, M., Gilleskie, D., Sieg, H. and K. Strumpf (2007), "Consumer Demand under Price Uncertainty: Empirical Evidence from the Market for Cigarettes", *Review of Economics and Statistics*, 89 (3), 510-521.

Arcidiacono, P., Sieg, H. and F. Sloan (2007), "Living Rationally under the Volcano? Heavy Drinking and Smoking Among the Elderly." *International Economic Review*, 48 (1), 37-65.

Epple, D., Romano R., Sarpça, S. and H. Sieg (2006), "Profiling in Bargaining over College Tuition." *Economic Journal*, 116 (November), 459-79.

Epple, D., Romano R. and H. Sieg (2006), "Admission, Tuition, and Financial Aid Policies in the Market for Higher Education." *Econometrica*, 74 (4), 885-928.

Calabrese, S., Epple, D., Romer, T. and H. Sieg (2006), "Local Public Good Provision: Peer Effects, Voting, and Mobility" *Journal of Public Economics*, 90 (6-7), 959-981.

Coppejans, M. and H. Sieg (2005), "Kernel Estimation of Average Derivatives and Differences." *Journal of Business and Economic Statistics*, 23(2), 211-225.

Sieg, H., Smith, V. K., Banzhaf, S. and R. Walsh (2004), "Estimating the General Equilibrium Benefits of Large Changes in Spatially Delineated Public Goods." *International Economic Review*, 45 (4), 1047-1077.

Smith, V. K., Sieg, H., Banzhaf, S. and R. Walsh (2004), "General Equilibrium Benefits for Environmental Improvements: Projected Ozone Reductions for the Los Angeles Air Basin." *Journal of Environmental Economics and Management*, 47, 559-584.

Epple, D., Romano R. and H. Sieg (2003), "Peer Effects, Financial Aid, and Selection of Students into Colleges." *Journal of Applied Econometrics*, 18 (5), 501-525.

Sieg, H., Smith, V. K., Banzhaf, S. and R. Walsh (2002), "Interjurisdictional Housing Prices in Locational Equilibrium." *Journal of Urban Economics*, 52, 131-153.

Auten, G., Sieg, H. and C. Clotfelter (2002), "Charitable Giving, Income and Taxes: An Analysis of Panel Data." *American Economic Review*, 92 (1), 371-382.

Epple, D., Romer, T. and H. Sieg (2001), "Interjurisdictional Sorting and Majority Rule: An Empirical Analysis." *Econometrica*, 2001, 69 (6), 1437-1466.

Sieg, H. (2000), "Estimating a Bargaining Model with Asymmetric Information: Evidence from Medical Malpractice Disputes," *Journal of Political Economy*, 108 (5), 1006-1021.

Sieg, H. (2000), "Estimating a Dynamic Model of Household Choices in the Presence of Income Taxation." *International Economic Review*, 41 (3), 637-668.

Epple, D. and H. Sieg (1999), "Estimating Equilibrium Models of Local Jurisdictions." *Journal of Political Economy*, 107 (4), 645-681.

Miller, R. and H. Sieg (1997), "A Microeconomic Comparison of Household Behavior between Countries." *Journal of Business and Economic Statistics*, 1997, 15 (2), 237-253.

Published Notes

Epple, D., Romano R. and H. Sieg (2002), "On the Demographic Composition of Colleges and Universities in Market Equilibrium." *American Economic Review: Papers and Proceedings*, 92 (3), 310-314.

Sieg, H., Smith, V. K., Banzhaf, S. and R. Walsh (1999), "The Role of Optimizing Behavior in Willingness to Pay Estimates for Air Quality." *American Journal of Agricultural Economics: Proceedings*, 81(5), 1112-1117.

Sieg, H. (1999), "An Empirical Analysis of Income Taxation and Labor Supply in Germany." *Vierteljahreszeitschrift für Wirtschaftsforschung*, 1999, 68 (2), 243-248.

Papers Under Review

Epple, D., Peress, M. and H. Sieg, "Household Sorting and Neighborhood Formation" December 2008.

Epple, D., Romano, R. and H. Sieg, "Life Cycle Dynamics within Metropolitan Communities," April 2009.

Sieg, H. and J. Zhang, "The Effectiveness of Private Benefits in Fundraising," July 2009.

Engberg, J, Epple, D., Imbrogno, J., Sieg, H. and R. Zimmer, "Estimation of Causal Effects in Experiments with Multiple Sources of Noncompliance", August 2009.

Fellowships and Grants

IES R305D090016, "Estimation and Inference in Education Research when Actions by Participants Impact Validity and Availability of Data," 2009-2011. \$963,626 (with Dennis Epple, John Engberg and Ron Zimmer)

IES R305A070117, "Determinants of Student Outcomes in an Urban School District: Educational Interventions and Family Choices," 2007-2010 \$2,069,749 (with Dennis Epple, Brian Gill, John Engberg and Ron Zimmer)

NSF SBR-0617844, "Household Life Cycle Location Choices and the Dynamics of Metropolitan Communities," 2006-2009, \$344,745 (with D. Epple and R. Romano).

NSF SBR-0338832, "Collaborative Research on Higher Education and Public Policy in General Equilibrium," \$126,607, 2004-2007, (with D. Epple).

NSF SBR-0111630, "Local Spillovers, Externalities and Sorting of Households by Race and Income in Locational Equilibrium." \$236,648, 2001-2007.

Alfred P. Sloan Research Fellowship, \$40,000, 2001-2003.

EPA R826609-0, "The Role of Locational Equilibria and Collective Behavior in Measuring the Benefits of Air Pollution Policies." (with V. K. Smith) \$200,000, 2000-2003.

NIH-NIAAA R01 AA12162-0, “Determinants and Costs of Alcohol Abuse Among the Elderly and Near-Elderly.” (with F. Sloan), \$750,222, 1998-2002.

NSF SBR- 9808951, “An Econometric Approach for Evaluating Spatial Equilibrium Models.” \$154,739, 1998-2001.

Dissertation Fellowship, Studienstiftung des deutschen Volkes, 1995-1996.

William Larimer Mellon Foundation Dissertation Fellowship, 1994-1995.

John M. Olin Foundation Dissertation Fellowship, 1992-1994.

Fellowship, Studienstiftung des deutschen Volkes, 1989-1991.

Teaching and Education

Courses Taught at Carnegie Mellon University

Undergraduate: Public Economics, Econometrics, Senior Research Project.

Graduate: Mathematics for Economists, Econometrics I-IV, Public Economics, Advanced Economic Analysis I and IV.

Doctoral Student Supervision at Carnegie Mellon University

CMU Students: Sinan Sarpça (Koç University, Co-Chair), Michael Peress (University of Rochester, Co-Chair), Brett Gordon (Columbia University, Committee Member).

CMU Students in Progress: Judy Geyer (Co-Chair), Billie Morrow (Primary Advisor), Jeff Brinkmann (Primary Advisor), Jason Imbrogno (Primary Advisor), Luis Quintero (Advisor).

University of Pittsburgh Students: George Gayle (Carnegie Mellon, Committee Member), Wayne-Roy Gayle (University of Virginia, Committee Member).

University of Pittsburgh Students in Progress: Jipeng Zhang (Co-Chair).

Undergraduate Honor Thesis at Carnegie Mellon University

Maxwell Egan (NERA), Brandi Tish (Lehmann Brothers), Akshaya Jha (Stanford Ph.D. Program), Thais Canedo, Rose Goff.

Doctoral Student Supervision at Duke University

Nisha Arunalitake (Sri Lanka Institute of Policy Studies, Committee Member), Spencer Banzhaf (RFF, Committee Member), Derek Brown (Research Triangle Institute, Committee Member), Dandan Cheng (World Bank, Committee Member), William Choi (Micronomics, Committee Member), Shin-Yi Chou (Lehigh University), Roger von Haefen (BLS, Committee Member), Randy Walsh (University of Colorado at Boulder, Committee Member).

Professional Activities

Conference or Program Committee Chair or Member

Organizing Committee, Sixth Conference of German Economists Abroad, University of Heidelberg, 2009.

Program Committee, Fourth Annual Utah Winter Business Economics Conference, University of Utah, February 2009.

Organizing Committee, North American Meeting of the Econometric Society, June 2008.

Organizer, Advances in Theory Based Estimation; A Conference in Honor of the 25th Anniversary of Hansen and Singleton (1982), Tepper School of Business, September 2007.

Co-Organizer of a Session in “Theory Based Estimation” at the Stanford Institute for Theoretical Economics (SITE) 2006. (with Frank Wolak)

Organizing Committee, Public Economic Theory (PET) Conference 2003.

Co-Chair of Organizing Committee, Triangle Econometrics Conference 2000.

Chair of Organizing Committee, Triangle Applied Micro Conference 1999.

Co-Chair of Organizing Committee, Hotelling Triangle Econometrics Conference 1999.

Plenary Talks at Conferences

CES-IFO Lecture Series, “Topics in Modern Urban Economics,” Munich, June 2007.

Lecture Series, “Empirical Methods in Local Public Economics,” ZEW Summer Workshop, Mannheim, June 2006.

Plenary Talk, “Identification of Equilibrium Models of Local Jurisdictions,” The Economics of Cities: Technology Integration and Local Labour Markets, LSE, June 2003.

Plenary Talk, “Estimation of Equilibrium Model of Local Jurisdictions,” Camp Resources X, Wilmington N.C., August 2002.

Invited Seminars at Other Academic Institutions and Conference Talks

1996

University of California at San Diego, Duke University, Georgetown University, Syracuse University, University of Pittsburgh, Yale University, Center at Tilburg University.

1997

University of Virginia, Carnegie Mellon University, Triangle Econometrics Conferences, NOAA Conference on Environmental Economics at Duke, European Meeting of the Econometric Society in Toulouse, Triangle Econometrics Conference.

1998

Winter Meeting of the American Economic Association, North American Meeting of the Econometric Society in Montreal, Conference of the German Socio Economic Panel in Berlin, Workshop at the Stanford Institute for Theoretical Economics, University of North Carolina at Chapel Hill, Johns Hopkins University, New York University, University of Chicago, University of Pennsylvania, SUNY Stony Brook.

1999

Winter Meeting of the American Economic Association, Washington University in St. Louis, Education Workshop at the University of Florida, NBER Public Economics Spring Meeting, Tax Conference at University of North Carolina at Chapel Hill, Urban Institute, Triangle Applied Micro Conference, Annual Meeting of the Society for Economic Dynamics in Sardinia, Cornell University, Georgetown University, University of Virginia, Indiana University Purdue University Indianapolis, Indiana University at Bloomington, University of Miami, University of Minnesota, Hotelling Triangle Econometrics Conference.

2000

Winter Meeting of the American Economic Association, Brookings Conference on Social Interactions, Cowles Foundation Conference on Structural Estimation at Yale, Stanford University, NBER Summer Institute in Environmental Economics, World

Congress of the Econometric Society in Seattle, Georgia State University, New York University, University of Pennsylvania, University of Michigan, Boston University, Triangle Econometrics Conference, New York University, Carnegie Mellon University.

2001

Winter Meeting of the American Economic Association, Ohio State University, University College London, North American Meetings of the Econometric Society at the University of Maryland, University of Colorado at Boulder, NBER Conference on Environmental Economics in Cambridge, Northwestern University.

2002

University of Virginia, NBER Public Economics Spring Meeting, NBER Conference on Environmental Economics in Newport (RI), Harvard University, Conference on Characteristics Models at the University of Copenhagen, North American Meeting of the Econometric Society at UCLA, Annual Meeting of the Society for Economic Dynamics in New York, Camp Resources in Wilmington (NC), Conference of the Economic Research Center at the University of Chicago, NBER Public Economics Fall Meeting.

2003

Workshop on Environmental Economics at Stanford University, University of Chicago, PIER Conference on Crime at University of Pennsylvania, CEPR Workshop on the Economics of Cities at the London School of Economics, Public Economic Theory Conference at Duke University, Annual Meeting of the Society for Economic Dynamics at the Sorbonne, Workshop at the Stanford Institute for Theoretical Economics, PIER Conference on Political Economy at University of Pennsylvania, Yale University, Johns Hopkins University, University of California Berkeley, University of Minnesota.

2004

ASSA Meetings in San Diego, University of Florida, University of Kentucky, Brown University, Northwestern University, TAPES Conference on Fiscal Federalism at IFO in Munich, Annual Meeting of the Society for Economic Dynamics in Florence, Human Capital Workshop at Cleveland Fed, PIER Conference on Political Economy at University of Pennsylvania, Arizona State University, CREST / INSEE in Paris, University of Louvain (CORE), 1st German Expatriates Conference at the University in Bielefeld.

2005

NBER Public Economics Spring Meeting, Workshop in Environmental Economics in Santa Fe, University of Arizona, University of Oslo, Norwegian School of Economics in Bergen, NBER Summer Institute, World Congress of Econometric Society

in London, Penn State University, Workshop on Structural Models in Health and Labor Economics at Duke University, Applied Micro Workshop at the University of Minnesota, Real Estate Workshop at the University of Wisconsin, 2nd German Expatriates Conference at Humboldt University in Berlin.

2006

ASSA Meetings in Boston, University College London, Koc University, ZEW Summer Workshop in Mannheim, Ludwig Maximilian University in Munich, Annual Meeting of the SED in Vancouver, SITE Workshop in Theory Based Estimation, PIER Conference on Political Economy, Virginia Tech, Arizona State, Penn State, 3rd German Expatriates Conference at the IFO Institute in Munich

2007

ASSA Meetings in Chicago, Utah Business Economics Winter Conference, University of Melbourne, University of Adelaide, University of Sydney, University of Kentucky, University of Wisconsin, Northwestern University, Annual Meeting of the SED in Prague, NBER Summer Institute, PIER Conference on Political Economy, Yale University, 4th German Expatriates Conference at the University of Mannheim.

2008

ASSA Meetings in New Orleans, University of California Berkeley, Utah Business Economics Winter Conference, Wharton School, Michigan State University, University of California Berkeley, Michigan State University, 4th Timbergen Conference in Amsterdam, 3rd IES Conference in Washington D.C., NASM at Carnegie Mellon University, SITE at Stanford, PIER Conference on Political Economy, UT Austin, Brown, 5th German Expatriates Conference at the University of Bonn.

2009

ASSA Meetings in San Francisco, University of Wisconsin-Madison, Johns Hopkins University, University of Maryland, Utah Business Economics Winter Conference, University of Georgia, New York University, Workshop in Political Economy at Princeton University, Journal of Regional Science 50th Anniversary Conference in NY, University of Mannheim, University of Frankfurt.