David Preinerstorfer

Personal Data

Born	November, 1985
Citizenship	Austrian
Office	WU Vienna
	Institute for Statistics and Mathematics
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Academic Appointments

2024 -	Professor of Statistics and Econometrics, WU Vienna
	Institute for Statistics and Mathematics
2021 - 2024	Associate Professor, University of St.Gallen
	School of Economics and Political Science
	Director at the Swiss Institute for Empirical Economic Research
2017 - 2021	Assistant Professor with tenure, Université libre de Bruxelles
	European Center for Advanced Research in Economics and Statistics
2016 - 2017	Post Doc, Aarhus University
	Center for Research in Econometric Analysis of Time Series (CREATES)
2015 - 2016	Post Doc, University of Vienna
	Department of Statistics and Operations Research
2011 - 2015	Prae Doc, University of Vienna
	Department of Statistics and Operations Research

Education

2011 - 2015	PhD in Statistics and Operations Research.
2009 - 2011	Master in Statistics.
2006 - 2009	Bachelor in Statistics.
2005 - 2010	Mag.rer.nat. in Psychology.

All degrees were obtained at the University of Vienna.

Publications

Pötscher, B. M. and Preinerstorfer, D. (2024+). Valid heteroskedasticity robust testing. *Econometric Theory, to appear*

Kock, A. B., Preinerstorfer, D. and Veliyev, B. (2024+). Functional sequential treatment allocation with covariates. *Econometric Theory, to appear*

Kock, A. B. and Preinerstorfer, D. (2024c). A remark on moment-dependent phase transitions in high-dimensional Gaussian approximations. *Statistics & Probability Letters*, **211**

Pötscher, B. M. and Preinerstorfer, D. (2024). A comment on: "A modern Gauss-Markov theorem". *Econometrica*, **92** 913–924

Kock, A. B. and Preinerstorfer, D. (2024d). Superconsistency of tests in high dimensions. *Econometric Theory*, **40** 688–704

Preinerstorfer, D. (2023). How to avoid the zero-power trap in testing for correlation. *Econometric Theory*, **39** 1292–1324

Pötscher, B. M. and Preinerstorfer, D. (2023). How reliable are bootstrap-based heteroskedasticity robust tests? *Econometric Theory*, **39** 789–847

Kock, A. B. and Preinerstorfer, D. (2023). Consistency of p-norm based tests in high dimensions: characterization, monotonicity, domination. *Bernoulli*, **29** 2544–2573

Kock, A. B., Preinerstorfer, D. and Veliyev, B. (2023). Treatment recommendation with distributional targets. *Journal of Econometrics*, **234** 624–646

Kock, A. B., Preinerstorfer, D. and Veliyev, B. (2022). Functional sequential treatment allocation. *Journal of the American Statistical Association*, **117** 1311–1323

Bachoc, F., Preinerstorfer, D. and Steinberger, L. (2020). Uniformly valid confidence intervals post-model-selection. *Annals of Statistics*, **48** 440–463

Kock, A. B. and Preinerstorfer, D. (2019). Power in high-dimensional testing problems. *Econometrica*, **87** 1055–1069

Pötscher, B. M. and Preinerstorfer, D. (2019). Further results on size and power of heteroskedasticity and autocorrelation robust tests, with an application to trend testing. *Electronic Journal of Statistics*, **13** 3893–3942

Pötscher, B. M. and Preinerstorfer, D. (2018). Controlling the size of autocorrelation robust tests. *Journal of Econometrics*, **207** 406–431

Preinerstorfer, D. (2017). Finite sample properties of tests based on prewhitened nonparametric covariance estimators. *Electronic Journal of Statistics*, **11** 2097–2167

Preinerstorfer, D. and Pötscher, B. M. (2017). On the power of invariant tests for hypotheses on a covariance matrix. *Econometric Theory*, **33** 1–68

Preinerstorfer, D. and Pötscher, B. M. (2016). On size and power of heteroskedasticity and autocorrelation robust tests. *Econometric Theory*, **32** 261–358

Reschenhofer, E., Preinerstorfer, D. and Steinberger, L. (2013). Non-monotonic penalizing for the number of structural breaks. *Computational Statistics*, **28** 2585–2598

Preinerstorfer, D. and Formann, A. K. (2012). Parameter recovery and model selection in mixed Rasch models. *British Journal of Mathematical and Statistical Psychology*, **65** 251–262

Submitted Papers

Kock, A. B. and Preinerstorfer, D. (2024b). Regularizing discrimination in optimal policy learning with distributional targets. arXiv: 2401.17909

Kock, A. B. and Preinerstorfer, D. (2024a). Enhanced power enhancements for testing many moment equalities: Beyond the 2- and ∞-norm. arXiv: 2407.17888

R-Packages

Preinerstorfer, D. (2021). hrt: Heteroskedasticity robust testing. *CRAN*

Preinerstorfer, D. (2020). wbsd: Wild bootstrap size diagnostics. *CRAN*

Preinerstorfer, D. (2016). acrt: Autocorrelation robust testing. *CRAN*

Preinerstorfer, D. (2011). mRm: An R package for conditional maximum likelihood estimation in mixed Rasch models. *CRAN*

Teaching

University of St.Gallen: Advanced Econometrics, Data Analytics I: Statistik (VWL), Data Analytics II: Empirische Wirtschaftsforschung, Data Analytics and Causal Inference, Machine Learning, Recent Advances in the Econometrics of Optimal Policy Design, and Topics in Econometrics and Finance.

Université libre de Bruxelles: Introduction to Econometrics, Graduate Econometrics I, and Graduate Econometrics III.

Aarhus University: Economic Forecasting.

University of Vienna: Linear Models. Exercise classes in: Asymptotic Statistics, Statistics for Economists, Statistical Inference, Introduction to Probability, Analysis. Teaching assistant for the courses Advanced Calculus and Statistics for Business Students.

Awards and Grants

2024	Econometric Theory Multa Scripsit Award.
2022	Adolphe Wetrems Prize for Mathematics and Physics awarded by the Classe des Sciences of the Royal Academy of Belgium.

2018 - 2023	Advanced ARC grant (Action de Recherche Concertée avancée) of the Communauté Française de Belgique, "Robust and Efficient Solutions to the Big Data Challenge", with Davy Paindaveine and Thomas Verdebout.
2016	Schrödinger Fellowship, Austrian Science Fund, Grant J-3870, "Powerful Autocorrelation Robust Testing in Finite Samples" (declined).
2016	Publication Awards, awarded by the Faculty of Business, Economics and Statistics (University of Vienna) for outstanding publications, for the articles Preinerstorfer and Pötscher (2016) and Preinerstorfer and Pötscher (2017).
2015	Austrian Science Fund, Grant P 27398, "Autocorrelation Robust Testing in Regression Models", Co-author of project proposal.
2015	Promotion Award, awarded by the Austrian Statistical Society for the best PhD thesis in Theoretical Statistics 2015.
2006 - 2011:	Scholarships for academic excellence, University of Vienna.

Conferences and Seminars

2023	TMU International Conference on Statistical Modeling and Inference 2023, Tokyo
	Workshop on Bandits and Statistical Tests, University of Potsdam
	Seminar, WU Vienna
	Bergamo-Waseda Workshop on Inference for Stochastic Process and Applications, University of Bergamo
2022	Workshop "Aarhus Workshop in Econometrics I", Aarhus
	International Symposium on Nonparametric Statistics 2022, Paphos
	MACD Workshop, Brussels
	Seminar, University of Bonn
	Waseda International Symposium "Topological Data Science, Causality, Analysis of Variance & Time Series", Waseda University
2021	Econometrics Seminar, University of Wisconsin-Madison
	Seminar, Department of Economics, Durham University
	Seminar, Department of Economics, Ohio State University
	Workshop "High Voltage Econometrics 2", University of Zürich
	Seminar, University of Vienna
	Seminar, Statistics Department, TU Vienna
	Seminar, SEPS, University of St. Gallen
	Waseda International Symposium "Topological Data Science, Causality & Time Series Analysis", Waseda University
2019	Seminar, Statistics Department, Ulm University
	Statistics and Econometrics Seminar, KU Leuven

	Econometrics, Finance and Statistics Seminar, UC Louvain
	Seminar, Department of Economics, University of Regensburg
2018	CFE 2018, Pisa
	26th Annual Meeting of the Royal Statistical Society of Belgium
	“High-Voltage Econometrics” Workshop, Palermo
	Econometric Society European Meeting, Cologne
	Workshop “Model Selection Regularization and inference”, Vienna
	Statistics Colloquium, TU Vienna
	Workshop “High-dimensional statistics and random structures”, Barcelona
	Nuffield Econometrics Seminar, University of Oxford
	Workshop: Post-selection Inference and Multiple Testing, Toulouse
2017	CFE 2017, London
	Joint Statistics Seminar UCL/ULB, Université libre de Bruxelles
	New Developments in Econometrics and Time Series, Rome
	Econometric Society Asia Meeting, Hong Kong
	Statistics and Econometrics Seminar, Université libre de Bruxelles
	Humboldt-Aarhus-Xiamen Workshop, Aarhus
2016	Tinbergen Econometrics Seminar, Amsterdam
	10-Year Anniversary Meeting of CREATES, Sandbjerg Manor
	Seminar, ECARES, Université libre de Bruxelles
	Seminar, CREATES, Aarhus University
	Seminar, Department of Economics, University Carlos III Madrid
2015	NBER-NSF Time Series Conference 2015, Vienna (poster presentation)
	European Young Statisticians Meeting, Prague
	Joint Statistical Meetings 2015, Seattle
2014	Joint Econometrics and Statistics Seminar, LSE
	NBER-NSF Time Series Conference 2014, St. Louis (poster presentation)
2013	CFE 2013, London
	29^{th} European Meeting of Statisticians, Eötvös Lorand University, Budapest
2012	Econometrics Seminar, Institute for Advanced Studies, Vienna
	Statistical Inference in Complex/High-Dimensional Problems, Vienna

Refereeing and Editorial Activities

American Economic Review, Annals of Statistics, Austrian Journal of Statistics, Bernoulli, Econometrica, Econometric Reviews, Econometrics, Econometric Theory, International Journal of Forecasting, Journal of Econometrics, Journal of Educational Measurement, Journal of Statistical Planning and Inference, JASA, JRSSB, Review of Economics and Statistics, Statistical Papers, Statistics and Probability Letters, Test, Quantitative Economics.

Since September 2024 I am an Associate Editor for Econometric Theory.

Membership

Econometric Society

Last updated on September 3, 2024.