

# THOMAS H. JØRGENSEN

Last updated: December 7, 2016

## PERSONAL DATA

---

Department of Economics  
University College London  
Drayton House, Gower Street  
London WC1E 6BT  
United Kingdom

Email:  
t.jorgensen@ucl.ac.uk  
thomas.h.jorgensen@econ.ku.dk  
Website:  
www.tjeconomics.com

Born November 25, 1984. Married, has two children.  
Spoken/written languages: Danish (native), English  
Programming languages: MATLAB, C, STATA, SAS

## EMPLOYMENT

---

|              |  |
|--------------|--|
| 2016–present | <b>Research Associate</b><br>Department of Economics, University College London, UK                      |
| 2015         | <b>Visiting Post-doctoral Researcher</b><br>Department of Economics, Princeton University, Fall semester |
| 2015–present | <b>Post-doctoral Researcher (on leave)</b><br>Department of Economics, University of Copenhagen, Denmark |

## EDUCATION AND DEGREES

---

|      |  |
|------|--|
| 2015 | <b>PhD, Economics</b><br>University of Copenhagen<br>Supervisors: Mette Ejrnæs and Bertel Schjerning<br>Committee: Prof. Eric French, Prof. Sule Alan, and Prof. Søren Leth-Petersen (Chair) |
| 2012 | Visiting Scholar<br>University of Maryland, Professor John Rust  |
| 2012 | MSc, Economics: University of Copenhagen, Denmark  |
| 2008 | BSc, Economics: Aarhus University, Denmark   |

## AFFILIATIONS

---

|              |  |
|--------------|--|
| 2016–present | <b>Research Staff</b><br>Centre for microdata methods and practice (CeMMAP)                |
| 2015–present | <b>Core Member</b><br>Centre for Computational Economics (CCE), University of Copenhagen   |
| 2012–present | <b>Core Member</b><br>Centre for Applied Econometrics (CAM), University of Copenhagen      |
| 2013–present | <b>Associated Member</b><br>Economic Policy Research Unit (EPRU), University of Copenhagen |

## PUBLICATIONS

---

1. “Structural Estimation of Continuous Choice Models: Evaluating the EGM and MPEC,” *Economics Letters*, 119(3), 287–286, 2013
2. “Euler Equation Estimation: Children and Credit Constraints,” *Quantitative Economics*, 7(3), 935–968, 2016 (November)

3. "A General Endogenous Grid Method for Multi-Dimensional Models with Non-Convexities and Constraints," *Journal of Economic Dynamics and Control*, 74, 87–107, 2017 (January) with Jeppe Druedahl.
4. "Persistent vs. Permanent Income Shocks in the Buffer-Stock Model," *The B.E. Journal of Macroeconomics (Advances)*, forthcoming with Jeppe Druedahl
5. "The Endogenous Grid Method for Discrete-Continuous Dynamic Choice Models with (or without) Taste Shocks" *Quantitative Economics*, accepted with Fedor Iskhakov, John Rust and Bertel Schjerning.
6. "Life-Cycle Consumption and Children: Evidence from a Structural Estimation," *Oxford Bulletin of Economics and Statistics*, accepted

## WORKING PAPERS

---

- "Saving Behavior around Intended and Unintended Childbirths" with Mette Ejrnæs
- "Estimating Dynamic Economic Models with Non-Parametric Heterogeneity," with Jeppe Druedahl

## WORK IN PROGRESS (TENTATIVE TITLES)

---

- "Leisure Complementarities in Retirement"
- "A Model of the Durable and Non-Durable Expenditure Response to Income Shocks," with Jeppe Druedahl
- "The Aggregate Demand for Cars and Fluctuating Income Uncertainty" with Jeppe Druedahl and Anders Munk-Nielsen
- "Joint Retirement Planning of Couples," with Bo Honoré and Áureo de Paula
- "Strategic Simultaneous Retirement of Couples," with Bo Honoré and Áureo de Paula
- "Simple Estimation and Counterfactuals in Microeconomic Models With Dynamic Latent States," with Dennis Kristensen

## TEACHING

---

|      |   |
|------|---|
| 2016 | <b>Dynamic Programming – Theory, Computation and Empirical Applications</b><br>University of Copenhagen, Spring                                 |
| 2015 | <b>Dynamic Programming – Theory, Computation and Empirical Applications</b><br>University of Copenhagen, Spring                                 |
| 2011 | Advanced Statistics (Teaching Assistant, University of Copenhagen)  |
| 2010 | Advanced Statistics (Teaching Assistant, University of Copenhagen)<br>Advanced Microeconometrics (Teaching Assistant, University of Copenhagen) |
| 2008 | Regression Analysis (Teaching Assistant, Aarhus University)   |
| 2007 | Economics (Teaching Assistant, Aarhus University)   |

## GRANTS AND AWARDS

---

- |      |  |
|------|--|
| 2016 | <b>Economic Policy Research Network (EPRN) Research Grant</b><br>Amount: 292,195DKK (PI)   |
| 2014 | <b>Danish Council for Independent Research in Social Sciences (FSE, grant no. 4091-00040)</b><br>Amount: 1,854,147DKK (PI)   |
| 2011 | <b>Misc. Travel Grants: Euroclear, Knud Højgaards Fond, Jens Marten Mindelegat, Oticon, Peder P. Hedegaards fond, Internationaliseringsstipendium (SAMF)</b><br>Amount: 136,000DKK |

## CONFERENCES, WORKSHOPS AND SEMINARS (INCLUDING SCHEDULED)

---

- |      |  |
|------|--|
| 2017 | IFS seminar, London, January 7   |
| 2016 | Applied Micro (brownbag), UCL, November 9<br>CAM seminar, Copenhagen, September 19<br>University of Zurich, June 22<br>Singapore Management University, June 9<br>CCE seminar, Copenhagen, March 29  |
| 2015 | Applied Micro Student Workshop, Princeton, October 29<br>IFS seminar, London, April 13<br>CBS seminar, Copenhagen, March 20<br>CAM seminar, Copenhagen, March 16                                     |
| 2014 | EEA, Toulouse<br>ESEM, Toulouse<br>Zeuthen Workshop, Copenhagen<br>IZA European Summer School in Labor Economics, May<br>Workshop on Public Economics and Public Policy, Copenhagen                  |
| 2013 | CAM December workshop<br>EEA, Gothenburg, August<br>Nordic Econometric Meeting, Bergen, June<br>Spring Meeting of Young Economists (SMYE), Aarhus, May<br>Danish Econometric Society, Sandbjerg, May |
| 2012 | Initiative for Computational Economics (ICE), University of Chicago Booth School of Business<br>European Doctoral Group in Economics (EDGE), Munich, Germany<br>CAM December workshop, Copenhagen    |

## REFEREE SERVICES

---

*Journal of Applied Econometrics, Journal of Public Economics, Labour Economics, Computational Economics, Oxford Economic Papers, Macroeconomic Dynamics, Scandinavian Journal of Economics*

## ORGANIZATION AND KNOWLEDGE DISSEMINATION

---

|              |   |
|--------------|---|
| 2015-present | <b>Centre for Computational Economics (CCE), co-organizer of seminar series</b><br>University of Copenhagen ( <a href="http://www.econ.ku.dk/cce">www.econ.ku.dk/cce</a> )      |
| 2012–2015    | <b>Numerical Discussion Group (NUMEDIG), founder and organizer</b><br>University of Copenhagen ( <a href="http://www.tjeconomics.com/numedig">www.tjeconomics.com/numedig</a> ) |
| 2014         | <b>The 5th Microeconomic Network Meeting, co-organizer</b><br>University of Copenhagen, June 18-20, 2014  |
| 2014         | <b>PhD poster session, organizer</b><br>University of Copenhagen  |
| 2013         | <b>PhD poster session, organizer</b><br>University of Copenhagen  |

## SUPERVISION

---

**PhD students:** Anne-Line Koch Helsø (co-supervisor, 2015–)

**Master (grad) students:** Esben Scriver Andersen (2016), Anne-Line Koch Helsø (co-supervisor, 2015)