

MARTIN FANKHAUSER

(+39) 351 7565696 ♦ martin.fankhauser@unibocconi.it ♦ www.martin-fankhauser.at

EDUCATION

Bocconi University, Milan

August 2021 – 2027 (expected)

PhD in Economics

Advisors: Massimiliano Marcellino and Pamela Giustinelli

External reviewers: Francesca Molinari and Raffaella Giacomini

Northwestern University, Evanston

September 2024 – December 2024

Visiting PhD Student

London School of Economics and Political Science, London

August 2020 – July 2021

MSc Economics, with Distinction

Ludwig-Maximilians-Universität München, Munich

October 2017 – August 2020

BSc Economics, Exchange: Bocconi University, September 2019 – January 2020

RESEARCH INTERESTS

Econometrics, Partial Identification, Bayesian Econometrics, Time Series and Forecasting

JOB MARKET PAPER

“Sharp Identification for Regressions with Interval-Observed and Missing Covariates”

with Gil Peled

Researchers frequently estimate regressions when key variables are missing or observed only through intervals. Existing approaches typically resolve this incompleteness through imputation or auxiliary assumptions on the incomplete-data process. We instead ask what the maintained regression model and incomplete data alone imply. For a broad class of conditional moment models, we derive an operational characterization of the sharp identified set, develop a Hausdorff-consistent estimator with uniformly valid confidence regions, and provide tractable computational methods for common regression models. An application to a multiple-price-list design shows that incomplete-data-robust inference can remain informative, while also demonstrating that sharpness matters: non-sharp outer sets can substantially overstate the uncertainty implied by the observed data.

OTHER WORKING PAPERS

“Robust Bayesian Inference under Partially Specified Priors”

“Power Prior for VARs”

with Massimiliano Marcellino and Tommaso Tornese

“Model Confidence Set for Stata”

with Jakub Przewoski and Gabriele Nespoli

“Conformal Quantile Nowcasting”

CONFERENCES & PRESENTATIONS

2026: ESIF Economics and AI+ML Meeting (Cornell University); International Association for Applied Econometrics Annual Conference (Lisbon); Nordic Econometric Meeting (Helsinki); 16th RCEA Bayesian Econometrics Workshop (Madrid); 16th European Seminar on Bayesian Econometrics (Rome); 7th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance; Bonn Econometrics Brown Bag; 31st International Panel Data Conference (Exeter); EIEF Conference on Macroeconometrics and Time Series (Rome, poster); EDGE Munich; Munich Econometrics Workshop (poster); Statistische Woche (Essen); Milan PhD Workshop.

2025: Econometric Society European Winter Meeting (Nicosia); International Association for Applied Econometrics Annual Conference (Turin); Örebro Workshop on Macro- and Financial Econometrics; Sailing the Macro (Sicily); Macro Lunch, Università Cattolica; PRIN Workshop (poster); Junior Milan Time Series Workshop (poster).

2024: Virtual Workshop for Junior Researchers in Time Series.

2023: 3rd International Econometrics PhD Conference (Erasmus University Rotterdam).

TEACHING

Econometrics 2 (Microeconometrics), PhD, Bocconi University 2022/23 – 2025/26

Teaching includes lectures and problem sessions on nonparametric econometrics, partial identification, weak instruments, high-dimensional statistics, double machine learning and reduced form methods.

Average Faculty Performance Index: 8.86/10; 2025/26 evaluation: 9.00/10.

Econometrics 3 (Macroeconometrics), PhD, Bocconi University 2022/23 – 2025/26

Teaching includes lectures and problem sessions on Bayesian statistics, structural VARs and inference with dependent data.

Average Faculty Performance Index: 8.66/10; 2025/26 evaluation: 9.37/10.

Econometrics for Big Data, MSc, Bocconi University 2022/23, 2023/24, 2025/26

Teaching Assistant

Analisi Econometrica, BSc, Bocconi University 2024/25, 2025/26

Teaching Assistant

Empirical Methods for Economics, Bocconi University 2025/26

Teaching Assistant

AWARDS AND SCHOLARSHIPS

- EFaB (ISBA) Young Researcher Award / Junior Paper Award, 16th RCEA Bayesian Econometrics Workshop
- Bocconi PhD Fellowship, 2021 – present
- Studienstiftung des deutschen Volkes (German Study Foundation) Scholarship, since 2020
- LMU Munich Honors Program and ECONnect Program

PROFESSIONAL EXPERIENCE

European Stability Mechanism, Luxembourg

October 2025 – October 2026

External Consultant, part time

Bocconi University, Milan

October 2025 – December 2025

Research Assistant for Pamela Giustinelli

Project on survey expectations

Bocconi University, Milan

January 2022 – June 2022

Research Assistant for Jerome Adda and Thomas Le Barbanchon

Health economics research project

Chair of Organizational Economics, LMU Munich

January 2019 – August 2020

Research Assistant for Florian Englmaier

MELESSA, LMU Munich

March 2018 – September 2019

Research Assistant

REFEREEING

Macroeconomic Dynamics

LANGUAGES AND SOFTWARE

Programming / Statistical Software

R, Matlab, Python, Stata

Other Software

L^AT_EX, MS Office, z-Tree

Languages

German (native), English (C2), Italian (basic)

REFERENCES

Prof. Massimiliano Marcellino

Bocconi University

Prof. Pamela Giustinelli

University of Padova

Prof. Víctor Sancibrián

Bocconi University