Timothy Christensen

Contact Information

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Employment

Assistant Professor, Department of Economics, New York University — July 2014-

Visiting Positions

Visiting Scholar, Harvard University	Fall 2017
Visiting Assistant Professor, University of Pennsylvania	Fall 2016

Education

Ph.D. (with distinction), Economics, Yale University	2014
B.Bus. (1st Class Hons), Finance, Queensland University of Technology	2008
B.Sc., Mathematics, University of Queensland	2007
B.Com., Finance, University of Queensland	2007

Fellowships, Honors and Awards

Zellner Thesis Award	2015
Carl Arvid Anderson Prize Fellowship	2013
Akerlof-Yellen Fellowship	2012
Merrill G. Hastings Fellowship	2010–2011

Publications

Optimal Sup-Norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression (w/ X. Chen)
Quantitative Economics, forthcoming.

Nonparametric Stochastic Discount Factor Decomposition
Econometrica, 2017, Vol. 85(5), 1501-1536.

Nonparametric Identification of Positive Eigenfunctions
Econometric Theory, 2015, Vol. 31(6), 1310–1330.

Optimal Uniform Convergence Rates and Asymptotic Normality for Series Estimators Under Weak Dependence and Weak Conditions (w/ X. Chen)
Journal of Econometrics, 2015, Vol. 188(2), 447–465.

Forecasting Spikes in Electricity Prices (w/ S. Hurn and K. Lindsay)
International Journal of Forecasting, 2012, Vol. 28(2), 400–411.

Detecting Common Dynamics in Transitory Components (w/ S. Hurn and A. Pagan)
Journal of Time Series Econometrics, 2011, Vol. 3(1), Article 3.

Working papers

Monte Carlo Confidence Sets for Identified Sets (w/ X. Chen and E. Tamer)
second revision requested by *Econometrica*

Presentations

2018 (inc. scheduled): Boston College, Chicago, Conference on optimization and machine learning in economics (UCL), Ohio State, Syracuse, Toulouse Financial Econometrics Conference, Washington, Yale

2017: Barcelona GSE Summer Forum workshop on Time Series in Macro and Finance, BC-BU Econometrics Conference, BCF/QUT/SJTU/SMU Conference (Princeton), CEME conference: "Inference on Nonstandard Problems" (UCLA), Columbia, Harvard, Meeting in Econometrics (Toulouse School of Economics), Nordic Econometric Meeting (Tartu)

2016: Brown, UCSD, Chicago, Duke, Australasia Meeting of the Econometric Society (UTS), NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, Penn, SUNY Stony Brook, Yale

2015: Boston University, Caltech, CIREQ Conference on Time Series and Financial Econometrics, Econometric Society World Congress (Montréal), Rutgers, Maryland, USC, Vanderbilt

2014: Chicago Booth, Columbia, Cornell, Cowles Foundation Summer Conference, Duke, Indiana, Montréal, Northwestern , Penn, Princeton, NYU, Toulouse School of Economics, UCL, University of New South Wales, Wisconsin

2013 and earlier: European Meeting of the Econometric Society (Gothenburg), Monash, North American Summer Meeting of the Econometric Society (USC), Singapore Management University, Society for Financial Econometrics Conference on Asset Pricing and Portfolio Allocation (Getulio Vargas Foundation), University of Sydney

Discussions

2016: SFS Finance Cavalcade (Rotman School of Management, University of Toronto)

2015: NBER-EFSF Workshop on Methods and Applications for DSGE Models (Federal Reserve Bank of Philadelphia)

Referee

Annals of Statistics, *Econometrica*, *Econometric Theory*, *Electronic Journal of Statistics*, *European Journal of Operations Research*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Econometrics*, *Quantitative Economics*, *Review of Economic Studies*, *Statistica Sinica*

Departmental Service

Graduate Admissions Committee	2015-17
Econometrics Seminar Organizer	Spring 2015-16
Econometrics Student Seminar Organizer	2017-18

External Service

PhD thesis examiner (rapporteur), Toulouse School of Economics — June 2017

Citizenship

Australia
U.S. Permanent Resident

date: March 21, 2018