

Timothy Christensen

Contact Information	Department of Economics New York University 19 W. 4th St, 6th floor New York, NY 10012, USA	tmc8@nyu.edu +1 (212) 998-8941 tmchristensen.com
Employment	Assistant Professor, Department of Economics, New York University	July 2014-
Visiting Positions	Visiting Scholar, Harvard University Visiting Assistant Professor, University of Pennsylvania	Fall 2017 Fall 2016
Education	Ph.D. (with distinction), Economics, Yale University B.Bus. (1st Class Hons), Finance, Queensland University of Technology B.Sc., Mathematics, University of Queensland B.Com., Finance, University of Queensland	2014 2008 2007 2007
Fellowships, Honors and Awards	Zellner Thesis Award Carl Arvid Anderson Prize Fellowship Akerlof-Yellen Fellowship Merrill G. Hastings Fellowship	2015 2013 2012 2010–2011
Publications	Optimal Sup-Norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression (w/ X. Chen) <i>Quantitative Economics</i> , forthcoming. Nonparametric Stochastic Discount Factor Decomposition <i>Econometrica</i> , 2017, Vol. 85(5), 1501-1536. Nonparametric Identification of Positive Eigenfunctions <i>Econometric Theory</i> , 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) <i>Journal of Econometrics</i> , 2015, Vol. 188(2), 447–465. Forecasting Spikes in Electricity Prices (w/ S. Hurn and K. Lindsay) <i>International Journal of Forecasting</i> , 2012, Vol. 28(2), 400–411. Detecting Common Dynamics in Transitory Components (w/ S. Hurn and A. Pagan) <i>Journal of Time Series Econometrics</i> , 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 <i>Econometrica</i>	

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	<i>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</i>
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