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 — 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

Nonparametric Stochastic Discount Factor Decomposition
Econometrica, forthcoming.

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

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

MCMC Confidence Sets for Identified Sets (w/ X. Chen, K. O'Hara, and E. Tamer)
revision requested by *Econometrica*

Work in progress

Identification and Estimation of Dynamic Models with Robust Decision Makers

Presentations

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

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

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

2014: University of Chicago Booth School of Business, Columbia University, Cornell University, Cowles Foundation Summer Conference, Duke University, Indiana University, Université de Montréal, Northwestern University, University of Pennsylvania, Princeton University, New York University, Toulouse School of Economics, University College London, University of New South Wales, University of Wisconsin-Madison

2013 and earlier: European Meeting of the Econometric Society (Gothenburg), Monash University, 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

External Service

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

Citizenship

Australia
U.S. Permanent Resident

date: August 15, 2017