

Timothy Christensen

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Department of Economics
Yale University
28 Hillhouse Avenue
New Haven CT 06511

timothy.christensen@yale.edu
tmchristensen.com

Employment

Yale University, Department of Economics

Professor, 2024–

University College London, Department of Economics

Professor, 2022–2024

New York University, Department of Economics

Associate Professor (with tenure), 2020–2023

Assistant Professor, 2014–2020

Visiting Positions

Yale University, Cowles Foundation, Visiting Associate Professor, 2021–2022

Harvard University, Department of Economics, Visiting Scholar, 2017

University of Pennsylvania, Department of Economics, Visiting Assistant Professor, 2016

Education

PhD, Economics, Yale University, 2014

Bachelor of Business (1st Class Honours), Finance, QUT, 2008

Bachelor of Science, Mathematics, University of Queensland, 2007

Bachelor of Commerce, Finance, University of Queensland, 2007

Publications

“Adaptive Estimation and Uniform Confidence Bands for Nonparametric Structural Functions and Elasticities”

with Xiaohong Chen and Sid Kankanala
Review of Economic Studies, forthcoming.

“Counterfactual Sensitivity and Robustness”

with Benjamin Connault
Econometrica, 2023, 91(1), 263–298.

“Existence and Uniqueness of Recursive Utilities without Boundedness”

Journal of Economic Theory, 2022, 200, 105413.

“Monte Carlo Confidence Sets for Identified Sets”

with Xiaohong Chen and Elie Tamer

Econometrica, 2018, 86(6), 1965–2018.

“Optimal Sup-Norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression”

with Xiaohong Chen

Quantitative Economics, 2018, 9(1), 39–84.

“Nonparametric Stochastic Discount Factor Decomposition”

Econometrica, 2017, 85(5), 1501–1536.

“Nonparametric Identification of Positive Eigenfunctions”

Econometric Theory, 2015, 31(6), 1310–1330.

“Optimal Uniform Convergence Rates and Asymptotic Normality for Series Estimators Under Weak Dependence and Weak Conditions”

with Xiaohong Chen

Journal of Econometrics, 2015, 188(2), 447–465.

“Forecasting Spikes in Electricity Prices”

with Stan Hurn and Kenneth Lindsay

International Journal of Forecasting, 2012, 28(2), 400–411.

“Detecting Common Dynamics in Transitory Components”

with Stan Hurn and Adrian Pagan

Journal of Time Series Econometrics, 2011, 3(1), Article 3.

Working Papers

“Optimal Decision Rules when Payoffs are Partially Identified”

with Hyungsik Roger Moon and Frank Schorfheide

revision requested at *Review of Economic Studies*

“Externally Valid Policy Choice”

with Christopher Adjaho

“Factor Glut in Asset Pricing through a Modern Optimization Lens”

with Gurdip Bakshi, John Crosby, and Xiaohui Gao

“Inference for Regression with Variables Generated from Unstructured Data”

with Laura Battaglia, Stephen Hansen, and Szymon Sacher

Work in Progress

“Heterogeneity-Robust Estimation and Inference”

with Stéphane Bonhomme and Martin Weidner

“Unified Bayesian-Frequentist Inference for SVARs”

with Juan Rubio-Ramírez

Fellowships and Awards

Best Associate Editor Award, *Journal of Econometrics* (2022)

Research Staff, Centre for Microdata Methods and Practice (Cemmap) (2022–2024)

Research Associate, Institute for Fiscal Studies (2021–2024)

Zellner Thesis Award for best Ph.D. thesis in Econometrics for 2014–2015, awarded by the American Statistical Association

Carl Arvid Anderson Prize Fellowship in Economics, Cowles Foundation (2013)

Grants (as PI)

European Research Council Consolidator Grant “NewDataMetrics” 2024–2029 (c. €1.73m; declined)

National Science Foundation Grant 1919034 “Robust Inference on Counterfactuals” 2019–2022 (c. \$232k)

Professional Service

Editorial Work

Co-Editor, *Econometric Theory* (2024–)

Associate Editor, *Quantitative Economics* (2021–2024, 2024–)

Associate Editor, *Journal of Econometrics* (2020–2024, 2024–)

Associate Editor, *Journal of Business and Economic Statistics* (2022–)

Associate Editor, *Journal of Econometric Methods* (2022–)

Associate Editor, *Econometric Theory* (2021–2024)

Organization of Scientific Meetings

Co-Leader, NBER-NSF-CEME Young Econometricians Conference series (2022–)

Program or Scientific Committee

Society for Financial Econometrics Annual Conference, Rio de Janeiro (2024)

International Association of Applied Econometrics Conference, Thessaloniki (2024)

International Association of Applied Econometrics Conference, Xiamen (2024)

Society for Financial Econometrics Annual Conference, Seoul (2023)

North American Winter Meeting of the Econometric Society, New Orleans (2023)

EC2 Conference, Oxford (2019)

Referee for journals including *American Economic Review*, *Annals of Statistics*, *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *Econometrics Journal*, *Electronic Journal of Statistics*, *European Journal of Operations Research*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Theory*, *Journal of Finance*, *Journal of Machine Learning Research*, *Journal of Political Economy*, *Journal of the Royal Statistical Society*, *Management Science*, *Mathematics of Operations Research*, *Quantitative Economics*, *Review of Economics and Statistics*, *Review of Economic Studies*, *Statistica Sinica*

Referee for grant awarding institutions including *European Research Council*, *National Science Foundation*, *Social Sciences and Humanities Research Council of Canada*

Thesis examination: Toulouse School of Economics, University College London

Students

UCL: Ertian Chen (current), Chen-Wei Hsiang (current), Tian Xie* (current), Yuanqi Zhang (current)

NYU: Francesco Furno (2022, Amazon), James Nesbit* (2021, Amazon), Dmitry Sorokin* (2021, Up-Work), Bálint Szóke (2020, Federal Reserve Board of Governors), Dániel Csaba (2019, QuantCo), Cristian Fuenzalida (2018, PIMCO), Yunhui Zhao (2016, International Monetary Fund)

Students are listed with their year of graduation and placement, a * denotes primary advisor

Seminar and Conference Presentations

2024 (includes scheduled): Aarhus, BSE Summer Forum Workshop on Microeconometrics and Policy Evaluation, Blue Collar Working Group on Behavioral Macroeconomics and Finance (Chicago), ESIF Economics and AI+ML Meeting (Cornell), Econometric Society Summer Meeting (Vanderbilt; semi-plenary session), International Symposium on Nonparametric Statistics (Braga; invited session), NBER-NSF Time Series Conference (Penn), UC San Diego, USC, Warwick

2023: Cowles Foundation Summer Conference, Econometric Society Winter Meeting (New Orleans; IAAE invited session), IAER Econometrics Workshop (Dongbei), Kantorovich Initiative Workshop on Optimal Transport in Econometrics (Seattle; keynote speaker), Munich CeMMAP workshop, Oxford, Princeton, Society for Financial Econometrics Annual Conference (Seoul; keynote speaker), Stanford, UC Berkeley, UC Davis

2022: Behavioral Implications of Uncertainty in Macroeconomics Capstone Conference (Chicago), Bristol, Bristol Econometrics Study Group Meeting, Cambridge, Carleton, Conference on Estimation and Inference in Econometric Models (Toulouse), Cornell, HKUST, International Panel Data Conference (Bertinoro), Math+Econ+Code Seminar, McMaster, Penn, Queen Mary University of London, UCL Gatsby Computational Neuroscience Unit, University of Sydney, University of Queensland, York

2021: Chicago Booth, Colorado, Durham Business School, North American Summer Meeting of the Econometric Society (Montreal), Philadelphia Fed, SH3 Conference (SMU), UCL, Wisconsin, Workshop on Behavioral Implications of Uncertainty in Macroeconomics (Chicago), Yale

2020: Georgetown, Chamberlain Seminar, Chinese University of Hong Kong, Econometric Society World Congress, UCL

2019: Barcelona GSE Summer Forum Workshop on Structural Microeconometrics, CEME Conference for Young Econometricians (UCLA), Conference on Counterfactuals with Economic Restrictions (UWO), Conference on Robustness in Economics and Econometrics (Chicago), Harvard-MIT, IAAE Conference (Nicosia), NUS, Monash, Notre Dame, SMU, Texas A&M, University of Arizona, Workshop on Behavioral Implications of Uncertainty in Macroeconomics (Chicago)

2018: Advances in Econometrics Conference (UCL), BC, Chicago, Conference Celebrating Peter Phillips' 40 Years at Yale, Conference on Optimization and Machine Learning in Economics (UCL), Duke, GNYMA Econometrics Colloquium (Princeton), "Interactions" Conference (Northwestern), Ohio State, Society for Financial Econometrics Annual Conference (Lugano), Syracuse, Toulouse Financial Econometrics Conference, USC, Washington, UWO, Yale

2017: Barcelona GSE Summer Forum Workshop on Time Series Analysis in Macro and Finance, BC-BU Econometrics Conference, BCF-QUT-SJTU-SMU Conference (Princeton), CEME Conference for Young Econometricians (UCLA), Columbia, Harvard, Meeting in Econometrics (Toulouse), Nordic Econometric Meeting (Tartu)

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

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

2014: Chicago Booth, Columbia, Cornell, Cowles Foundation Summer Conference, Duke, Indiana, Montreal, Northwestern, Penn, Princeton, NYU, Toulouse Financial Econometrics Conference, TSE, UCL, UNSW, Wisconsin

Departmental Service

University College London

Junior Recruiting Chair (2023–2024)

Junior Recruiting Committee (2022–2024)

Departmental Athena SWAN Committee (2022–2024)

New York University

Junior Recruiting Committee (2018–2021)

Senior Recruiting Committee (2020–2021)

Co-chair, Joint Economics-Data Science Junior Search (2018–2019)

Graduate Admissions Committee (2015–2017)

Econometrics Seminar Organizer (2015–2016, 2018–2021)

Econometrics Student Seminar Organizer (2017–2021)

Graduate Committee (2017–2020)

Teaching

PhD Courses

Econometrics (1st year PhD equivalent), UCL (2022–2024)

Time-Series Econometrics (2nd year PhD), Yale (2021)

Econometrics II (1st year PhD), NYU (2016–2021)

Masters Courses

Big Data Analytics, UCL School of Management (2023–2024)

Undergraduate Courses

Intro to Econometrics, NYU (2016, 2019–2021)

Microeconometrics, University of Pennsylvania (2016)

Topics in Econometrics, NYU (2015)