Timothy Christensen

Department of Economics
University College London

t.christensen@ucl.ac.uk
tmchristensen.com
Drayton House, room 304
30 Gordon Street
London WC1H 0AX, UK

Employment

University College London, Department of Economics

Professor, 2022–

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 (with distinction), 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-Ramirez

Fellowships and Awards

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

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

Research Associate, Institute for Fiscal Studies, 2021–

Zellner Thesis Award for best Ph.D. thesis in Econometrics for the years 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)

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

Professional Service

Editorial Work

Journal of Econometrics, Associate Editor, July 2020–
Econometric Theory, Associate Editor, January 2021–
Quantitative Economics, Associate Editor, July 2021–
Journal of Business and Economic Statistics, Associate Editor, January 2022–
Journal of Econometric Methods, Associate Editor, April 2022–

Organization of Scientific Meetings

Co-Leader, NBER-NSF-CEME Young Econometricians Conference series, 2022–
Program or Scientific Committee
International Association of Applied Econometrics Conference, Thessaloniki, June 2024
International Association of Applied Econometrics Conference, Xiamen, June 2024
Society for Financial Econometrics Annual Conference, Seoul, June 2023
North American Winter Meeting of the Econometric Society, New Orleans, January 2023
EC2 Conference, Oxford, December 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, UpWork), Bálint Szőke (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: Aarhus, Blue Collar Working Group on Behavioral Macroeconomics and Finance (Chicago), Conference on Optimization-Conscious Econometrics (Chicago), International Symposium on Nonparametric Statistics (Braga; invited session), Manchester, 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–

Junior Recruiting Committee, 2022–

Departmental Athena SWAN Committee, 2022–

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–

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–

Undergraduate Courses

Intro to Econometrics, NYU, 2016, 2019–2021

Microeconometrics, University of Pennsylvania, 2016

Topics in Econometrics, NYU, 2015

Last updated: February 27, 2024