August 2019

TIMOTHY CHRISTENSEN

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EDUCATION

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

CURRENT POSITION

Assistant Professor, Department of Economics, New York University, since July 2014

VISITING POSITIONS

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

GRANTS, FELLOWSHIPS, AND AWARDS

National Science Foundation Grant SES-1919034, 2019-2022. Amount awarded: $232,451
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

PUBLICATIONS

"Monte Carlo Confidence Sets for Identified Sets," with X. Chen and E. Tamer, *Econometrica* 86, no. 6 (2018): 1965–2018.
"Optimal Sup-Norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression," with X. Chen, *Quantitative Economics* 9, no. 1 (2018): 39–84.
"Nonparametric Stochastic Discount Factor Decomposition," *Econometrica* 85, no. 5 (2017): 1501–1536.

"Nonparametric Identification of Positive Eigenfunctions," *Econometric Theory* 31, no. 6 (2015): 1310–1330.

"Optimal Uniform Convergence Rates and Asymptotic Normality for Series Estimators Under Weak Dependence and Weak Conditions," with X. Chen, *Journal of Econometrics* 188, no. 2 (2015): 447–465.

"Forecasting Spikes in Electricity Prices," with S. Hurn and K. Lindsay, *International Journal of Forecasting* 28, no. 2 (2012): 400–411.

"Detecting Common Dynamics in Transitory Components," with S. Hurn and A. Pagan, *Journal of Time Series Econometrics* 3, no. 1 (2011): Article 3.

WORKING PAPERS

"Counterfactual Sensitivity and Robustness," with B. Connault, Revise and Resubmit, *Econometrica*

"Dynamic Models with Robust Decision Makers: Identification and Estimation"

TEACHING

Ph.D.:
Econometrics II, 2016–2019

Undergraduate:
Introduction to Econometrics, 2016, 2019
Microeconometrics (at University of Pennsylvania), 2016
Topics in Econometrics, 2015

SEMINAR AND CONFERENCE PRESENTATIONS

Scheduled for 2020: Georgetown

2019 (inc. scheduled): 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), CUHK, 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), Yale

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

PROFESSIONAL ACTIVITIES

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

Advising:
Committee member for: James Nesbit (expected graduation 2021), Dániel Csaba (2019, QuantCo), Cristian Fuenzalida (2018, PIMCO), Yunhui Zhao (2016, International Monetary Fund)

Short-term invited visits:
Cowles Foundation, December 2019
Duke University, ERID visitor, October 2018

Conference organization:
Program committee, EC2 Conference, Oxford, December 2019

External thesis examiner:
Toulouse School of Economics, July 2017

DEPARTMENTAL SERVICE

Junior Recruitment Committee, 2018-2020
Joint Economics-Data Science Junior Search Co-chair, 2018-19
Graduate Admissions Committee, 2015-2017
Econometrics Seminar Organizer, 2015-2016, 2018-2019
Econometrics Student Seminar Organizer, 2017-2019
Graduate Committee, 2017-2020