MICHAL KOLESÁR

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OFFICE CONTACT

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CURRENT ACADEMIC POSITION

Professor, Princeton University, Department of Economics — Jul 2020–

PAST APPOINTMENTS

Assistant Professor, Princeton University — Feb 2014–Jun 2020
- Department of Economics — Jul 2018–Jun 2020
- Department of Economics and Woodrow Wilson School — Feb 2014–Jun 2018

Visiting Assistant Professor, Massachusetts Institute of Technology, Department of Economics — Sep 2016–Jun 2017

Postdoctoral Associate, Yale University, Cowles Foundation — Aug 2013–Jan 2014

EDUCATION

Harvard University, Ph.D. in Economics — 2008–13
Thesis Title: "Essays on Instrumental Variables"

Harvard University, A.M. in Economics — May 2011

Trinity College Dublin, B.A. in Mathematics and Economics — 2004–8
Double First Class Honours, Gold Medal

WORKING PAPERS

- Michal Kolesár, Ulrich Müller, and Sebastian T. Roelsgaard. "The Fragility of Sparsity". Mar. 2025.
- Michal Kolesár and Mikkel Plagborg-Møller. "Dynamic Causal Effects in a Nonlinear World: the Good, the Bad, and the Ugly". Mar. 2025.
- Tim Armstrong, Michal Kolesár, and Soonwoo Kwon. "Bias-Aware Inference in Regularized Regression Models". Revision requested, Quantitative Economics. Aug. 2023.
- Kirill Evdokimov and Michal Kolesár. "Inference in Instrumental Variable Regression Analysis with Heterogeneous Treatment Effects". Jan. 2018.

- Michal Kolesár. "Estimation in an Instrumental Variables Model With Treatment Effect Heterogeneity". Under revision. Nov. 2013.

REFEREED PUBLICATIONS

- Paul Goldsmith-Pinkham, Peter Hull, and Michal Kolesár. "Contamination Bias in Linear Regressions". In: *American Economic Review* 114.12 (Dec. 2024), pp. 4015–51. DOI: 10.1257/aer.20221116.
- Joshua Angrist and Michal Kolesár. "One Instrument to Rule Them All: The Bias and Coverage of Just-ID IV". In: *Journal of Econometrics* 240.2, 105398 (Mar. 2024). DOI: 10.1016/j.jeconom.2022.12.012.
- Yingying Dong and Michal Kolesár. "When Can We Ignore Measurement Error in the Running Variable?" In: *Journal of Applied Econometrics* 38.5 (Aug. 2023), pp. 735–750. DOI: 10.1002/JAE.2974.
- Tim Armstrong, Michal Kolesár, and Mikkel Plagborg-Møller. "Robust Empirical Bayes Confidence Intervals". In: *Econometrica* 90.6 (Nov. 2022), pp. 2567–2602. DOI: 10.3982/ECTA18597.
- Tim Armstrong and Michal Kolesár. "Finite-Sample Optimal Estimation and Inference on Average Treatment Effects Under Unconfoundedness". In: *Econometrica* 89.3 (May 2021), pp. 1141–1177. DOI: 10.3982/ECTA16907.
- Tim Armstrong and Michal Kolesár. "Sensitivity Analysis Using Approximate Moment Condition Models". In: *Quantitative Economics* 12.1 (Jan. 2021), pp. 77–108. DOI: 10.3982/QE1609.
- Tim Armstrong and Michal Kolesár. "Simple and Honest Confidence Intervals in Nonparametric Regression". In: *Quantitative Economics* 11.1 (Jan. 2020), pp. 1–39. DOI: 10.3982/QE1199.
- Rodrigo Adão, Michal Kolesár, and Eduardo Morales. "Shift-Share Designs: Theory and Inference". In: *Quarterly Journal of Economics* 134.4 (Nov. 2019), pp. 1949–2010. DOI: 10.1093/qje/qjz025.
- Michal Kolesár and Christoph Rothe. "Inference in Regression Discontinuity Designs with a Discrete Running Variable". In: *American Economic Review* 108.8 (Aug. 2018), pp. 2277–2304. DOI: 10.1257/aer.20160945.
- Michal Kolesár. "Minimum Distance Approach to Inference with Many Instruments". In: *Journal of Econometrics* 204.1 (May 2018), pp. 86–100. DOI: 10.1016/j.jeconom.2018.01.004.
- Tim Armstrong and Michal Kolesár. "A Simple Adjustment for Bandwidth Snooping". In: *Review of Economic Studies* 85.2 (Apr. 2018), pp. 732–765. DOI: 10.1093/restud/rdx051.
- Tim Armstrong and Michal Kolesár. "Optimal Inference in a Class of Regression Models". In: *Econometrica* 86.2 (Mar. 2018), pp. 655–683. DOI: 10.3982/ECTA14434.
- Guido W. Imbens and Michal Kolesár. "Robust Standard Errors in Small Samples: Some Practical Advice". In: *Review of Economics and Statistics* 98.4 (Oct. 2016), pp. 701–712. DOI: 10.1162/REST_a_00552.

- Michal Kolesár, Raj Chetty, John N. Friedman, Edward Glaeser, and Guido W. Imbens. "Identification and Inference with Many Invalid Instruments". In: *Journal of Business and Economic Statistics* 33.4 (Oct. 2015), pp. 474–484. DOI: 10.1080/07350015.2014.978175.
- Thomas Barrios, Rebecca Diamond, Guido W. Imbens, and Michal Kolesár. "Clustering, Spatial Correlations and Randomization Inference". In: *Journal of the American Statistical Association* 107.498 (June 2012), pp. 578–591. DOI: 10.1080/01621459.2012.682524.

SURVEYS

- Peter Hull, Michal Kolesár, and Christopher R. Walters. "Labour by Design: Contributions of David Card, Joshua Angrist, and Guido Imbens". In: *Scandinavian Journal of Economics* 124.3 (July 2022). Invited article, pp. 603–645. DOI: 10.1111/sjoe.12505.

HONORS AND AWARDS

- Fellow of the International Association for Applied Econometrics, 2023–
- Journal of Econometrics best associate editor award, 2023
- NSF grant #SES-22049356: "Honest and Robust Inference with High Dimensional Data" Apr 2021–Mar 2025 (co-PI: Tim Armstrong).
- Fellow of the Slovak Economic Association, 2020–
- 2019 Sloan Research Fellowship
- Graduate Economics Club recognition for outstanding teaching (2018, 2017)
- NSF grant #SES-1628878: "Honest Inference and Efficiency Bounds for Nonparametric Regression and Approximate Moment Condition Models" Sept 2016–Aug 2019 (co-PI: Tim Armstrong).

PROFESSIONAL ACTIVITIES

- Co-editor: Journal of Business & Economic Statistics 2024–27
- Board of Editors, American Economic Journal: Applied Economics, 2022–
- Associate Editor, Econometrica, 2022–
- Associate Editor, The Econometrics Journal, 2021–
- Associate Editor, Quantitative Economics, 2020–25
- Associate Editor, Journal of Econometrics, 2022–24
- Refereeing: American Economic Journal: Applied Economics, American Economic Review, American Economic Review: Insights, Annals of Applied Statistics, Biometrika, Demography, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Economic Inquiry, Economics Letters, Journal of Applied Econometrics, Journal of

Business & Economic Statistics, Journal of Causal Inference, Journal of Development Economics, Journal of Econometric Methods, Journal of Econometrics, Journal of Labor Economics, Journal of Political Economy, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Metrika, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Journal of Economics, Review of Economic Studies, Review of Economics and Statistics, Social Science Research, Statistics in Medicine

- Grant reviews: CERGE-EI / Global Development Network, European Research Council, National Science Foundation
- Conference organization:
  - Program Committee, 2026 North American Winter Meeting of the Econometric Society
  - Organizing Committee for Gary Chamberlain Online Seminar in Econometrics 2020–2024
  - Program Committee, Econometric Society 2020 World Congress
  - Co-organizer of Greater New York Metropolitan Area Econometrics Colloquium, Oct 2022, Dec 2018, Dec 2014
  - Program Committee, International Association of Applied Econometrics conference, Montreal, Jun 2018

INVITED TALKS AND CONFERENCE PRESENTATIONS

2025 Online causal inference seminar

Scheduled: Aarhus, CUHK, SMU, NUS, Nanyang Technological University, Montréal, Federal Reserve Bank of Philadelphia

2024 Columbia, Northwestern U, Tulane, USC, U Toronto, Munich Econometrics Workshop, U of Groningen Workshop on Causal Inference + Machine Learning (keynote)

2023 European Commission Joint Research Centre, Georgetown, LMU/TUM Munich, LSE, Mannheim/Bonn, UC Davis, UCL, U of Amsterdam, U Calgary, U Wisconsin-Madison, Warwick

2022 Brandeis, Brown, Harvard/MIT, National Bank of Slovakia, Oxford, U Chicago, Stanford, Slovak Economic Association Meeting (keynote)

2021 Cambridge, CREST/PSE, CUHK, Duke, UCLA, UCSD, U York, Yale (CSAP), Yale (Econ), North American Winter Meeting of the Econometric Society, NBER Summer institute (discussant)

2020 Princeton department seminar, UCL/CEMMAP public webinar, North American Winter Meeting of the Econometric Society, Online causal inference seminar, Online causal inference seminar (discussant), NBER Summer institute (discussant), Southern Economic Association Annual Meeting (discussant)

2019 Georgetown, Stanford, UC Irvine, UC Santa Barbara, Robustness in Economics and Econometrics Conference, European Meeting of the Econometric Society (invited session)

2018 Indiana U Bloomington, ITAM, Michigan State U, MIT/Harvard, NYU, Rutgers, Syracuse U, U Chicago (QRM), U Maryland, U Wisconsin-Madison, BIRS Workshop on the Interface of Statistics and Machine Learning, Conference in honor of Gary Chamberlain, New Frontiers in Econometrics Conference (U Conn), European Meeting of the Econometric Society

2017 Carleton U, Columbia, Queen's U (Kingston), UCLA, UCSD, Vanderbilt, Villanova U, Greater NY Metropolitan Area Econometrics Colloquium, SOLE Annual meeting, Joint Statistical Meetings (invited session)

2016 Boston College, Boston U, Harvard/MIT (twice), North American Winter Meeting of the Econometric Society, Greater NY Metropolitan Area Econometrics Colloquium, North American Summer Meeting of the Econometric Society, NBER Summer institute (discussant), Inference in Nonstandard Problems conference, Interactions: Bringing Together Econometrics and Applied Microeconometrics conference

2015 Pennsylvania State U, U Chicago, UNC Chapel Hill, North American Winter Meeting of the Econometric Society, World Congress of the Econometric Society, Inference in Non-standard Problems conference

2014 Columbia, Ohio State, Princeton, Trinity College Dublin, U Penn, U Wisconsin-Madison, First Warwick Econometrics workshop

2013 Brown, MIT, Northwestern U, Prague/CERGE-EI, Princeton, Toulouse School of Economics, UCL, U Maryland, U Michigan, U St. Gallen, Yale, CEME Stanford/UCLA Conference

2012 UC Berkeley

2011 European Meeting of the Econometric Society, Harvard/MIT

TEACHING

- Econometrics: A Mathematical Approach, undergraduate (Princeton ECO312): Spring 2025, Spring 2024, Fall 2021, Spring 2021, Fall 2019, Spring 2019
- Advanced Applied Econometrics, second year PhD (Princeton ECO539B): Spring 2025, Spring 2024, Spring 2022, Spring 2021, Fall 2019
- Econometric Theory I, first year PhD (Princeton ECO517): Fall 2024, Fall 2021, Fall 2018, Fall 2017
- Econometric Applications, undergraduate (Princeton ECO313): Spring 2022, Spring 2019, Spring 2016, Spring 2015

- Advanced Econometrics: Nonlinear Models, second year PhD (Princeton ECO519): Spring 2020, Fall 2018, Spring 2018, Spring 2016, Fall 2014
- Quantitative Analysis for Policymakers, Masters in Public Policy (Princeton WWS507B): Fall 2017
- New Econometric Methods, second year PhD (MIT 14.386): Spring 2017
- Statistical Method in Economics, first year PhD (MIT 14.381): Fall 2016
- Intermediate Statistics for Social Science, undergraduate (Princeton WWS400): Spring 2016
- Statistics for Social Science, undergraduate (Princeton WWS200): Spring 2015, Spring 2014

PERSONAL INFORMATION

Year of Birth: 1986. Citizenship: Slovakia and USA. 2 children (2023, 2020).