Timothy Christensen

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Employment

New York University, Department of Economics

Associate Professor, September 2020–
Assistant Professor, July 2014–August 2020

Visiting Positions

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

Harvard University, Department of Economics, Visiting Scholar, Fall 2017

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

Education

PhD (with distinction), Economics, Yale University, May 2014

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

Bachelor of Science, Mathematics, University of Queensland, December 2007

Bachelor of Commerce, Finance, University of Queensland, December 2007

Publications

"Existence and Uniqueness of Recursive Utilities without Boundedness," *Journal of Economic Theory*, 2022, 200, 105413.

"Monte Carlo Confidence Sets for Identified Sets," with X. Chen and E. Tamer, *Econometrica*, 2018, 86(6), 1965–2018.

"Optimal Sup-Norm Rates and Uniform Inference on Nonlinear Functionals of Nonparametric IV Regression," with X. 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 X. Chen, *Journal of Econometrics*, 2015, 188(2), 447–465.

"Forecasting Spikes in Electricity Prices," with S. Hurn and K. Lindsay, *International Journal of Forecasting*, 2012, 28(2), 400–411.

"Detecting Common Dynamics in Transitory Components," with S. Hurn and A. Pagan, *Journal of Time Series Econometrics*, 2011, 3(1), Article 3.

Working Papers

"Counterfactual Sensitivity and Robustness," with B. Connault, revision requested, *Econometrica*

"Adaptive Estimation and Uniform Confidence Bands for Nonparametric IV," with X. Chen and S. Kankanala, revision requested, *Review of Economic Studies*

"Optimal Discrete Decisions when Payoffs are Partially Identified," with H. R. Moon and F. Schorfheide

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

Grants, Honors, and Awards

National Science Foundation Grant SES-1919034, 2019-2022. ($232k)

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

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–

Referee for *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*, *Quantitative Economics*, *Review of Economics and Statistics*, *Review of Economic Studies*, *Statistica Sinica*

Grant reviewer for *European Research Council*, *National Science Foundation*, *Social Sciences and Humanities Research Council of Canada*

Conference organization

NBER-NSF-CEME Young Econometricians conference series co-leader, 2022-

Program Committee

North American Winter Meeting of the Econometric Society, New Orleans, January 2023
EC2 Conference, Oxford, December 2019

Students

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

Teaching

Econometrics II, first-year PhD, NYU (ECON-GA 2101), Spring 2016 - Spring 2021

Introduction to Econometrics, undergraduate, NYU (ECON-UA 266), Spring 2016, 2019 - 2021

Microeconometrics, undergraduate, University of Pennsylvania (ECON 222), Fall 2016

Topics in Econometrics, undergraduate, NYU (ECON-UA 380), Spring 2015

Departmental Service

Junior Recruiting Committee, 2018-2021

Senior Recruiting Committee, 2020-2021

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

Graduate Admissions Committee, 2015-2017

Econometrics Seminar Organizer, 2015-2016, 2018-2021

Econometrics Student Seminar Organizer, 2017-2021

Graduate Committee, 2017-2020

Seminar and Conference Presentations

2022 (includes scheduled): Bristol, Carleton, HKUST, McMaster, Penn

2021: Chicago Booth, Colorado, Durham Business School, North American Summer Meeting of the Econometric Society (Montreal), Philadelphia Fed, SH3 Conference (SMU), 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

Last updated: April 26, 2022