Timothy B. Armstrong

Vita Date:
February 2019

Office Address:
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New Haven, CT 06511

Email: timothy.armstrong@yale.edu

Citizenship: United States

Employment:
Associate Professor, Yale University
Research Fellow, Becker Friedman Institute, Winter-Spring, 2019

Previous Positions:
Visiting Scholar, University College London, Fall 2018
Assistant Professor, Yale University, Fall 2012-Spring 2018
Visiting Scholar, University of Pennsylvania, Spring 2015
Visiting Scholar, Harvard University, Fall 2014

Fields:
Econometric Theory, Applied Econometrics, Industrial Organization

Education:
Ph.D. Economics, Stanford University, 2007-2012
B.A. Economics-Mathematics, Reed College, 2003-2007

Fellowships, Honors, and Awards:
National Science Foundation Research Grant (with Michal Kolesár), 2016-2019
Yale University Junior Faculty Fellowship, 2014-2015
B.F. Haley and E.S. Shaw Fellowship, Stanford University, 2011-2012
Second Year Paper Prize, Dept. of Economics, Stanford University, 2010

Economics Department Fellowship, Stanford University, 2007-2008

Phi Beta Kappa, 2007

Gerald M. Meier Award for Distinction in Economics, Reed College, 2007

Presentations:

2018: Penn State, U Iowa Econometrics Mini-Conference, CIREQ Econometrics Conference, Seoul National University, U Conn New Frontiers in Econometrics Conference, North American Meetings of the Econometric Society, IAAE Conference, EEA-ESEM Meetings, CREST, Cambridge, University College London, U Surrey, Tilburg U, U Amsterdam, U Mannheim, CEMFI, U Carlos III

2017: AEA Winter Meetings, Stanford, U Chicago, CEME "Inference in Non-Standard Problems" conference, U Illinois Urbana-Champaign, NYU, Yale MacMillan-CSAP, New York Area Econometrics Conference

2016: New York Area Econometrics Conference, U Wisconsin-Madison, North American Meetings of the Econometric Society

2015: U Penn, Michigan State, Stanford, Humboldt U Berlin, Econometric Society World Congress, CEME "Inference in Non-Standard Problems" conference, U Virginia

2014: AEA Winter Meetings, Vanderbilt, University College London, London School of Economics, Toulouse School of Economics, U Montreal, U Toronto, Harvard/MIT, Boston University, CEME "Interactions" conference, New York Area Econometrics Conference

2013: AEA Winter Meetings, Cornell, Brown, Columbia, Duke, North American Meetings of the Econometric Society, Asian Meetings of the Econometric Society, Penn State, NYU, Boston College, Ohio State, New York Area Econometrics Conference

2012: U Chicago, Yale, Harvard, Chicago Booth, UCLA, U Michigan, Princeton, UC Berkeley, UC San Diego, UC Davis, U Penn, U Wisconsin-Madison, U Texas-Austin, Northwestern, New York Area Econometrics Conference

2011: MIT, California Econometrics Conference

2010: Econometric Society World Congress, California Econometrics Conference

Referee Activity:

American Economic Journal: Microeconomics, *American Economic Review*, *Econometric Theory*, *Econometrica*, *Econometrics*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Theory*, *Journal of Nonparametric Statistics*, *Journal of the American Statistical Association*, *Review of Eco-*

nomic Studies, *Quantitative Economics*

Other Activities:
Organizer, Cowles Foundation Econometrics Conference, Summer 2014

Publications:

Armstrong, T. B. & Kolesár, M. (2018). Optimal Inference in a Class of Regression Models. *Econometrica*, 86(2), 655–683

Armstrong, T. B. (2018). On the choice of test statistic for conditional moment inequalities. *Journal of Econometrics*, 203(2), 241–255

Armstrong, T. B. & Kolesár, M. (2018). A Simple Adjustment for Bandwidth Snooping. *The Review of Economic Studies*, 85(2), 732–765

Andrews, I. & Armstrong, T. B. (2017). Unbiased instrumental variables estimation under known first-stage sign. *Quantitative Economics*, 8(2), 479–503

Armstrong, T. B. (2016). Large Market Asymptotics for Differentiated Product Demand Estimators With Economic Models of Supply. *Econometrica*, 84(5), 1961–1980

Armstrong, T. B. & Chan, H. P. (2016). Multiscale adaptive inference on conditional moment inequalities. *Journal of Econometrics*, 194(1), 24–43

Armstrong, T. (2015). Adaptive testing on a regression function at a point. *The Annals of Statistics*, 43(5), 2086–2101

Armstrong, T. B. (2015). Asymptotically exact inference in conditional moment inequality models. *Journal of Econometrics*, 186(1), 51–65

Armstrong, T. B. (2014). Weighted KS statistics for inference on conditional moment inequalities. *Journal of Econometrics*, 181(2), 92–116

Armstrong, T. B., Bertanha, M., & Hong, H. (2014). A fast resample method for parametric and semiparametric models. *Journal of Econometrics*, 179(2), 128–133

Armstrong, T. B. (2013). Bounds in auctions with unobserved heterogeneity. *Quantitative Economics*, 4(3), 377–415

Working Papers:

"Adaptation Bounds for Confidence Intervals under Self-Similarity" (Oct 2018)

"Sensitivity Analysis using Approximate Moment Condition Models" (Feb 2019), with Michal Kolesár

"Simple and Honest Confidence Intervals in Nonparametric Regression" (Aug 2018), with Michal Kolesár, revise and resubmit at *Quantitative Economics*

"Finite-Sample Optimal Estimation and Inference on Average Treatment Effects Under Unconfoundedness" (Dec 2018), with Michal Kolesár

"The Asymptotic Distribution of Simulation Estimators with Overlapping Estimation Draws" (Dec 2017), with Ron Gallant, Han Hong and Huiyu Li

"Inference on Optimal Treatment Assignments" (Apr 2015), with Shu Shen, revise and resubmit at *Journal of Applied Econometrics*

"A Note on Minimax Testing and Confidence Intervals in Moment Inequality Models" (Dec 2014)

Courses Taught:

ECON 135: Introduction to Probability and Statistics (Fall 2012, Fall 2013, Fall 2015, Fall 2016). First semester of year-long undergraduate sequence covering probability, statistics and econometrics.

ECON 420: Applied Econometrics (Fall 2016, Fall 2017). Advanced topics course in econometrics for undergraduates.

ECON 554: Econometrics V (Spring 2014, Spring 2016). Advanced topics course in econometrics for Ph.D. students.

ECON 551: Econometrics II (Spring 2016, Spring 2017, Spring 2018). Second semester of year-long econometrics sequence for first year Ph.D. students.

ECON 556: Topics in Empirical Economics and Public Policy (Fall 2017). Second year course in applied econometrics for Ph.D. students.