ADAM MCCLOSKEY

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ACADEMIC POSITIONS

Assistant Professor of Economics, University of Colorado, August 2018 – present
Assistant Professor of Economics, Brown University, July 2012 – July 2018
Visiting Assistant Professor, Economics Department, Harvard University, Spring 2016
Visiting Assistant Professor, Cowles Foundation, Yale University, Fall 2015
Visiting Assistant Professor of Economics, Brown University, July 2011- June 2012

EDUCATION

Ph.D., Economics, Boston University, 2011
M.A., Political Economy, Boston University, 2011
B.A. (*with distinction*), Economics and Mathematics (*summa cum laude*), University of Colorado at Boulder, 2006

GRANTS, FELLOWSHIPS, AND AWARDS

NSF SES-1357607 Grant "Computational Methods for Inference in Nonstandard Problems," 2014-2017 (sole PI)
Special Research Fellowship, Boston University, 2009-2010
Summer Research Grant, Boston University, 2008-2010
Dean's Fellowship, Boston University, 2006-2011
Phi Beta Kappa, 2004

PUBLICATIONS

"Inference for Losers" (with Isaiah Andrews, Dillon Bowen and Toru Kitagawa), *American Economic Association Papers and Proceedings*, 112 (2022), 635-640.
"Inference After Estimation of Breaks" (with Isaiah Andrews and Toru Kitagawa), *Journal of Econometrics*, 224 (2021), 39-59.
"Asymptotically Uniform Tests After Consistent Model Selection in the Linear Regression Model", *Journal of Business and Economic Statistics*, 38 (2020), 810-825.
"Estimation and Inference with a (Nearly) Singular Jacobian" (with Sukjin Han), *Quantitative Economics*, 10 (2019), 1019-1068.
"Bonferroni-Based Size-Correction for Nonstandard Testing Problems", *Journal of Econometrics*, 200 (2017), 17-35.
"Parameter Estimation Robust to Low-Frequency Contamination" (with Jonathan B. Hill), *Journal of Business and Economic Statistics*, 35 (2017), 598-610.
"Memory Parameter Estimation in the Presence of Level Shifts and Deterministic Trends" (with Pierre Perron), *Econometric Theory*, 29 (2013), 1196-1237.
"Estimation of the Long-Memory Stochastic Volatility Model Parameters that is Robust to Level Shifts and Deterministic Trends", *Journal of Time Series Analysis*, 34 (2013), 285-301.

WORKING PAPERS

"Short and Simple Confidence Intervals when the Directions of Some Effects are Known" (with Philipp Ketz), revise and resubmit at *Review of Economics and Statistics*

"Hybrid Confidence Intervals for Informative Uniform Asymptotic Inference After Model Selection", revise and resubmit at *Biometrika*

"Critical Values Robust to P-hacking" (with Pascal Michaillat)

"Inference on Winners" (with Isaiah Andrews and Toru Kitagawa), revise and resubmit at *Quarterly Journal of Economics*

TEACHING EXPERIENCE

Seminar: Econometrics 2 – Time Series (Ph.D.), University of Colorado, Spring 2019, Spring 2020, Fall 2021

Introduction to Econometrics (Undergraduate), University of Colorado, Spring 2019, Spring 2020, Fall 2020, Spring 2021, Fall 2021

Introduction to Econometrics (Undergraduate), Brown University, Fall 2016, Fall 2017

Introduction to Econometrics (Undergraduate), Harvard University, Spring 2016

Econometrics I (Undergraduate), Brown University, Spring 2013, Spring 2015

Econometrics II – Time Series (Undergraduate), Brown University, Fall 2011, Fall 2012, Fall 2014, Spring 2017

Investments I (Undergraduate), Brown University, Fall 2011, Spring 2015

Teaching Assistant for Advanced Econometrics I (Ph.D.), Boston University, Spring 2010, Spring 2011

Teaching Assistant for Advanced Statistics for Economists (Ph.D.), Boston University, Fall 2007

SHORT ACADEMIC VISITS

Paris School of Economics: May 16-17, 2022

Philadelphia Federal Reserve: Oct 1-2, 2019

Brown University: Jul 29-Aug 2, 2019

National University of Singapore: Nov 13-16, 2017

University College London/cemmap: Sep 25-28, 2016; May 21-24, 2017; Dec 6-10, 2018

EXTERNAL SEMINAR AND CONFERENCE PRESENTATIONS

2022: Paris School of Economics, Universitat Pompeu Fabra, Singapore Management University/National University of Singapore (Virtual), Yale University; CIREQ Econometrics Conference in Honor of Eric Renault (Montreal), Annual Meeting of the American Economic Association/ASSAs (Virtual, discussant)

2021: Universitat Pompeu Fabra (Virtual), University of Wisconsin at Madison, Vanderbilt University; Statistics 2021 Canada (Virtual), North American Summer Meeting of the Econometric Society (Virtual), North American Winter Meeting of the Econometric Society/ASSAs (Virtual)

2020: Brown University

2019: Texas A&M University, Rice University, Michigan State University, Philadelphia Federal Reserve, University of Pennsylvania, McGill University, University of Colorado at Boulder (Applied Math); (EC)2 Conference on Identification in Macroeconomics (University of Oxford), CIREQ Montreal Econometrics Conference: Recent Advances on Bootstrap Methods (discussant), Pi-Day Conference in Honor of Pierre Perron (Boston University), North American Winter Meeting of the Econometric Society/ASSAs (Atlanta)

2018: University of Michigan at Ann Arbor, Simon Fraser University, University of Washington, Boston University; Advances in Econometrics Conference (University College London), Meeting of Midwest Econometrics Group (University of Wisconsin at Madison), NSF-NBER Interactions Workshop (Northwestern University), NSF-NBER Conference on Inference in Nonstandard Problems (Duke University), CIREQ Montreal Econometrics Conference: Recent Advances in the Method of Moments (discussant), North American Winter Meeting of the Econometric Society/ASSAs (Philadelphia)

- 2017: University of Colorado at Boulder, National University of Singapore; Tinbergen Institute Conference: Inference Issues in Econometrics (Amsterdam)
- 2016: Vanderbilt University, University of Chicago (joint Booth and Economics), University of Cambridge, University College London, London School of Economics, Ohio State University, Harvard-MIT, Boston University; New Approaches to the Identification of Macroeconomic Models Workshop (University of Oxford), North American Summer Meeting of the Econometric Society (University of Pennsylvania), Greater New York Area Econometrics Colloquium (Johns Hopkins University)
- 2015: University of Montreal, Yale University, University of California at San Diego; Econometric Society World Congress (Montreal)
- 2014: Ohio State University, Indiana University, University of Texas at Austin, Queen's University, Harvard-MIT; NSF-NBER Conference on Inference in Nonstandard Problems (Princeton University), CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics
- 2013: New York University, Stanford University, Pennsylvania State University, Cornell University, University of Michigan at Ann Arbor, Tinbergen Institute, Toulouse School of Economics, CREATES at Aarhus University, Brown University (Applied Math), Northwestern University, University of Wisconsin at Madison, Rice University, Texas A&M University; NSF-CEME Microeconometrics Conference (Stanford University), Cowles Foundation Conference on Partial Identification, Weak Identification, and Related Econometric Problems (Yale University), North American Winter Meeting of the Econometric Society/ASSAs (San Diego)
- 2012: University of Pennsylvania, Princeton University, Duke University, George Washington University, Columbia University, University of California at Santa Cruz, Yale University, Pennsylvania State University, Brown University; (EC)2 Conference on Hypothesis Testing (Maastricht University), Workshop on Statistical Inference in Complex/High-Dimensional Problems (University of Vienna)
- 2011: Boston College, University of Colorado at Boulder; Green Line Econometrics Conference (Boston University), North American Summer Meetings of the Econometric Society (Washington University in St Louis), Conference in Honor of Halbert White (University of California at San Diego)
- 2010: Granger Centre for Time Series Econometrics at the University of Nottingham
- 2009: NBER-NSF Time Series Conference (University of California at Davis), Far East and South Asia Meeting of the Econometric Society (University of Tokyo)

EDITORIAL SERVICE

Associate Editor, *Journal of Econometric Methods* 2022-

REFEREE SERVICE

American Economic Review, American Economic Review: Insights, Annals of Statistics, Bernoulli, Computational Statistics and Data Analysis, Development Engineering, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Electronic Journal of Statistics, IEEE Transactions on Information Theory, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Machine Learning Research, Journal of Political Economy, Journal of Statistical Computation and Simulation, Journal of the American Statistical Association, National Science Foundation, *Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Journal of Economics,* Research Grants Council of Hong Kong, *Review of Economics and Statistics, Review of Economic Studies, Studies in Nonlinear Dynamics and Econometrics*

CONFERENCE ORGANIZATION/PROGRAM COMMITTEE MEMBER

30th (EC)2 Conference on Identification in Macroeconomics (University of Oxford), December 2019

12th Greater New York Metropolitan Area Econometrics Colloquium (Brown University), December 2017

GRADUATE STUDENTS SUPERVISED

Joseph Fry, Primary Advisory (University of Colorado), in progress

Chad Brown, Co-Advisor (University of Colorado), in progress

Youngeun Choi, Primary Advisor (University of Colorado), in progress

Simon Freyaldenhoven, Co-Advisor (Brown University), Graduated December 2017, Initial Placement: Philadelphia Federal Reserve

Nickolai Riabov, Primary Advisor (Brown University), Graduated May 2017, Initial Placement: Netflix

June 2022