ADAM MCCLOSKEY

Department of Economics
University of Colorado at Boulder
256 UCB
Boulder, CO 80309 USA
Phone: (303) 735-7908
Email: adam.mccloskey@colorado.edu
Web site: http://adammccloskey.com

ACADEMIC POSITIONS

Associate Professor of Economics, University of Colorado, May 2023 – present
  Associate Chair of Graduate Studies, August 2025 – present
Assistant Professor of Economics, University of Colorado, August 2018 – May 2023
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

EDITORIAL POSITIONS

Associate Editor, *Econometric Theory*, 2026 – present
Associate Editor, *Journal of Time Series Analysis*, 2026 – present
Associate Editor, *Econometric Reviews*, 2025 – present
Associate Editor, *Econometrics Journal*, 2025 – present
Associate Editor, *Journal of Econometric Methods*, 2022 – 2026

EDUCATION

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

GRANTS, FELLOWSHIPS, AND AWARDS

Stanford Calderwood Endowed Chair, University of Colorado, 2024 – 2026
National Science Foundation Grant SES-2341730, 2024-2027 (sole PI)
Economics Faculty Research Award, University of Colorado, 2023
National Science Foundation Grant SES-1357607, 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
Jacob Van Ek Award, University of Colorado, 2005
Phi Beta Kappa, 2004

PUBLICATIONS

“Critical Values Robust to P-hacking” (with Pascal Michaillat), *Review of Economics and Statistics*, 108 (2026), 1085-1097.
“Short and Simple Confidence Intervals when the Directions of Some Effects are Known” (with Philipp Ketz), *Review of Economics and Statistics*, 107 (2025), 820-834.
“Hybrid Confidence Intervals for Informative Uniform Asymptotic Inference After Model Selection”, *Biometrika*, 111 (2024), 109-127.
“Inference on Winners” (with Isaiah Andrews and Toru Kitagawa), *Quarterly Journal of Economics*, 139 (2024), 305-358.
“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

"Numerical Analysis of Test Optimality" (with Philipp Ketz and Jan Scherer)

"Dynamic Local Average Treatment Effects in Time Series" (with Alessandro Casini, Raimondo Pala and Luca Rolla)

"Uniform Critical Values for Likelihood Ratio Tests in Boundary Problems" (with Giuseppe Cavaliere, Rasmus Pedersen and Anders Rahbek), revise and resubmit at *Journal of Econometrics*

"Identification, Estimation and Inference in High-Frequency Event Study Regressions" (with Alessandro Casini), revise and resubmit at *Review of Economic Studies*

"Inference for Interval-Identified Parameters Selected from an Estimated Set" (with Sukjin Han), revise and resubmit at *Quantitative Economics*

TEACHING EXPERIENCE

Econometrics (Ph.D.), University of Colorado, Spring 2025, Spring 2026

Math Camp (Ph.D.), University of Colorado, August 2022, August 2023, August 2024

Econometric Theory 2 – Time Series (Ph.D.), University of Colorado, Spring 2019, Spring 2020, Fall 2021, Spring 2024, Spring 2026

Introduction to Econometrics (Undergraduate), University of Colorado, Spring 2019, Spring 2020, Fall 2020, Spring 2021, Fall 2021, Fall 2022

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

EXTERNAL SEMINAR AND CONFERENCE PRESENTATIONS

2026: University of Chicago, University of Tennessee, Cornell University (Virtual); NBER Summer Institute – Forecasting and Empirical Methods (Cambridge), North American Summer Meetings of the Econometric Society (Emory University), North American Winter Meetings of the Econometric Society/ASSAs (Philadelphia)

2025: University of Cambridge, University College London, University of Bristol, University of Oxford, University of California at Santa Cruz, Princeton University; NBER-NSF Time Series Conference (Rutgers University)

2024: University of California at Los Angeles, University of California at Riverside, University of Rome Tor Vergata, University of Colorado Anschutz Medical Campus (Biostatistics), University of Arkansas; (EC)^2 Conference on Unravelling Misspecification and Identification in Econometrics (Amsterdam), North American Summer Meetings of the Econometric Society (Vanderbilt University), New York Camp Econometrics XVIII (Lake Placid)

2023: Georgia State University, McMaster University, International Seminar on Selective Inference (Virtual, discussant); Robust Econometric Methods in Financial Econometrics Workshop (Copenhagen), Using Data to Make Decisions Workshop (Brown University), Bristol Econometric Study Group Conference, Big Data, High-Dimensional Models and Machine Learning Workshop (University of Illinois at Urbana-Champaign)

2022: Emory University, University of Essex (Virtual), University of Notre Dame, Duke University, Philadelphia Federal Reserve, Paris School of Economics/CREST, Universitat Pompeu Fabra, Singapore Management University/National University of Singapore (Virtual), Yale University; Meeting of Midwest Econometrics Group (Michigan State University), Asia Meeting of the Econometric Society (Virtual, keynote speaker), CIREQ Montreal Econometrics Conference in Honor of Eric Renault, Annual Meeting of the American Economic Association/ASSAs (Virtual, discussant)

2021: Universitat Pompeu Fabra (Virtual), University of Wisconsin at Madison, Vanderbilt University; Statistics Canada 2021 (Virtual), North American Summer Meetings of the Econometric Society (Virtual), North American Winter Meetings 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 Meetings 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 Meetings 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 University/MIT, Boston University; New Approaches to the Identification of Macroeconomic Models Workshop (University of Oxford), North American Summer Meetings 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 University/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, University of Amsterdam/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 Meetings 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)

REFEREE SERVICE AND GRANT REVIEWING

American Economic Review, American Economic Review: Insights, American Statistician, Annals of Statistics, Bernoulli, Bioinformatics, Computational Statistics and Data Analysis, Development Engineering, Dutch Research Council, *Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Economics Letters, 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 Political Economy Microeconomics, Journal of Statistical Computation and Simulation, Journal of the American Statistical Association, Journal of Time Series Analysis, Management Science,* National Science Foundation, Natural Sciences and Engineering Research Council of Canada, *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, Scandinavian Journal of Statistics, Studies in Nonlinear Dynamics and Econometrics*

CONFERENCE ORGANIZATION/COMMITTEE MEMBER

2026 International Association for Applied Econometrics Conference (Lisbon), June 2026, Scientific Committee

2025 International Association for Applied Econometrics Conference (Torino), June 2025, Program Committee

35th Econometrics in the European Community (EC)^2 Conference on Unravelling Misspecification and Identification in Econometrics (Amsterdam), December 2024, Program Committee

2024 International Association for Applied Econometrics Greece Conference (Thessaloniki), June 2024, Scientific Committee

2024 International Association for Applied Econometrics China Conference (Xiamen), June 2024, Scientific Committee

30th Econometrics in the European Community (EC)^2 Conference on Identification in Macroeconomics (University of Oxford), December 2019, Program Committee

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

August 2026