JAIME RAMIREZ-CUELLAR

2019 North Hall, Santa Barbara, CA 93106-9210, USA
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EDUCATION	**University of California**, Santa Barbara, CA	
	Ph.D. (c) in Economics	2022 (expected)
	M.A. in Economics	2017
	National University of Colombia, Bogotá, Colombia	
	M.S. in Economics	2012
	B.S. in Economics	2011

FIELDS   Econometrics, Labor Economics

CITIZENSHIP   Colombian

REFERENCES

Dissertation Committee
Professor Richard Startz, UCSB
Email: startz@econ.ucsb.edu
Professor Douglas Steigerwald, UCSB
Email: doug@ucsb.edu
Professor Clément de Chaisemartin, Sciences Po
Email: clement.dechaisemartin@sciencespo.fr

Placement Director: Professor Sevgi Yuksel, UCSB
Email: sevgi.yuksel@econ.ucsb.edu
Graduate Coordinator: Mark Patterson, UCSB
Email: econ-jobmarket@ucsb.edu

JOB MARKET PAPER

"Testing for Idiosyncratic Treatment Effect Heterogeneity." (Link here.)

Abstract: This paper provides asymptotically valid tests for the null hypothesis of no treatment effect heterogeneity. Importantly, I consider the presence of heterogeneity that is not explained by observed characteristics, or so-called idiosyncratic heterogeneity. When examining this heterogeneity, common statistical tests encounter a nuisance parameter problem in the average treatment effect which renders the asymptotic distribution of the test statistic dependent on that parameter. I propose an asymptotically valid test that circumvents the estimation of that parameter using the empirical characteristic function. A simulation study illustrates not only the test's validity but its higher power in rejecting a false null as compared to current tests. Furthermore, I show the method's usefulness through its application to a microfinance experiment in Bosnia and Herzegovina. In this experiment and for outcomes related to

loan take-up and self-employment, the tests suggest that treatment effect heterogeneity does not seem to be completely accounted for by baseline characteristics. For those outcomes, researchers could potentially try to collect more baseline characteristics to inspect the remaining treatment effect heterogeneity, and potentially, improve treatment targeting.

WORKING PAPERS	**"At What Level Should One Cluster Standard Errors in Paired and Small-Strata Experiments?"** (with Clément de Chaisemartin). Revision Requested in the *American Economic Journal: Applied Economics*. (Link here.)

In paired experiments, units are matched into pairs, and one unit of each pair is randomly assigned to treatment. To estimate the treatment effect, researchers often regress their outcome on a treatment indicator and pair fixed effects, clustering standard errors at the unit-of-randomization level. We show that the variance estimator in this regression may be severely downward biased: under constant treatment effect, its expectation equals $1/2$ of the true variance. Instead, researchers should cluster their standard errors at the pair level. Using simulations, we show that those results extend to stratified experiments with few units per strata.

TEACHING
EXPERIENCE

University of California, Santa Barbara, CA
Instructor
- Financial Management (*Undergraduate*)   Winter 2019
- Math Boot Camp (*Graduate*)   Summer 2018

Teaching Assistant
- Principles of Macroeconomics (*Undergraduate*)   Fall 2021
- Econometrics (*Undergraduate*, Head TA)   Jul 2020–Jun 2021
- Econometric Theory - Causal Inference (*Graduate*)   Spring 2020
- Principles of Macroeconomics (*Undergraduate*)   Winter 2020
- Financial Management (*Undergraduate*)   Fall 2018
- Econometric Theory - Causal Inference (*Graduate*)   Spring 2018
- Econometric Theory - Linear Models (*Graduate*)   Winter 2018
- Econometric Theory - Probability and Statistics (*Graduate*)   Fall 2017

Los Andes University, Bogotá, Colombia
Lecturer, Macroeconomics I (*Undergraduate*)   Aug–Nov 2013
Teaching Assistant, Financial Markets (*Undergraduate*)   Feb–May 2014

Rosario University, Bogotá, Colombia
Lecturer, International Trade (*Undergraduate*)   Feb–Jun 2011

National University of Colombia, Bogotá, Colombia
Teaching Assistant
- Advanced Microeconomics (*Graduate*)   Feb–May 2010
- Econometrics II (*Undergraduate*)   Feb–May 2009
- Macroeconomics II (*Undergraduate*)   Feb–May 2009
- General Equilibrium Theory (*Undergraduate*)   Aug 2007–Nov 2008

RELEVANT EXPERIENCE	**University of California**, Santa Barbara, CA	2017–2019

Research Assistant to Professors Richard Startz, Douglas Steigerwald, and Finn Kydland

Projects: Structural Econometrics, Bayesian Econometrics, Regime Switching Tests, Andhra Pradesh Priorities

Newsletter Contributor, LAEF · · · · · · · · · · · · · · · Summers 2018, 2019, 2020

Inter-American Development Bank, Washington, DC · · Jul 2014–Jul 2016

Research Fellow to Eduardo Cavallo, Julian Caballero, Andrés Fernández, Carola Pessino and Ernesto Stein

Office of the Colombian Financial Supervisor, Bogotá, Colombia

Senior Analyst, Research and Development Directorate · · · May 2013–Jun 2014

Fedesarollo, Bogotá, Colombia · · · · · · · · · · · · · · · · Feb 2011–May 2013

Research Assistant to Leonardo Villar, Roberto Steiner, Natalia Salazar, and Adolfo Barajas

HONORS & AWARDS	Prize for Scholarship, Teaching, and Service, UCSB	Fall 2020
	Research Quarter Fellowship, UCSB	Fall 2019
	Costas Fellowship, UCSB	Spring 2019
	Gretler Fellowship, UCSB	Summer 2018
	Jennifer Jo Williamson Fellowship, UCSB	Fall 2017
	University of California Regents Fellowship, UCSB	2016–2017
	Distinction in Ph.D. Preliminary Examination in Econometrics and Microeconomics, UCSB	2017
	Fulbright and Colfuturo's Excellence Group	2012
	Scholarship for Master Studies, Fedesarrollo	Feb–May 2012

CONFERENCE PRESENTATIONS	2020: American Causal Inference Conference (postponed)

2019: Advances in Field Experiments (U Chicago), California Econometrics Conference (UC Davis), Econometric Society's Latin American Meetings (Puebla), Los Angeles Conference in Applied Economics (USC)

AFFILIATIONS	American Economic Association, Econometric Society, European Economic Association, Latin American and Caribbean Economic Association, Broom Center for Demography, American Society of Hispanic Economists

PROFESSIONAL ACTIVITIES	Referee for: Oxford Bulletin of Economics and Statistics	2020
	Conference Organizer: Southern California Graduate Conference in Applied Economics	2020
	Discussant: Los Angeles Conference in Applied Economics	2019
	Mentor: Graduate Division Scholars Program, UCSB	2021
	Member of Economics Diversity Task Force, UCSB	2020
	Mentor: Economics Graduate Student Association, UCSB	2018, 2019
	Community outreach: California Forum for Diversity in Graduate Education	

	at CSU Channel Islands	2017
	Mentor: National University of Colombia Alumni Program	2017

SHORT COURSES	Stata Workshop, Broom Center, UCSB	Dec 2020
& WORKSHOPS	Stata Skills, UCSB (Undergraduate)	Summer 2020
TAUGHT	Data Hack in R, UCSB (Undergraduate)	Summers 2018, 2019

COMPUTER SKILLS

Proficient: R, Stata, Matlab

Working knowledge: Python, PySpark, UNIX, Eviews

LANGUAGES

English (Fluent), Spanish (Native), Portuguese (Advanced)

(*Updated: November 2021*)