

Brantly Callaway

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Academic Appointments

Assistant Professor, Department of Economics, University of Mississippi, 2019-

Assistant Professor, Department of Economics, Temple University, 2016-2019

Education

Ph.D., Economics, Vanderbilt University, 2016

Dissertation: "Essays on Distributional Treatment Effects with Panel Data"

Committee: Tong Li (chair), William Collins, Federico Gutierrez, Atsushi Inoue

M.S., Economics, Georgia Institute of Technology, 2010

B.S., Computer Science, Georgia Institute of Technology, 2007

Research Interests

Microeconometrics and Labor Economics

Publications

1. Bounds on Distributional Treatment Effect Parameters using Panel Data with an Application on Job Displacement, Forthcoming at *Journal of Econometrics*
2. Distributional Effects of a Continuous Treatment with an Application on Intergenerational Mobility, with Weige Huang, Forthcoming at *Oxford Bulletin of Economics and Statistics*
3. Quantile Treatment Effects in Difference in Differences Models with Panel Data, with Tong Li, *Quantitative Economics*, Vol. 10, No. 4, pp. 1579-1618, 2019.
4. Local Intergenerational Elasticities, with Weige Huang, *Economics Bulletin*, Vol. 39, No. 2, pp. 919-928, 2019.
5. Quantile Treatment Effects in Difference in Differences Models under Dependence Restrictions and with only Two Time Periods, with Tong Li and Tatsushi Oka, *Journal of Econometrics*, Vol. 206, No. 2, pp. 395-418, 2018.

6. Unions, Workers, and Wages at the Peak of the American Labor Movement, with William Collins, *Explorations in Economic History*, Vol. 68, pp. 95-118, 2018.

Working Papers

1. Difference in Differences with Multiple Time Periods, with Pedro Sant'Anna, Status: Revise and Resubmit at *Journal of Econometrics*
2. Heterogeneous Effects of Job Displacement on Earnings, with Afrouz Azadikhah Jahromi, Status: Submitted
3. Adoption and Diffusion of Health Information Technology: The Case of Primary Care Clinics, with Vivek Ghosal

Works in Progress

1. Nonlinear Approaches to Intergenerational Income Mobility allowing for Measurement Error, with Tong Li and Irina Murtazashvili
2. Treatment Effects in Interactive Fixed Effects Models, with Sonia Karami
3. Uniform Inference on Conditional Treatment Effects in Difference in Differences Designs, with Pedro Sant'Anna

Teaching

University of Mississippi

Econometrics II (Ph.D.): 2020

Probability and Statistics (Ph.D.): 2019

Temple University

Econometrics II (Ph.D.): 2017, 2018, 2019

Introduction to Econometrics (Undergraduate): 2017, 2018, 2019

Vanderbilt University

Economic Statistics (Undergraduate): 2013

Vanderbilt University, Teaching Assistant

Probability and Statistics (Ph.D.): 2014

Econometrics I (Ph.D.): 2013, 2014

Econometrics II (Ph.D.): 2012, 2014

Microeconometrics (Ph.D.): 2014, 2015

Macroeconomics (Ph.D.): 2012

Time Series Econometrics (M.A.): 2015

Poverty and Discrimination (Undergraduate): 2013

Intermediate Macroeconomic Theory (Undergraduate): 2012

Economic Statistics (Undergraduate): 2011

Software

1. R `qte` package: Many methods for estimating quantile treatment effects, Available at bcallaway11.github.io/qte
2. R `csabounds` package: Implements tight bounds on the distribution and quantile of the treatment effect when panel data is available, Available at bcallaway11.github.io/csabounds
3. R `ccfa` package: Tools for constructing counterfactual distributions with a continuous treatment, Available at weigehuangcon.github.io/ccfa
4. R `BMisc` package: Miscellaneous functions for working with panel data, distribution functions, and dealing with formulas, Available at bcallaway11.github.io/BMisc
5. R `TempleMetrics` package: Functions developed by the members of the Temple Econometrics Reading Group mostly related to Distribution Regression, Available at bcallaway11.github.io/TempleMetrics
6. R `did` package: Code for Difference-in-Differences with multiple time periods and variation in treatment timing, Available at bcallaway11.github.io/did

Honors and Fellowships

1. Vanderbilt University Economics Fellowship, 2010-2016
2. Noel Dissertation Fellowship, 2015

Other Research Experience and Employment

1. Vanderbilt University
 - Research Assistant for Tong Li, 2013-2016
 - Research Assistant for William Collins, 2013
 - Research Assistant for Yanqin Fan, 2012
2. Georgia Institute of Technology
 - Research Assistant for Vivek Ghosal, 2009-2010
3. Home Depot, Atlanta, GA
 - Information Technology Developer, 2007-2008

Dissertation Committees Chaired

1. Weige Huang: Ph.D. 2019. First Placement: Assistant Professor, Wenlan School of Business, Zhongnan University of Economics and Law.
2. Afrouz Azadikhah-Jahromi: Ph.D. 2019. First Placement: Assistant Professor, Widener University.
3. Qin Wei: Ph.D. Expected 2020

4. Emmanuel Tsyawo: Ph.D. Expected 2020
5. Chengye Jia: Ph.D. Expected 2021
6. Sonia Karami: Ph.D. Expected 2021

Professional Activities

Research Presentations:

2020 (includes scheduled): Texas A&M, UC Merced, University of Georgia, Labor Breakfast Roundtable at ASSA, Southeastern Micro Labor Workshop

2019: Southern Methodist University, Economic Applications of Quantile Regression 2.0 Conference, Econometric Society Summer Meetings, Southern Economics Association Conference

2018: University of Central Florida, University of Mississippi, University of Pennsylvania, Conference on Identification in Econometrics at Vanderbilt University, Southern Economics Association Conference, Triangle Econometrics Conference

2017: Midwest Econometrics Group Conference, Southern Economics Association Conference

2016: Baylor University, Bureau of Economic Analysis, Concordia University, Consumer Financial Protection Bureau, Indiana University, Lancaster University, Mathematica Policy Research, Temple University, UC Davis, UC Merced, Midwest Econometrics Group Conference, 9th International Conference of the ERCIM WG on Computational and Methodological Statistics

2015: Econometric Society World Congress, Midwest Econometrics Group Conference, Vanderbilt University

Referee: American Economic Review, Canadian Journal of Economics, Econometric Reviews, Econometrics and Statistics, Economics Letters, Empirical Economics, European Review of Agricultural Economics, Journal of Applied Econometrics, Journal of the Association of Environmental and Resource Economists, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Economic Behavior and Organization, Research in Labor Economics

Service:

1. Founded Temple Econometrics Reading Group, 2016-2019
2. Temple Economics Department Undergraduate Affairs Committee, 2016-2019
3. Temple Economics Department Seminar Committee, 2016-2019
4. Temple Economics Department Hiring Committee, 2018
5. Faculty Supervisor for Center for Regional Economics at Temple
Consulting project for Comcast, 4 students, \$30,000 budget, 2017
6. Temple College of Liberal Arts Technology Committee, 2016-2017