John Munro Godfrey, Sr. Department of Economics Terry College of Business, University of Georgia Amos Hall B422 Athens, GA 30605

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ACADEMIC APPOINTMENTS

University of Georgia, John Munro Godfrey, Sr. Department of Economics, 2020-

Associate Professor, 2023-

Assistant Professor, 2020-2023

Previous Positions:

Assistant Professor, Department of Economics, University of Mississippi, 2019-2020 Assistant Professor, Department of Economics, Temple University, 2016-2019

EDUCATION

Ph.D., Economics, Vanderbilt University, 2016

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

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

EDITORIAL POSITIONS

Associate Editor, Econometric Reviews, 2024-

RESEARCH INTERESTS

Panel Data Econometrics, Microeconometrics, and Labor Economics

PUBLICATIONS

- 1. Event-Studies with a Continuous Treatment, with Andrew Goodman-Bacon and Pedro H.C. Sant'Anna, *AEA Papers & Proceedings*, Vol. 114, pp. 601–605, 2024.
- 2. Policy Evaluation during a Pandemic, with Tong Li, *Journal of Econometrics*, Vol. 236, No. 1, 2023.

3. Evaluating Policies Early in a Pandemic: Bounding Policy Effects with Nonrandomly Missing Data, with Tong Li, Forthcoming at *Review of Economics and Statistics*.

- 4. Difference-in-Differences for Policy Evaluation, In: Zimmermann, K.F. (eds) *Handbook of Labor, Human Resources and Population Economics*, pp. 1–61, 2023.
- 5. Treatment Effects in Interactive Fixed Effects Models with a Small Number of Time Periods, with Sonia Karami, *Journal of Econometrics*, Vol. 233, No. 1, pp. 184–208, 2023.
- 6. Heterogeneous Effects of Job Displacement on Earnings, with Afrouz Azadikhah Jahromi, *Empirical Economics*, Vol. 62, No. 1, pp. 213-245, 2022.
- 7. Difference in Differences with Multiple Time Periods, with Pedro Sant'Anna, *Journal of Econometrics*, Vol. 225, No. 2, pp. 200-230, 2021.
- 8. Bounds on Distributional Treatment Effect Parameters using Panel Data with an Application on Job Displacement, *Journal of Econometrics*, Vol. 222, No. 2, pp. 861-881, 2021.
- 9. Distributional Effects of a Continuous Treatment with an Application on Intergenerational Mobility, with Weige Huang, *Oxford Bulletin of Economics and Statistics*, Vol. 82, No. 4, pp. 808-842, 2020.
- 10. Quantile Treatment Effects in Difference in Differences Models with Panel Data, with Tong Li, *Quantitative Economics*, Vol. 10, No. 4, pp. 1579-1618, 2019.
- 11. Local Intergenerational Elasticities, with Weige Huang, *Economics Bulletin*, Vol. 39, No. 2, pp. 919-928, 2019.
- 12. 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.
- 13. 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. Testing the Effects of an Unobservable Factor: Do Marriage Prospects Affect College-Major Choice?, with Hayri Alper Arslan and Tong Li, submitted
- 2. Difference-in-Differences Designs: A Practitioner's Guide, with Andrew Baker, Scott Cunningham, Andrew Goodman-Bacon, and Pedro H.C. Sant'Anna, revise and resubmit at *Journal of Economic Literature*
- 3. Treatment Effects in Staggered Adoption Designs with Non-Parallel Trends, with Emmanuel Tsyawo
- 4. Regulation, Emissions and Productivity: Evidence from China's Eleventh Five-Year Plan, with Tong Li, Joel Rodrigue, Yuya Sasaki, and Yong Tan, submitted
- 5. Difference-in-Differences when Parallel Trends Holds Conditional on Covariates, with Carolina Caetano, submitted

6. Distributional Effects with Two-Sided Measurement Error: An Application to Intergenerational Income Mobility, with Tong Li and Irina Murtazashvili, submitted

7. Difference-in-Differences with a Continuous Treatment, with Andrew Goodman-Bacon and Pedro H.C. Sant'Anna, revise and resubmit at *American Economic Review*

WORKS IN PROGRESS

- 1. Inference on Counterfactual Transition Matrices, with Chengye Jia and Karen Yan
- 2. Difference-in-Differences with Bad Controls, with Carolina Caetano, Stroud Payne, and Hugo Sant'Anna

RESTING PAPERS

- 1. Adoption and Diffusion of Health Information Technology: The Case of Primary Care Clinics, with Vivek Ghosal (2012)
- 2. Difference in Differences with Time-Varying Covariates, with Carolina Caetano, Stroud Payne, and Hugo Rodrigues (2022), this paper replaced by "Difference-in-Differences with Covariates in the Parallel Trends Assumption" and by "Difference-in-Differences with Bad Controls".

TEACHING

University of Georgia

Introduction to Econometrics (Undergraduate): 2020–2024

Introduction to Econometrics (Ph.D.): 2021-2024

Statistics for Econometrics (Ph.D.): 2022

Previous Courses

Econometrics II (Ph.D.), University of Mississippi: 2020

Probability and Statistics (Ph.D.), University of Mississippi: 2019

Econometrics II (Ph.D.), Temple University: 2017-2019

Introduction to Econometrics (Undergraduate), Temple University: 2017–2019

Economic Statistics (Undergraduate), Vanderbilt University: 2013

Short Courses on Difference-in-Differences

Clemson University: 2025 (scheduled)

Agricultural & Applied Economics Association Annual Meeting: 2024

Bank of Portugal: 2024

Centers for Disease Control and Prevention: 2024

Louisiana State University: 2024

Notre Dame: 2024

University of Georgia: 2024 (2x)

Mixtape Sessions, Frontiers in Difference-in-Differences: 2023

Northwestern Causal Inference Workshop: 2023 Fondazione Eni Enrico Mattei (FEEM): 2021 University of Louisiana at Lafayette: 2020

SOFTWARE

- 1. R qte package: Code for estimating quantile treatment effects particularly when panel data is available
 - Available at bcallaway11.github.io/qte
- 2. R did package: Code for difference-in-differences with multiple time periods and variation in treatment timing
 - Available at bcallaway11.github.io/did
- 3. R ife package: Code for treatment effects in interactive fixed effects models with a small number of time periods
 - Available at github.come/bcallaway11/ife
- 4. R pte package: Generic functions for treatment effects with panel data
 - Available at github.com/bcallaway11/pte
- 5. R ppe package: Code for policy evaluation during a pandemic
 - Available at github.com/bcallaway11/ppe
- 6. R BMisc package: Miscellaneous functions for working with panel data, distribution functions, and dealing with formulas
 - Available at bcallaway11.github.io/BMisc
- 7. 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
- 8. R ccfa package: Tools for constructing counterfactual distributions with a continuous treatment
 - Available at weigehuangecon.github.io/ccfa
- 9. R distreg package: Functions related to distribution regression
 - Available at github.com/bcallaway11/distreg
- 10. R lige package: Code to compute local versions of intergenerational elasticities
 - Available at github.com/bcallaway11/lige
- 11. R qrme package: Code for quantile regression with measurement error and nonlinear models with two-sided measurement error
 - Available at github.com/bcallaway11/qrme
- 12. R revealEquations package: Code for revealing math line-by-line in Quarto or Xaringan presentations.
 - Available at github.com/bcallaway11/revealEquations

13. R twfeweights package: Code for computing (implicit) regression weights in TWFE regressions with multiple periods and specifications that include covariates.

- Available at github.com/bcallaway11/twfeweights
- 14. R kotlarski code: Code for estimating the distribution of a latent variable when repeated measurements are available using Kotlarski's Lemma
 - Available at github.com/bcallaway11/kotlarski

HONORS AND FELLOWSHIPS

- 1. Kamerschen-Hampton award for outstanding achievement in economics research at the University of Georgia, 2024
- 2. Aigner Award for best applied paper at the *Journal of Econometrics* for "Difference in differences with multiple time periods", 2023

ADVISING

Dissertation Committee Chair

- 1. Chengye Jia: Ph.D., Temple University, 2021, First Placement: Shandong University of Finance and Economics
- 2. Sonia Karami: Ph.D. Temple University, 2021, First Placement: Data Scientist, Federal Reserve Bank of Richmond
- 3. Emmanuel Tsyawo: Ph.D., Temple University, 2020. First Placement: Assistant Professor, Mohammed VI Polytechnic University
- 4. Qin Wei: Ph.D., Temple University, 2020, First Placement: Depository Trust & Clearing Corporation
- 5. Afrouz Azadikhah-Jahromi: Ph.D., Temple University, 2019. First Placement: Assistant Professor, Widener University.
- Weige Huang: Ph.D., Temple University, 2019. First Placement: Assistant Professor, Wenlan School of Business, Zhongnan University of Economics and Law, Current Position: Associate Professor, Shenzhen MSU-BIT University

Dissertation Committee Member

- 1. Hugo Sant'Anna: Ph.D., University of Georgia, in progress
- 2. Pablo Troncoso: Ph.D., University of Georgia, 2023. First Placement: Instructional Assistant Professor, University of Houston.
- 3. Chenchen Xie: Ph.D., Temple University, 2021.

M.A. Thesis Advisor

1. Stroud Payne: M.A., University of Georgia, 2022, Placement: Vanderbilt University Ph.D. program

M.A. Thesis Committee Member

1. Emmett Allen: M.A., University of Georgia, 2023.

PROFESSIONAL ACTIVITIES

Invited Seminars:

- 1. Duke University, 2024
- 2. Goethe University Frankfurt, 2024
- 3. University of Arkansas, 2024
- 4. University of Notre Dame, 2024
- 5. Brandeis University, 2024
- 6. Georgetown University, 2024
- 7. Toronto Metropolitan University, 2024
- 8. Tanzania's Economic and Social Research Foundation, 2024
- 9. Central European University, 2023
- 10. George Washington University, 2023
- 11. Miami University, 2023
- 12. NEXT-D Workshop at Tulane University, 2023
- 13. Northeastern University, 2023
- 14. Queen's University, 2023
- 15. University of Connecticut, 2023
- 16. Urban Institute, 2023
- 17. Virginia Tech, 2023
- 18. Washington University in St. Louis, 2023
- 19. Auburn University, 2022,
- 20. Bureau of Economic Analysis, 2022
- 21. Columbia University, 2022
- 22. Emory Quantitative Theory and Methods, 2022
- 23. Florida State University, 2022
- 24. McMaster University, 2022
- 25. Northwestern University, 2022
- 26. University of Duisburg-Essen, 2022
- 27. University of Illinois Urbana-Champaign, 2022
- 28. University of Virginia, 2022
- 29. University of Wisconsin Agricultural and Applied Economics, 2022
- 30. University of Zurich, 2022
- 31. Zhongnan University of Economics and Law, 2022
- 32. Workshop on current issues in difference-in-differences and two-way fixed effect research designs at the University of Michigan, 2022
- 33. Amazon, 2021
- 34. Brown University, 2021
- 35. Icesi University, 2021
- 36. Michigan State University, 2021
- 37. Monash University, 2021
- 38. University of São Paulo, 2021

- 39. Difference in Differences Reading Group, 2021
- 40. One World YoungStats Webinar, 2021
- 41. Texas A&M, 2020
- 42. UC Merced, 2020
- 43. University of Georgia, 2020
- 44. Vanderbilt University, 2020
- 45. Southern Methodist University, 2019
- 46. University of Central Florida, 2018
- 47. University of Mississippi, 2018
- 48. University of Pennsylvania, 2018
- 49. Baylor University, 2016
- 50. Bureau of Economic Analysis, 2016
- 51. Concordia University, 2016
- 52. Consumer Financial Protection Bureau, 2016
- 53. Indiana University, 2016
- 54. Lancaster University, 2016
- 55. Mathematica Policy Research, 2016
- 56. Temple University, 2016
- 57. UC Davis, 2016
- 58. UC Merced, 2016

Conference Presentations:

- 1. Econometric Society Summer Meetings, 2024
- 2. Canadian Econometrics Study Group, 2023
- 3. Georgia Econometrics Workshop, 2023
- 4. Kansas University Econometrics Workshop, 2023
- 5. Midwest Econometrics Group, 2023
- 6. Southern Economics Association Conference, 2023
- 7. Econometric Society Summer Meetings, 2022
- 8. International Association of Applied Econometrics, 2022
- 9. Midwest Econometrics Group Conference, 2022
- 10. Society of Labor Economists, 2022
- 11. Southern Economics Association Conference, 2022
- 12. 17th IZA & 4th IZA/CREST Conference: Labor Market Policy Evaluation, 2022
- 13. Annual Health Econometrics Workshop, 2021
- 14. 26th International Panel Data Conference, 2021
- 15. Southern Economics Association Conference, 2021
- 16. Labor Breakfast Roundtable at ASSA, 2020
- 17. Southeastern Micro Labor Workshop, 2020
- 18. Southern Economics Association Conference, 2020
- 19. Economic Applications of Quantile Regression 2.0 Conference, 2019
- 20. Econometric Society Summer Meetings, 2019

- 21. Southern Economics Association Conference, 2019
- 22. Conference on Identification in Econometrics at Vanderbilt University, 2018
- 23. Southern Economics Association Conference, 2018
- 24. Triangle Econometrics Conference, 2018
- 25. Midwest Econometrics Group Conference, 2017
- 26. Southern Economics Association Conference, 2017
- 27. Midwest Econometrics Group Conference, 2016
- 28. 9th International Conference of the ERCIM WG on Computational and Methodological Statistics, 2016
- 29. Econometric Society World Congress, 2015
- 30. Midwest Econometrics Group Conference, 2015

Referee:

- 1. American Economic Journal: Applied Economics (2)
- 2. American Economic Review
- 3. American Journal of Epidemiology
- 4. American Political Science Review
- 5. Annals of Applied Statistics (2)
- 6. Annals of Statistics
- 7. Applied Economics Letters (2)
- 8. Biometrics (2)
- 9. Canadian Journal of Economics
- 10. Econometrica (4)
- 11. Econometrics Journal
- 12. Econometric Reviews (7)
- 13. Econometrics and Statistics
- 14. Economics Letters (2)
- 15. Empirical Economics (5)
- 16. European Economic Review
- 17. European Review of Agricultural Economics
- 18. Evaluation Review
- 19. Health Economics
- 20. Health Services and Outcomes Research Methodology
- 21. Industrial Relations
- 22. iScience
- 23. International Economic Review
- 24. Journal of the American Statistical Association
- 25. Journal of Applied Econometrics (12)
- 26. Journal of the Association of Environmental and Resource Economists
- 27. Journal of Business and Economic Statistics (15)
- 28. Journal of Causal Inference
- 29. Journal of Econometric Methods (3)

- 30. Journal of Econometrics (14)
- 31. Journal of Economic Behavior and Organization
- 32. Journal of Policy Analysis and Management
- 33. Journal of Political Economy
- 34. Journal of Political Economy Microeconomics
- 35. Labour Economics
- 36. Nature Human Behavior
- 37. Oxford Bulletin of Economics and Statistics (2)
- 38. Proceedings of the National Academy of Sciences
- 39. Research in Labor Economics
- 40. Quarterly Journal of Economics (2)
- 41. Quantitative Economics
- 42. Review of Economics and Statistics (5)
- 43. Review of Economic Studies (3)
- 44. Socio-Economic Review
- 45. Southern Economic Journal
- 46. Statistics and Probability Letters

University Service:

- 1. UGA Seminar Co-organizer, 2024-
- 2. UGA Ad Hoc Godfrey Committee, 2023-
- 3. Terry College Promotion and Tenure for Lecturers Committee, 2023 & 2024
- 4. UGA Economics Department Graduate Program Committee, 2022-
- 5. Co-founder UGA Econometrics Reading Group, 2021-
- 6. UGA Economics Hiring Committee Chair, 2022-2023
- 7. UGA Economics Hiring Committee, 2020-2021
- 8. Founder Temple Econometrics Reading Group, 2016-2019
- 9. Temple Economics Department Undergraduate Affairs Committee, 2016-2019
- 10. Temple Economics Department Seminar Committee, 2016-2019
- 11. Temple Economics Department Hiring Committee, 2018
- 12. Temple Faculty Supervisor for Center for Regional Economics, 2017
- 13. Temple College of Liberal Arts Technology Committee, 2016-2017

External Service:

- 1. International Association of Applied Econometrics Scientific Committee (submission reviewer), 2024
- 2. National Science Foundation Grant Proposal Reviewer, 2023
- 3. Association for Public Policy Analysis and Management (APPAM) submission reviewer for the Methods and Tools of Analysis program, 2023
- 4. Co-organizer Georgia Econometrics Workshop, 2022 & 2023
- 5. Research proposal reviewer for the Israel Science Foundation, 2022

OTHER EMPLOYMENT

1. Home Depot, Atlanta, GA

Computer Programmer, 2007-2008