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# Brantly Callaway

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## Academic Appointments

Assistant Professor, Department of Economics, University of Georgia, 2020-

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

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. Difference in Differences with Multiple Time Periods, with Pedro Sant’Anna, *Journal of Econometrics*, Vol. 225, No. 2, pp. 200-230, 2021.
2. Heterogeneous Effects of Job Displacement on Earnings, with Afrouz Azadikhah Jahromi, Forthcoming at *Empirical Economics*
3. 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.
4. 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.

5. Quantile Treatment Effects in Difference in Differences Models with Panel Data, with Tong Li, *Quantitative Economics*, Vol. 10, No. 4, pp. 1579-1618, 2019.
6. Local Intergenerational Elasticities, with Weige Huang, *Economics Bulletin*, Vol. 39, No. 2, pp. 919-928, 2019.
7. 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.
8. 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. Nonlinear Approaches to Intergenerational Income Mobility allowing for Measurement Error, with Tong Li and Irina Murtazashvili, Status: Submitted
2. Difference-in-Differences with a Continuous Treatment, with Andrew Goodman-Bacon and Pedro H.C. Sant'Anna
3. Policy Evaluation during a Pandemic, with Tong Li, Status: Revise and Resubmit
4. Evaluating Policies Early in a Pandemic: Bounding Policy Effects with Nonrandomly Missing Data, with Tong Li, Status: Revise and Resubmit
5. Treatment Effects in Interactive Fixed Effects Models, with Sonia Karami, Status: Revise and Resubmit

## Resting Papers

Adoption and Diffusion of Health Information Technology: The Case of Primary Care Clinics, with Vivek Ghosal (2012)

## Teaching

University of Georgia

Introduction to Econometrics (Undergraduate): 2020, 2021

Econometrics II (Ph.D.): 2021

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

Short Course on Difference in Differences

University of Louisiana at Lafayette

## Software

1. R `qte` package: Code for estimating quantile treatment effects particularly when panel data is available
  - Available at [bcallaway11.github.io/qte](https://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](https://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.com/bcallaway11/ife](https://github.com/bcallaway11/ife)
4. R `pte` package: Generic functions for treatment effects with panel data
  - Available at [github.com/bcallaway11/pte](https://github.com/bcallaway11/pte)
5. R `ppe` package: Code for policy evaluation during a pandemic
  - Available at [github.com/bcallaway11/ppe](https://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](https://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](https://bcallaway11.github.io/csabounds)

8. R `ccfa` package: Tools for constructing counterfactual distributions with a continuous treatment
  - Available at [weigehuangecon.github.io/ccfa](https://weigehuangecon.github.io/ccfa)
9. R `distreg` package: Functions related to distribution regression
  - Available at [github.com/bcallaway11/distreg](https://github.com/bcallaway11/distreg)
10. R `lige` package: Code to compute local versions of intergenerational elasticities
  - Available at [github.com/bcallaway11/lige](https://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](https://github.com/bcallaway11/qrme)
12. 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](https://github.com/bcallaway11/kotlarski)

## 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 Committee Chair

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. Emmanuel Tsyawo: Ph.D. 2020. First Placement: Assistant Professor, Mohammed VI Polytechnic University
4. Qin Wei: Ph.D. 2020, First Placement: Depository Trust & Clearing Corporation

## Dissertation Committee Member

1. Chengye Jia: Ph.D. 2021, First Placement: Shandong University of Finance and Economics
2. Sonia Karami: Ph.D. 2021, First Placement: Data Scientist, Federal Reserve Bank of Richmond

## Professional Activities

### Research Presentations:

2021 (includes scheduled): Brown University, Icesi University, Michigan State University, Monash University, University of São Paulo, Annual Health Econometrics Workshop, Difference in Differences Reading Group, 15th International Conference of Computational and Financial Econometrics, 26th International Panel Data Conference, Southern Economics Association Conference

2020: Texas A&M, UC Merced, University of Georgia, Vanderbilt University, Labor Breakfast Roundtable at ASSA, Southeastern Micro Labor Workshop, Southern Economics Association Conference

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: Annals of Applied Statistics, 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, Quarterly Journal of Economics, Review of Economics and Statistics, Statistics and Probability Letters

### Service:

1. University of Georgia Economics Hiring Committee, 2020
2. Founded Temple Econometrics Reading Group, 2016-2019

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