Francis J. DiTraglia

CONTACT INFORMATION

Department of Economics University of Pennsylvania 630 PCPSE, 133 South 36th Street Philadelphia, PA 19104, U.S.A. Webpage: http://www.ditraglia.com

Email: fditra@sas.upenn.edu

Telephone: 215-898-1506

ACADEMIC POSITIONS

Assistant Professor of Economics, University of Pennsylvania, Philadelphia PA, 2013–Present Lecturer in Economics, University of Pennsylvania, Philadelphia PA, 2012–2013

OTHER AFFILIATIONS

Visiting Researcher, Philadelphia Federal Reserve Bank, 2016 – Present Warren Center for Network and Data Science, 2013–Present

EDUCATION

Ph.D., Economics, Cambridge University, Cambridge, U.K., 2013

M.A., Economics, University of California San Diego, La Jolla, CA, 2009

M.Sc., Statistics, University of St Andrews, St Andrews, U.K., 2007

B.A., Economics and Mathematics, Phi Beta Kappa, *summa cum laude*, College of William & Mary, Williamsburg, VA, 2006

PUBLICATIONS

A Generalized Focused Information Criterion for GMM (with Minsu Chang), *Journal of Applied Econometrics*, 2018, 33 (3), pp. 378-397.

Using Invalid Instruments on Purpose: Focused Moment Selection and Averaging for GMM *Journal of Econometrics*, 2016, 195 (2), pp. 187–208.

Portfolio Selection: An Extreme Value Approach (with Jeffrey Gerlach), Journal of Banking and Finance, 2013, 37 (2), pp. 305–323.

Measuring Altruism in a Public Goods Experiment: A Comparison of U.S. and Czech Subjects, (with Lisa Anderson and Jeffrey Gerlach), *Experimental Economics*, 2011, 14 (3), pp. 426–437.

Yes, Wall Street, There is a January Effect: Evidence from Laboratory Auctions, (with Lisa Anderson and Jeffrey Gerlach), *Journal of Behavioral Finance*, 2007, 8 (1), pp. 1–8.

WORKING PAPERS

Mis-classified, Binary, Endogenous Regressors: Identification and Inference (with Camilo Garcia-Jimeno, Revised and Resubmitted to *Journal of Econometrics*)

A Framework for Eliciting, Incorporating, and Disciplining Identification Beliefs in Linear Models (with Camilo Garcia-Jimeno, Revision Requested by *Journal of Econometrics*)

Works in Progress

Program Evaluation in the Presence of Strategic Interactions (with Daron Acemoglu, Camilo Garcia-Jimeno, and Rossa O'Keefe-O'Donovan)

A History of Violence: Forced Displacement and De Factor Land Reform in Rural Colombia (with Camilo Garcia-Jimeno)

Estimating the Returns to Lying (with Arthur Lewbel)

Adaptive Inference for Regular Parametric Models with a Constrained Parameter Space (with Adam McCloskey)

GRANTS

University Research Foundation Award & School of Arts and Sciences Research Opportunity Grant – "A Framework for Eliciting, Incorporating and Disciplining Identification Beliefs in Linear Models," Spring 2016 – Spring 2017

School of Arts and Sciences Research Opportunity Grant – "A Framework for Eliciting, Incorporating and Disciplining Identification Beliefs in Linear Models," Spring 2016 – Spring 2017

PURM Program Grant – "Estimating the Effects of Online Discussions," Summer 2015

AWARDS

Kravis Award for Outstanding Undergraduate Teaching in Economics, 2014 and 2017

Cambridge International Scholarship, 2009-2012

Rotary Ambassadorial Scholarship, St Andrews, 2006–2007

Lord Botetourt Medal (equivalent of valedictorian), William & Mary, 2006

TEACHING

UPenn: Advanced Econometrics (Grad), Statistics for Economists (Undergrad), Statistical Learning and Causal Inference (Undergrad)

GRADUATE ADVISING

Committee Member: Lorenzo Braccini (2015 – Bank of Italy), Minchul Shin (2015 – University of Illinois Urbana-Champaign), Laura Liu (2017 – Federal Reserve Board of Governors); In Progress: Ross Ashkenazi, Minsu Chang, Tim Hursey, Irina Pimenova, Marjorie Rutherford

PROFESSIONAL ACTIVITIES

Refereeing: Biometrika, Econometrica, Econometric Reviews, Econometric Theory, Econo-

metrics Journal, International Economic Review, International Review of Economics and Finance, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Multivariate Analysis, Journal of Statistical Planning and Inference, Labour Economics, Quantitative

Economics

Workshops High-Dimensional Econometrics and Statistics (Warren Center, Oct. 2015),

Organized: Biq Data and Open Science with R (Warren Center, Nov. 2014)

SEMINARS AND CONFERENCE PRESENTATIONS

- 2017–2018: Rice, Syracuse, Cornell, SUNY Binghamton, Boston College, Georgetown, Tilburg, Econometric Society North Amerian Winter Meeting, Rochester, IAEE Annual Conference (Montreal)
- 2016–2017: Philadelphia FRB, CEMFI, Manchester, UCL, Cambridge, Oxford, Econometric Society Latin American Meeting (invited), Northwestern, Camp Econometrics XII, Econometric Society North American Summer Meeting
- 2015–2016: Midwest Econometrics Group Meetings, Chicago Booth, Princeton, Penn State, Greater New York Area Econometrics Colloquium, ISBA World Meeting
- 2014–2015: Warren Center Symposium, Brown, Rutgers, NSF-NBER Seminar on Bayesian Inference in Econometrics and Statistics
- 2013–2014: Tilburg University, Tinbergen Institute, Midwest Econometrics Group Meetings, Econometric Society Latin American Econometrics Workshop
- 2012–2013: Columbia University, University of Wisconsin Madison, Econometric Society North American Summer Meetings (USC)
- 2011–2012: George Washington, Penn, CREATES (Aarhus), St Andrews, Oxford, Oxford-Man Institute, Queen Mary, University of Vienna, Econometric Society European Summer Meeting (Oslo)