

# Francis J. DiTraglia

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## CONTACT INFORMATION

Department of Economics  
University of Pennsylvania  
535 McNeil, 3718 Locust Walk  
Philadelphia, PA 19104, U.S.A.

Webpage: <http://www.ditraglia.com>  
Email: [fditra@sas.upenn.edu](mailto: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

A Framework for Eliciting, Incorporating, and Disciplining Identification Beliefs in Linear Models (with Camilo Garcia-Jimeno, R&R *Journal of Econometrics*)  
Mis-classified, Binary, Endogenous Regressors: Identification and Inference (with Camilo Garcia-Jimeno, Submitted)

## 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, Econometrics 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 Organized: *High-Dimensional Econometrics and Statistics* (Warren Center, Oct. 2015), *Big 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 American Winter Meeting, Rochester
- 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)