

Claudia Noack

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Research Interests

Theoretical Econometrics, Microeconometrics, Causal Inference, Nonparametric Econometrics

Education

University of Mannheim , Germany	
PhD in Economics	Since 2015
M.Sc. in n Economic Research	2018
B.Sc. in Economics with a Minor in Mathematics	2012 - 2015
Erich Kästner Gymnasium , Laatzen, Germany, Abitur	2012

Visiting Stays

Yale University , New Haven, US, Visiting PhD Student	2019
University of California, Berkeley , US Visiting PhD Student,	2016 - 2017
Toulouse School of Economics , France, Visiting Undergraduate Student,	2014

Teaching Assistant

Econometrics I, Graduate, Mannheim	Fall 2020
Introduction to Economics, Undergraduate, Mannheim	Fall 2017
Linear Algebra II, Undergraduate, Mannheim	Fall 2014

Scholarships

Travel Grant, International PhD Workshop at Erasmus University Rotterdam	2019
Scholarship, CDSE	2015 - 2018
Scholarship, Erasmus	2014

Conferences, Seminars, and Workshops

2020: Econometrics Society World Congress (online)

2019: Yale University, 72nd European Meeting of the Econometric Society (Manchester), 7th IAAE Conference (Cyprus), 1st Annual International Econometrics PhD Conference (Econometric Institute at Erasmus University Rotterdam), Bonn-Mannheim Workshop (University of Mannheim)

2018: Bonn-Mannheim-Workshop (University of Bonn), ENTER Conference Toulouse (Dis-

cussant), HeiKaMetrics-Workshop (University of Heidelberg), Statistical Modeling Seminar Heidelberg

Working Papers

“Sensitivity of Late Estimates to Violations of the Monotonicity Assumption”

Abstract: This paper presents a method to assess the robustness of treatment effect estimates to potential violations of the monotonicity assumption. I propose a model in which the degree to which monotonicity is violated is measured by two parameters: The first determines the amount of defiers and the second treatment effect heterogeneity between compliers and defiers. I identify the breakdown frontier, which is the set of weakest assumptions about these parameters which are necessary to draw a particular empirical conclusion. By evaluating the plausability of these parameters, researchers can assess the credibility of this conclusion. This paper shows how to conduct inference on these parameter estimates, where confidence sets are obtained through a bootstrap method. The performance of the breakdown frontier estimator is evaluated in a Monte Carlo study and illustrated in an empirical example.

“Bias-aware Inference in Fuzzy Regression Discontinuity Designs” w. Christoph Rothe Revice & Resubmit to *Review of Economic Studies*

Abstract: We consider the problem of constructing honest, or uniformly valid, confidence sets for treatment effects in fuzzy regression discontinuity designs based on local linear regression. We show that confidence sets based on conventional t -statistics cannot be honest under certain conditions commonly encountered in practice, such as weak identification or a discrete running variable. We therefore propose confidence sets based on an Anderson-Rubin-type approach. The confidence sets explicitly takes into account the finite-sample bias of the estimators from which they are constructed, and are honest under both strong and weak identification, as well as with both a discrete and a continuously distributed running variable. We illustrate our method through simulations and an empirical application.

Skills

Computer: R, STATA, Matlab, C/C++, HTML

Languages: German (native), English (fluent), French (intermediate), Sign Language (basic)