CLAUDIA NOACK

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RESEARCH FIELD

Econometrics

EDUCATION

Ph.D. in Economics, University of Mannheim	2015–2021 (expected)
Visiting Ph.D. Student, Yale University, New Haven	2019
M.Sc. in Economic Research, University of Mannheim	2018
Visiting Ph.D. Student, University of California, Berkeley,	2016–2017
B.Sc. in Economics, minor in Mathematics, University of Mannheim	2012–2015
Visiting Student, Toulouse School of Economics	2014

CONFERENCES, SEMINARS, WORKSHOPS

2020: Oxford, Econometric Society World Congress (virtual)

2019: Yale University, European Meeting of the Econometric Society (Manchester), International Association for Applied Econometrics (Cyprus), 1st Annual International Econometrics Ph.D. Conference (Econometric Institute at Erasmus University Rotterdam), Bonn-Mannheim Workshop (University of Mannheim)

2018: Bonn-Mannheim-Workshop (University of Bonn), ENTER Conference (Toulouse, Discussant), HeiKaMetrics-Workshop (University of Heidelberg), Statistical Modeling Seminar Heidelberg

TEACHING ASSISTANT

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

AWARDS AND SCHOLARSHIPS

Travel grant, International Ph.D. Workshop at Erasmus University Rotterdam	2019
Scholarship, GESS, University of Mannheim	2015–2018

WORKING PAPERS

Sensitivity of LATE Estimates to Violations of the Monotonicity Assumption

Abstract: In setups of instrumental variables and heterogeneous treatment effects, the monotonicity assumption states that the effect of the instrument on the treatment is monotone across the entire population. It is key for the identification of treatment effects, but its validity might be questionable in many empirical applications. In this paper, I develop a method to assess the sensitivity of treatment effect estimates to potential violations of the monotonicity assumption. I parameterize the degree to which monotonicity is violated using two sensitivity parameters: the first one determines the population size of defiers and the second one outcome heterogeneity between compliers and defiers. I identify the robust region which is the set of all values of sensitivity parameters for which a given empirical conclusion is valid, e.g. the average treatment effect is positive. Evaluating the plausibility of the parameters allows researchers to assess the credibility of this conclusion. I further obtain confidence sets through a bootstrap procedure and illustrate the sensitivity analysis in an empirical application.

Bias-aware Inference in Fuzzy Regression Discontinuity Designs w. Christoph Rothe

Abstract: The confidence intervals (CIs) commonly reported in empirical fuzzy regression discontinuity studies are justified by theoretical arguments which assume that the running variable is continuously distributed with positive density around the cutoff, and that the jump in treatment probabilities at the cutoff is "large". In this paper, we provide new confidence sets (CSs) that do not rely on such assumptions. Their construction is analogous to that of Anderson-Rubin CSs in the literature on instrumental variable models. Our CSs are based on local linear regression, and are bias-aware, in the sense that they explicitly take the possible smoothing bias into account. They are valid under a wide range of empirically relevant conditions in which existing CIs generally fail. These conditions include discrete running variables, donut designs, and weak identification. But our CS also perform favorably relative to existing CIs in the canonical setting with a continuous running variable, and can thus be used in all fuzzy regression discontinuity applications.

MISCELLANEOUS

Referee:	Oxford Bulletin of Economics and Statistics
Languages:	German (native), English (fluent), French (intermediate)
Citizenship:	German