Francis J. DiTraglia

Contact Information

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Academic Positions

Associate Professor of Economics, University of Oxford, Oxford UK, 2019 – Present

Assistant Professor of Economics, University of Pennsylvania, Philadelphia PA, 2013 – 2019

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

Other Affiliations

Tutor and Fellow in Economics, Lady Margaret Hall Oxford, 2019 – Present

Visiting Researcher, Chicago Federal Reserve Bank, 2019 – 2020, 2022 – Present

Visiting Researcher, Philadelphia Federal Reserve Bank, 2016 – 2019

Warren Center for Network and Data Science, 2013 – 2019

Education

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

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

M.Sc., Statistics with Distinction, 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

Identifying Causal Effects in Experiments with Spillovers and Non-compliance (with Camilo Garcia-Jimeno, Rossa O'Keefe-O'Donovan, and Alejandro Sanchez), forthcoming *Journal of Econometrics*

Hidden Hazards and Screening Policy: Predicting Undetected Lead Exposure in Illinois (with Ali Abbasi, Ludovica Gazze, and Bridge Pals), Conditionally Accepted *Journal of Health Economics.*

A Framework for Eliciting, Incorporating, and Disciplining Identification Beliefs in Linear Models (with C. Garcia-Jimeno), *Journal of Business and Economic Statistics*, 2021, 39 (4), pp. 1038-1053.

Identifying the Effect of a Mis-classified, Binary, Endogenous Regressor (with Camilo Garcia-Jimeno), *Journal of Econometrics*, 2019, 209 (2), pp. 376-390.

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

Selection of Invalid Instruments can Improve Estimation in Mendelian Randomization (with Ashish Patel, Verena Zuber, and Stephen Burgess), *Submitted*

Works in Progress

The Limits of Self-commitment and Private Paternalism (with Issac Meza, Joyce Sadka, Enrique Seira, & Craig McIntosh)

Estimation and Inference for Marginal Treatment Effects: a Bayesian Semi-parametric Approach (with Laura Liu)

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

Mapping Disparities in Childhood Lead Exposure in England (with Ludovica Gazzè)

Estimating the Returns to Lying (with Arthur Lewbel)

Grants

John Fell OUP Research Fund Pump-priming Grant – "Identifying Causal Effects in Experiments with Social Interactions and Non-compliance," January 2020 – December 2023

Oxford Public Policy Challenge Fund Award – "Mapping Disparities in Childhoold Lead Exposure in England," December 2021 – May 2022

Oxford Social Sciences Division Teaching Development and Enhancement Project Award – "Core Empirical Research Methods," June 2021 – June 2022

Center for Teaching and Learning Course Development Grant (UPenn) – "Statistical Learning and Causal Inference for Economics," Spring 2018

University Research Foundation Award (UPenn) – "A Framework for Eliciting, Incorporating and Disciplining Identification Beliefs in Linear Models," Spring 2016 – Spring 2017

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

PURM Program Grant (UPenn), 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

Oxford: Treatment Effects (Grad), Limited Dependent Variables (Grad), Empirical Research Methods (Grad), Econometrics (Undergrad), Quantitative Economics (Undergrad), Behavioral & Experimental Economics (Undergrad), Introductory Probability & Statistics (Undergrad)

UPenn: Model Selection and Statistical Learning (Grad), Statistics for Economists (Undergrad), Statistical Learning and Causal Inference (Undergrad)

Graduate Advising

Main Supervisor:	Irina Pimenova (Citadel Securities, 2018), Tim Hursey (Afiniti, 2019)
Committee Member:	Lorenzo Braccini (Bank of Italy, 2015); Minchul Shin (UIUC, 2015); Laura Liu (Fed Board of Governors, 2017), Ross Ashkenazi (Cornerstone Research, 2017); Minsu Chang (Georgetown University, 2019); Alejandro Sánchez-Becerra (Emory, 2021)

Professional Activities

Refereeing:	American Economic Review, Annals of Statistics, Biometrika, Econometrica, Econometric Reviews, Econometric Theory, Econometrics Journal, International Economic Review, International Journal of Forecasting, International Review of Economics and Finance, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Financial and Quantitative Analysis, Journal of Multivariate Analysis, Oxford Economics Papers, Journal of Statistical Planning and Inference, Journal of Political Economy Microeconomics, Labour Economics, Quantitative Economics, Review of Economic Studies
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

2022-2023	Federal Reserve Bank of Chicago
2021–2022	Bristol Econometrics Study Group, UC Irvine, Lancaster, Econometric Society European Summer Meeting
2020–2021:	Econometric Society World Congress, Fed/NCSU Econometrics Workshop, RES Annual Meeting, University of Zurich
2019–2020:	*Postponed due to Coronavirus: University of Bristol, University of Groningen, Singapore Management University, National University of Singapore, RES Annual Conference, University of Zurich*
2018–2019:	IAEE Annual Conference (Montreal), Philadelphia FRB, Oxford, SEA Annual Meetings, Aarhus
2017–2018:	Rice, Syracuse, Cornell, SUNY Binghamton, Boston College, Georgetown, Tilburg, Econometric Society North Amerian 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)