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 – 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, 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 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

A Framework for Eliciting, Incorporating, and Disciplining Identification Beliefs in Linear Models (with Camilo Garcia-Jimeno, Submitted)

Works in Progress

Estimating the Returns to Lying (with Arthur Lewbel)

Identifying Causal Effects in Network Experiments with Non-compliance (with Camilo Garcia-Jimeno, Rossa O'Keefe-O'Donovan, and Alejandro Sanchez)

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

Grants

Course Development Grant for Econ 224, Spring 2018

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, 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

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)

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 Financial and Quantitative Analysis, 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

2019–2020: University of Bristol, University of Groningen, Singapore Management University, National University of Singapore

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)