Daniel Indacochea

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Citizenship: Canadian, Venezuelan

Research Interests: Economic History, Labour Economics, Applied Econometrics

Education

Ph.D. in Economics, University of Toronto — 2020 (Expected)
Committee: Aloysius Siow (co-supervisor), Shari Eli (co-supervisor), Robert McMillan

M.A in Economics, Queen's University — 2012

B.Eng in Electrical & Biomedical Engineering, McMaster University — 2009

Research

Crossing the Color Line: The Effect of Racial Integration during the Korean War
(Job Market Paper)

The Effects of Skewness and Kurtosis on Heteroskedasticity-Robust Bootstrap Methods

Awards and Grants

Social Sciences & Humanities Research Council Doctoral Fellowship ($20,000) — 2018
Ontario Graduate Scholarship ($15,000 × 4) — 2015 - 2017, 2019
University of Toronto Doctoral Fellowship ($12,000 × 5) — 2014 - 2018

Teaching Experience

Course Instructor, University of Toronto — 2017

- ECO 220: Quantitative Methods

Teaching Assistant, University of Toronto — 2014 - present

- ECO 2408: Econometrics (for MA/MFE students)
- ECO 332: Economics of the Family
- ECO 338: Economics of Careers
- ECO 220: Quantitative Methods

Teaching Assistant, Queen's University 2011 - 2012

- ECON 310: Intermediate Microeconomics
- ECON 351: Introductory Econometrics

Teaching Assistant, McMaster University 2005 - 2009

- MATH 1A03/1AA3: Calculus for Science I & II
- MATH 1H03: Linear Algebra for Engineers
- ENG 1D04: Intro to Computer Programming for Engineers

Professional Experience

Economist, Bank of Canada 2012 - 2014

- United States Division, International Department

Conference Presentations

Annual Conference of the Canadian Economics Association (Banff)	2019
Defense & Security Workshop (Ottawa)	2018
Canadian Econometrics Study Group (Guelph)	2015

Refereeing Experience

American Economic Review, Journal of Political Economy

Languages

English (native), Spanish (fluent), French (intermediate)
Programming: Python, MATLAB, Stata, Eviews, C, C#, Java

References

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Abstracts

Crossing the Color Line: The Effects of Racial Integration during the Korean War

(Job Market Paper)

This paper argues that racial integration of blacks and whites during the Korean War (1950- 1953) improved white survival rates at the expense of blacks, but resulted in less anti-black prejudice among white veterans decades after the war. Using a novel military casualty file, I construct an intra-war similarity index to measure the extent of racial integration across military units and time. I exploit exogenous changes in racial integration to show that a one standard deviation increase in the racial integration increased white survival by 3 percent but decreased black survival by 2 percent. To explore the long-term effects of racial integration, I link individual soldiers to post-war social security data using an unsupervised learning algorithm. With this matched sample, I show that a standard deviation change in the intra-war racial integration caused white veterans to live in more racially diverse neighborhoods and marry non-white spouses. In aggregate, these results are some of the first and only examples of interracial contact reducing prejudice on a long-term basis.

The Effects of Skewness and Kurtosis on Heteroskedasticity-Robust Bootstrap Methods in Finite Samples

In the presence of normal error terms, I show that the second-order bootstrap (SOB) performs comparably well to the wild bootstrap in terms of size and considerably better in terms of power. However, it seems that this superior performance may be due to making use of information about the data-generating process (DGP) that practitioners seldom have in practice. Indeed, this study finds that the more the distribution of the error terms deviates from normality, the worse the SOB performs relative to the wild bootstrap. This study also shows that the choice of two-point distribution used in the wild bootstrap DGP has an enormous effect on both size and power. Quite unexpectedly, tests based on the Mammen distribution—which take explicit account of skewness—actually perform substantially worse than those based on the symmetric Rademacher distribution, even in the presence of severe skewness and kurtosis. These results corroborate earlier findings that the Mammen distribution has little to recommend it, and that the Rademacher-based variation of the wild bootstrap is to be preferred in practice.