

Matias Damian Cattaneo

<https://cattaneo.princeton.edu>

cattaneo@princeton.edu

Academic Appointments

Princeton University.

Professor, Department of Operations Research and Financial Engineering (ORFE), 2019–present.

Associated Faculty, Department of Economics, 2019–present.

Associated Faculty, Center for Statistics and Machine Learning (CSML), 2019–present.

Associated Faculty, Program in Latin American Studies (PLAS), 2020–present.

University of Michigan.

Professor, Department of Economics, 2017–2019.

Professor, Department of Statistics, 2017–2019.

Affiliated Faculty, Michigan Institute for Data Science, 2017–2019.

Associate Professor, Department of Statistics, 2015–2017.

Associate Professor, Department of Economics, 2013–2017.

Assistant Professor, Department of Economics, 2008–2013.

Editorial Appointments

Co-Editor.

Econometric Theory, 2021–present.

Associate Editor.

Statistical Science, 2023–present.

Econometrica, 2019–present.

Operations Research, 2018–present.

Journal of the American Statistical Association (T&M), 2015–present.

Econometrics Journal, 2014–present.

Journal of Causal Inference, 2013–present.

Journal of Business & Economic Statistics, 2019–2022.

Econometric Theory, 2017–2020.

Review of Economics and Statistics, 2014–2020.

Guest co-Editor.

Econometrica, 2021–2023.

Journal of Econometrics, 2021–2023.

Journal of the American Statistical Association (T&M), 2019–2021.

Advances in Econometrics, volume 38, Emerald Group Publishing, 2016–2017.

Other Professional Activities

Participating Faculty.

Hunter African School Program to Expand Representation in Economics (HASPERE), 2021–present.

Advisor/Consultant.

Amazon Scholar, 2021–present.

International Initiative for Impact Evaluation (3ie), 2020–2021.

Development Bank of Latin America (CAF), 2016–2017.

Inter-American Development Bank (IDB), 2015–2020.

Asian Development Bank (ADB), 2014–2017.

Visiting Scholar.

Department of Economics, University of Chicago, Spring 2022.

Federal Reserve Bank of Philadelphia, Fall 2019, Summer 2022.

Federal Reserve Bank of New York, Summer 2013.

Department of Economics, MIT, Spring 2012.

Department of Economics, Harvard University, Fall 2011.

Education

Ph.D. in Economics, University of California at Berkeley, 2003–2008.

M.A. in Statistics, University of California at Berkeley, 2004–2005.

Master in Economics, Universidad Torcuato Di Tella, Argentina, 2001–2003.

Licentiate in Economics, Universidad de Buenos Aires, Argentina, 1996–2000.

Monographs and Edited Volumes

1. A Practical Introduction to Regression Discontinuity Designs: Extensions, with Nicolas Idrobo and Rocio Titiunik, *Cambridge Elements: Quantitative and Computational Methods for Social Science*, Cambridge University Press, to appear, 2023.
2. A Practical Introduction to Regression Discontinuity Designs: Foundations, with Nicolas Idrobo and Rocio Titiunik, *Cambridge Elements: Quantitative and Computational Methods for Social Science*, Cambridge University Press, February 2020.
3. Regression Discontinuity Designs: Theory and Applications, with Juan Carlos Escanciano (eds.), *Advances in Econometrics*, volume 38, Emerald Group Publishing, May 2017.

Research Articles

1. “A Guide to Regression Discontinuity Designs in Medical Applications”, with Luke Keele and Rocio Titiunik.
Statistics in Medicine, forthcoming.
2. “Local Regression Distribution Estimators”, with Michael Jansson and Xinwei Ma.
Journal of Econometrics, forthcoming.
3. “Average Density Estimators: Efficiency and Bootstrap Consistency”, with Michael Jansson.
Econometric Theory 38(6): 1140–1174, December 2022.
4. “Coverage Error Optimal Confidence Intervals for Local Polynomial Regression”, with Sebastian Calonico and Max Farrell.
Bernoulli 28(4): 2998–3022, November 2022.

5. “Regression Discontinuity Designs”, with Rocio Titiunik.
Annual Review of Economics 14: 821–851, August 2022.
6. “Extrapolating Treatment Effects in Multi-Cutoff Regression Discontinuity Designs”, with Luke Keele, Rocio Titiunik and Gonzalo Vazquez-Bare.
Journal of the American Statistical Association 116(536): 1941–1952, December 2021.
7. “Prediction Intervals for Synthetic Control Methods”, with Yingjie Feng and Rocio Titiunik.
Journal of the American Statistical Association 116(536): 1865–1880, December 2021.
8. “Bootstrap-Based Inference for Cube Root Asymptotics”, with Michael Jansson and Kenichi Nagasawa.
Econometrica 88(5): 2203–2219, September 2020.
9. “Simple Local Polynomial Density Estimators”, with Michael Jansson and Xinwei Ma.
Journal of the American Statistical Association 115(531): 1449–1455, September 2020.
10. “A Random Attention Model”, with Xinwei Ma, Yusufcan Masatlioglu and Elchin Suleymanov.
Journal of Political Economy 128(7): 2796–2836, July 2020.
11. “Characteristic-Sorted Portfolios: Estimation and Inference”, with Richard Crump, Max Farrell and Ernst Schaumburg.
Review of Economics and Statistics 102(3): 531–551, July 2020.
12. “Large Sample Properties of Partitioning-Based Series Estimators”, with Max Farrell and Yingjie Feng.
Annals of Statistics 48(3): 1718–1741, June 2020.
13. “Optimal Bandwidth Choice for Robust Bias Corrected Inference in Regression Discontinuity Designs”, with Sebastian Calonico and Max Farrell.
Econometrics Journal 23(2): 192–210, May 2020.
14. “Regression Discontinuity Designs using Covariates”, with Sebastian Calonico, Max Farrell and Rocio Titiunik.
Review of Economics and Statistics 101(3): 442–451, July 2019.
15. “Two-step Estimation and Inference with Possibly Many Included Covariates”, with Michael Jansson and Xinwei Ma.
Review of Economic Studies 86(3): 1095–1122, May 2019.
16. “Inference in Linear Regression Models with Many Covariates and Heteroscedasticity”, with Michael Jansson and Whitney Newey.
Journal of the American Statistical Association 113(523): 1350–1361, September 2018.
17. “Econometric Methods for Program Evaluation”, with Alberto Abadie.
Annual Review of Economics 10: 465–503, August 2018.
18. “On the Effect of Bias Estimation on Coverage Accuracy in Nonparametric Inference”, with Sebastian Calonico and Max Farrell.
Journal of the American Statistical Association 113(522): 767–779, June 2018.
19. “Kernel-Based Semiparametric Estimators: Small Bandwidth Asymptotics and Bootstrap Consistency”, with Michael Jansson.
Econometrica 86(3): 955–995, May 2018.
20. “Alternative Asymptotics and the Partially Linear Model with Many Regressors”, with Michael Jansson and Whitney Newey.
Econometric Theory 34(2): 277–301, April 2018.
21. “Comparing Inference Approaches for RD Designs: A Reexamination of the Effect of Head Start on Child Mortality”, with Rocio Titiunik and Gonzalo Vazquez-Bare.
Journal of Policy Analysis and Management 36(3): 643–681, Summer 2017.

22. “Interpreting Regression Discontinuity Designs with Multiple Cutoffs”, with Luke Keele, Rocio Titiunik and Gonzalo Vazquez-Bare.
Journal of Politics 78(4): 1229–1248, October 2016.
23. “Optimal Data-Driven Regression Discontinuity Plots”, with Sebastian Calonico and Rocio Titiunik.
Journal of the American Statistical Association 110(512): 1753–1769, December 2015.
24. “Randomization Inference in the Regression Discontinuity Design: An Application to Party Advantages in the U.S. Senate”, with Brigham Frandsen and Rocio Titiunik.
Journal of Causal Inference 3(1): 1–24, March 2015.
25. “Bootstrapping Density-Weighted Average Derivatives”, with Richard Crump and Michael Jansson.
Econometric Theory 30(6): 1135–1164, December 2014.
26. “Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs”, with Sebastian Calonico and Rocio Titiunik.
Econometrica 82(6): 2295–2326, November 2014.
27. “Small Bandwidth Asymptotics for Density-Weighted Average Derivatives”, with Richard Crump and Michael Jansson.
Econometric Theory 30(1): 176–200, February 2014.
28. “A Martingale Decomposition for Quadratic Forms of Markov Chains (with Applications)”, with Yves Atchadé.
Stochastic Processes and their Applications 124(1): 646–677, January 2014.
29. “Generalized Jackknife Estimators of Weighted Average Derivatives (with Discussions and Rejoinder)”, with Richard Crump and Michael Jansson.
Journal of the American Statistical Association 108(504): 1243–1268, December 2013.
30. “Optimal Convergence Rates, Bahadur Representation, and Asymptotic Normality of Partitioning Estimators”, with Max Farrell.
Journal of Econometrics 174(2): 127–143, June 2013.
31. “Optimal Inference for Instrumental Variables Regression with non-Gaussian Errors”, with Richard Crump and Michael Jansson.
Journal of Econometrics 167(1): 1–15, March 2012.
32. “Robust Data-Driven Inference for Density-Weighted Average Derivatives”, with Richard Crump and Michael Jansson.
Journal of the American Statistical Association 105(491): 1070–1083, September 2010.
33. “Efficient Semiparametric Estimation of Multi-valued Treatment Effects under Ignorability”.
Journal of Econometrics 155(2): 138–154, April 2010.
34. “Probabilistic Modeling at the Wildland Urban Interface: The 2003 Cedar Fire”, with David Brillinger and Benjamin Autrey.
Environmetrics 20(6): 607–620, September 2009.
35. “Housing, Health and Happiness”, with Sebastian Galiani, Paul Gertler, Sebastian Martinez and Rocio Titiunik.
American Economic Journal: Economic Policy 1(1): 75–105, February 2009.

Working Papers

1. “Nonlinear Binscatter Methods”, with Richard Crump, Max Farrell and Yingjie Feng.
2. “Beta Sorted Portfolios”, with Richard Crump and Weining Wang.
3. “On the Implicit Bias of Adam”, with Jason Klusowski and Boris Shigida.

4. “On Binscatter”, with Richard Crump, Max Farrell and Yingjie Feng.
American Economic Review, revise and resubmit.
5. “Attention Overload”, with Paul Cheung, Xinwei Ma and Yusufcan Masatlioglu.
Econometrica, reject and resubmit.
6. “Uncertainty Quantification in Synthetic Controls with Staggered Treatment Adoption”, with Yingjie Feng, Filippo Palomba and Rocio Titiunik.
7. “Higher-Order Refinements of Small Bandwidth Asymptotics for Density-Weighted Average Derivative Estimators”, with Max Farrell, Michael Jansson and Ricardo Masini.
Journal of Econometrics, revise and resubmit.
8. “Bootstrap-Assisted Inference for Generalized Grenander-type Estimators”, with Michael Jansson and Kenichi Nagasawa.
Annals of Statistics, revise and resubmit.
9. “On the Pointwise Behavior of Recursive Partitioning and Its Implications for Heterogeneous Causal Effect Estimation”, with Jason Klusowski and Peter Tian.
10. “Convergence Rates of Oblique Regression Trees for Flexible Function Libraries”, with Rajita Chandak and Jason Klusowski.
Annals of Statistics, revise and resubmit.
11. “Yurinskii’s Coupling for Martingales”, with Ricardo Masini and William Underwood.
Annals of Statistics, reject and resubmit.
12. “Boundary Adaptive Local Polynomial Conditional Density Estimators”, with Rajita Chandak, Michael Jansson and Xinwei Ma.
Bernoulli, revise and resubmit.
13. “Uniform Inference for Kernel Density Estimators with Dyadic Data”, with Yingjie Feng and William Underwood.
Journal of the American Statistical Association, revise and resubmit.

Research Underway

1. “Smoothed Pairwise Difference Estimators: Distribution Theory and Bootstrap Inference”, with Michael Jansson and Kenichi Nagasawa.
2. “Estimation and Inference in Boundary Discontinuity Designs”, with Rocio Titiunik and Rae Yu.
3. “Inference with Mondrian Random Forests”, with Jason Klusowski and William Underwood.
4. “Cluster Robust Inference in Linear Regression Models with Many Covariates”, with Aibo Gong, Michael Jansson and Whitney Newey.
5. “Uniform Inference for Nonparametric Partitioning-Based M-Estimators”, with Yingjie Feng and Boris Shigida.
6. “Strong Approximations for Empirical Processes Indexed by Lipschitz Functions”, with Rae Yu.

Statistical Software Articles

1. “`mvte`: Estimation and Inference for Multi-valued Treatment Effects”, with Sebastian Calonico and David Drukker.
2. “`lpcde`: Estimation and Inference for Local Polynomial Conditional Density Estimators”, with Rajita Chandak, Michael Jansson and Xinwei Ma.

3. “**scpi**: Uncertainty Quantification for Synthetic Control Methods”, with Yingjie Feng, Filippo Palomba and Rocio Titiunik.
4. “Binscatter Regressions”, with Richard Crump, Max Farrell and Yingjie Feng.
5. “**lpdensity**: Local Polynomial Density Estimation and Inference”, with Michael Jansson and Xinwei Ma.
Journal of Statistical Software 101(2): 1–25, January 2022.
6. “Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores”, with Rocio Titiunik and Gonzalo Vazquez-Bare.
Stata Journal 20(4): 866–891, December 2020.
7. “**lspartition**: Partitioning-Based Least Squares Regression”, with Max Farrell and Yingjie Feng.
R Journal 12(1): 172–187, June 2020.
8. “**nprobust**: Nonparametric Kernel-Based Estimation and Robust Bias-Corrected Inference”, with Sebastian Calonico and Max Farrell.
Journal of Statistical Software 91(8): 1–33, October 2019.
9. “Power Calculations for Regression Discontinuity Designs”, with Rocio Titiunik and Gonzalo Vazquez-Bare.
Stata Journal 19(1): 210–245, March 2019.
10. “Manipulation Testing Based on Density Discontinuity”, with Michael Jansson and Xinwei Ma.
Stata Journal 18(1): 234–261, March 2018.
11. “**rdrobust**: Software for Regression Discontinuity Designs”, with Sebastian Calonico, Max Farrell and Rocio Titiunik.
Stata Journal 17(2): 372–404, June 2017.
12. “Inference in Regression Discontinuity Designs under Local Randomization”, with Rocio Titiunik and Gonzalo Vazquez-Bare.
Stata Journal 16(2): 331–367, June 2016.
13. “**rdrobust**: An R Package for Robust Nonparametric Inference in Regression-Discontinuity Designs”, with Sebastian Calonico and Rocio Titiunik.
R Journal 7(1): 38–51, June 2015.
14. “Robust Data-Driven Inference in the Regression Discontinuity Design”, with Sebastian Calonico and Rocio Titiunik.
Stata Journal 14(4): 909–946, December 2014.
15. “Estimation of Multivalued Treatment Effects under Conditional Independence”, with David Drukker and Ashley Holland.
Stata Journal 13(3): 407–450, September 2013.

Book Chapters and Other Publications

1. “Context-Dependent Heterogeneous Preferences: A Comment on Barseghyan and Molinari (2023)”, with Xinwei Ma and Yusufcan Masatiloglu.
Journal of Business & Economic Statistics, forthcoming.
Invited comment on “Risk Preference Types, Limited Consideration, and Welfare” by L. Barseghyan and F. Molinari.
2. “Covariate Adjustment in Regression Discontinuity Designs”, with Luke Keele and Rocio Titiunik.
Handbook of Matching and Weighting in Causal Inference, eds. J. R. Zubizarreta, E. A. Stuart, D. S. Small and P. R. Rosenbaum, Chapman and Hall, Ch. 8, pp. 153–168, April 2023.

3. “Introduction to the Special Section on Synthetic Control Methods”, with Alberto Abadie.
Journal of the American Statistical Association 116(536): 1713–1715, December 2021.
Introduction prepared for themed issue on Synthetic Control Methods.
4. “The Regression Discontinuity Design”, with Rocio Titiunik and Gonzalo Vazquez-Bare.
Handbook of Research Methods in Political Science and International Relations, eds. L. Curini and R. J. Franzese, Sage Publications, Ch. 44, pp. 835–857, June 2020.
5. “Introduction”, with Juan C. Escanciano.
Regression Discontinuity Designs: Theory and Applications, *Advances in Econometrics*, volume 38, Emerald Group Publishing, pp. ix–xxv, May 2017.
Introduction prepared for edited volume on RD designs.
6. “The Choice of Neighborhood in Regression Discontinuity Designs”, with Gonzalo Vazquez-Bare.
Observational Studies 2: 134–146, December 2016.
Invited discussion accompanying reprint of “Regression-Discontinuity Analysis: An Alternative to the Ex Post Facto Experiment” by D. L. Thistlethwaite and D. T. Campbell.
7. “Book Review”.
Journal of the American Statistical Association 111(515): 1363, September 2016.
Invited book review of Causal Inference for Statistics, Social, and Biomedical Sciences: An Introduction by G. W. Imbens and D. B. Rubin.
8. “Comment”, with Richard Crump.
Journal of Business & Economic Statistics 32(3): 324–329, July 2014.
Invited comment on “HAC Corrections for Strongly Autocorrelated Time Series” by U. Müller.
9. “Rejoinder”, with Richard Crump and Michael Jansson.
Journal of the American Statistical Association 108(504): 1265–1268, December 2013.
Rejoinder of invited comments and discussions of “Generalized Jackknife Estimators of Weighted Average Derivatives”.
10. “Efficient Estimation of the Dose-Response Function under Ignorability using Subclassification on the Covariates”, with Max Farrell.
Missing-Data Methods: Cross-sectional Methods and Applications, *Advances in Econometrics*, volume 27, ed. D. Drukker, Emerald Group Publishing, pp. 93–127, December 2011.
11. “Multi-valued Treatment Effects”.
The New Palgrave Dictionary of Economics Online, eds. S. N. Durlauf and L. E. Blume, Palgrave Macmillan, July 2010.
12. “Multi-valued Treatment Effects”.
Encyclopedia of Research Design, ed. N. J. Salkind, Sage Publications, pp. 855–857, June 2010.
13. “Matching”.
Encyclopedia of Research Design, ed. N. J. Salkind, Sage Publications, pp. 758–761, June 2010.

External Research Grants

National Science Foundation (NSF), Principal or co-Principal Investigator.

1. Grant [DMS-2304646](#), \$25,000, 2023.
2. Grant [SES-2241575](#), \$453,195, 2022–2025.
3. Grant [DMS-2210561](#), \$350,000, 2022–2025.
4. Grant [SES-2019432](#), \$460,000, 2020–2023.
5. Grant [SES-1947805](#), \$284,851, 2020–2023.
6. Grant [SES-1628883](#), \$334,290, 2016–2019.

7. Grant [SES-1459931](#), \$190,000, 2015–2018.
8. Grant [SES-1357561](#), \$276,756, 2014–2017.
9. Grant [SES-1122994](#), \$283,922, 2011–2014.
10. Grant [SES-0921505](#), \$104,395, 2009–2012.

National Institutes of Health (NIH), Principal or co-Principal Investigator.

1. Grant [R01 GM072611-16](#), \$293,003, 2021–2023.

Honors and Awards

Fellow, American Statistical Association (ASA), 2023.

Fellow, Institute of Mathematical Statistics (IMS), 2022.

Fellow, International Association for Applied Econometrics (IAAE), 2022.

Stata Journal Editors' Prize, 2019.

Fellow, Center for Econometrics and Microdata Practice (CEMP), Jinan University, 2017.

Statistical Software Award for developing statistical software that makes a significant research contribution, Society for Political Methodology, 2017.

Citation of Excellence Award for highly cited papers relating to the areas of Business Management, Finance, Accounting, Economics and Marketing, Emerald Group Publishing, 2017.

Paper: "Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs".

Gosnell Prize for best work in methodology presented at any political science conference during the preceding year, Society for Political Methodology, 2015.

Paper: "Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs".

Selected annual discussion paper with rejoinder in the *Journal of the American Statistical Association* (Theory and Methods), American Statistical Association, 2013.

Paper: "Generalized Jackknife Estimators of Weighted Average Derivatives".

Graduate Fellow, American Academy of Political and Social Science, 2006.

Princeton University.

Large-scale Research Award, Data-Driven Social Science Initiative, 2020.

Schmidt DataX Research Award, CSML, 2019.

University of Michigan.

Best Professor in a Graduate Class (awarded by Ph.D. students), 2014, 2015, 2019.

Associate Professor Support Fund Award, 2016.

Distinguished Faculty Seminar Award, 2014.

MITRE Faculty Research Award Program, 2013, 2014, 2015, 2016, 2017, 2018.

Rackham Faculty Research Grant, 2010.

Spring/Summer Research Grants Program, 2009.

University of California at Berkeley.

Chancellor's Dissertation-Year Fellowship, 2007.

Teaching Effectiveness Award, 2007.

Outstanding Graduate Student Instructor Award, 2006.

Graduate Division Summer Grant, 2006 and 2007.

Dean's Normative Time Fellowship, 2006.

Eliot J. Swan Prize for best performance in first year Ph.D. program, 2005.

Block Grant Fellowship, 2003.

Universidad de Buenos Aires, Argentina.

Diploma de Honor (cum laude), 2000.

PROPAI/UBACyT Fellowship, 1998 and 1999.

Keynote and Invited Session Presentations

1. Invited Speaker, IMS International Conference on Statistics and Data Science (ICSIDS), 2023.
2. Keynote Speaker, International Workshop in Financial Econometrics (IWIFE), 2023.
3. Invited Speaker, IMS International Conference on Statistics and Data Science (ICSIDS), 2022.
4. Keynote Speaker, International Conference on Statistics: Theory and Applications (ICSTA), 2022.
5. Plenary Speaker, 9th International Conference on Econometrics for Finance, 2022.
6. Keynote Speaker, West Indies Economic Conference, 2022.
7. Applied Econometrics Session, LACEA/LAMES Meeting, Econometric Society, 2021.
8. Scholar Keynote, Prime Video Analytics Summit, Amazon.com, Inc., 2021.
9. Methods Lectures, NBER Summer Institute, 2021.
10. Econometrics Session, LACEA/LAMES Meeting, Econometric Society, 2019.
11. Econometrics Session, LACEA/LAMES Meeting, Econometric Society, 2018.
12. Keynote Speaker, IZA-CREST-OECD Workshop on Labor Market Policy Evaluation, 2018.
13. Program Evaluation Session, LACEA/LAMES Meeting, Econometric Society, 2017.
14. Advances in Econometrics Session, European Meeting, Econometric Society, 2017.
15. Keynote Speaker, Latin American Workshop in Econometrics, Econometric Society, 2016.
16. JASA (Theory and Methods) Session, Joint Statistical Meetings, 2013.
17. Young Scholars Session, LACEA/LAMES Meeting Econometric Society, 2009.

Statistical Software

1. Regression Discontinuity Designs: `rdrobust`, `rddensity`, `rdlocrand`, `rdmulti`, `rdpower`.
2. Binscatter: `binsreg`.
3. Synthetic Controls: `scpi`.
4. Portfolio Sorting: `portsort`.
5. Nonparametric Smoothing: `nprobust`, `lpdensity`, `lpcde`, `lspartition`.
6. Multi-valued Treatment Effects under Ignorability: `mvte`, `poparms`.
7. Random Attention: `ramchoice`.

- <https://cattaneo.princeton.edu/software>

Students

- <https://cattaneo.princeton.edu/students>

Teaching Experience

- <https://cattaneo.princeton.edu/teaching>

Short Courses, Workshops, and Tutorials

- <https://cattaneo.princeton.edu/short-courses>

Talks and Invited Conferences

- <https://cattaneo.princeton.edu/talks>

Professional and University Service

- <https://cattaneo.princeton.edu/service>

Personal Information

Born May 16, 1978, Buenos Aires, Argentina. U.S. naturalized citizen since 2018.

Married to Rocio Titunik. Two daughters, Lucero (born 2009) and Maite (born 2011).