RICCARDO D'ADAMO

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EDUCATION

MPhil/PhD Economics, University College London — 2017 - Present
Placement Director: Prof. Franck Portier. *Expected completion:* May 2023.

Visiting research student, MIT (hosted by Prof. W. K. Newey) — 2020
MRes Economics (*with Distinction*), University College London — 2016-2017
MSc Economics (*with Distinction*), University College London — 2014-2015
BSc Political Economy (*cum laude*), University of Rome, "La Sapienza" — 2010-2014

RESEARCH FIELDS

Econometric Theory, Applied Microeconomics

WORKING PAPERS

Orthogonal Policy Learning Under Ambiguity (JMP)
(Honourable Mention for "Best PhD Paper" Award, IAAE Conference 2022)

This paper studies the problem of estimating individualized treatment rules when treatment effects are partially identified, as it is often the case with observational data. We first study the population problem of assigning treatment under partial identification and derive the population optimal policies using classic optimality criteria for decision under ambiguity. We then propose an algorithm for computation of the estimated optimal treatment policy and provide statistical guarantees for its convergence to the population counterpart. Our estimation procedure leverages recent advances in the orthogonal machine learning literature, while our theoretical results account for the presence of non-differentiabilities in the problem. The proposed methods are illustrated using data from the Job Partnership Training Act study.

Cluster-Robust Standard Errors for Linear Regression Models with Many Controls

WORK IN PROGRESS

Auxiliary Instrumental Variable Estimation for Nonlinear Models
(joint with M. Weidner and F. Windmeijer)

Human Capital Development: Multi-Dimensionality and Aggregation
(joint with G. Conti and S. Pudney)

HONORS AND AWARDS

Honourable Mention for "Best PhD Paper" at the IAAE 2022 Conference
ESRC Overseas Institutional Visit (OIV) Award
ESRC Doctoral Training Award +3
Dean's List for Academic Excellence 2016 (UCL)
W M Gorman Graduate Research Scholarship
LazioDisu Scholarship 2015

PRESENTATIONS

2022: Causal Data Science Meeting (online, scheduled), Nuffield Econometrics Seminar (Oxford), Bristol Econometric Study Group, IAAE Conference, SETA Conference. **2021**: Econometrics Brownbag (UCL), NeurIPS MLECON workshop. **2020**: Econometrics Lunch Seminar (MIT). **2019**: Italian Congress of Econometrics and Empirical Economics. **2018**: CFE-CMStatistics (University of Pisa), $(EC)^2$ Conference (Bank of Italy), Econometric Society Winter Meeting, Bristol Econometric Study Group.

TEACHING EXPERIENCE

Econometrics (MSc), TA for Dr. Andrei Zeleneev	2021, 2022
Statistical Methods in Economics (1st Year BSc), TA for Dr. Michela Tincani	2021
Financial Mathematics (MSc), TA for Prof. Dennis Kristensen and Dr. Ming Yang	2019,2021
Econometrics for Macroeconomics and Finance (3rd Year BSc), TA for Prof. Dennis Kristensen	2018-2020
Time Series Econometrics (MSc), TA for Prof. Raffaella Giacomini	2018,2019

WORK EXPERIENCE

Research Assistant for Prof. Martin Weidner	2022
Research Assistant for Dr. Daniel Wilhelm	2021
Research Assistant for Prof. Whitney K. Newey and Prof. Andres Santos	2020

REFEREEING

Econometrics Reviews

SKILLS

Computational: MATLAB, R, Stata, Python, Mathematica
Languages: Italian (native), English (fluent), French (basic)

REFERENCES

Martin Weidner
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Department of Economics
University of Oxford
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Toru Kitagawa
Professor of Economics
Department of Economics
Brown University
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Whitney K. Newey
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MIT
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