SEBASTIAN CALONICO

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CONTACT INFORMATION

Department of Health Policy & Management

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Academic Positions

Columbia University, Mailman School of Public Health.

Assistant Professor of Health Policy and Management.

May 2019-

University of Miami, Department of Economics.

Assistant Professor.

2014 - 2019

EDUCATION

Ph.D. in Economics, University of Michigan, 2014.

M.A. in Statistics, University of Michigan, 2012.

M.A. in Economics, University of Michigan, 2011.

Master in Economics, Universidad Torcuato Di Tella, Argentina, 2005.

Licentiate in Economics, Universidad de Buenos Aires, Argentina. 2002.

Main Publications

1. "Optimal Bandwidth Choice for Robust Bias Corrected Inference in Regression Discontinuity Designs" with Matias Cattaneo and Max Farrell.

The Econometrics Journal, forthcoming.

2. "Multivalued Treatments and Decomposition Analysis: An application to the WIA Program" with Wallice Ao and Ying-Ying Lee.

Journal of Business & Economic Statistics, forthcoming.

3. "Regression Discontinuity Designs using Covariates"

with Matias Cattaneo, Max Farrell and Rocio Titiunik.

Review of Economics and Statistics, 101(3): 442-451, 2019.

4. "Associations of Income Volatility with Incident Cardiovascular Disease and All-Cause Mortality in a US Cohort" with Elfassy T., Swift S.L., Glymour M.M., Jacobs D.R. Jr, Mayeda E.R., Kershaw K.N., Kiefe C., Zeki Al Hazzouri A.

Circulation, 139(7): 850-859, 2019.

5. "On the Effect of Bias Estimation on Coverage Accuracy in Nonparametric Inference" with Matias Cattaneo and Max Farrell.

Journal of the American Statistical Association, 113(522): 767-779, 2018.

6. "The Women of the National Supported Work Demonstration" with Jeffrey Smith.

Journal of Labor Economics, 35(S1): S65-S97, 2017.

- 7. "Long-term Health Spending Persistence among the Privately Insured" with Richard Hirth, Teresa Gibson, Helen Levy, Jeffrey Smith, and Anup Das. *Fiscal Studies*, 37(3-4): 749-783, 2016.
- 8. "New Evidence on the Persistence of High Health Spending" with Richard Hirth, Teresa Gibson, Helen Levy, Jeffrey Smith, and Anup Das. *Medical Care Research and Review*, 72(3): 277-297, 2015.
- 9. "Optimal Data-Driven Regression Discontinuity Plots" with Matias Cattaneo and Rocio Titiunik.

 Journal of the American Statistical Association, 110(512): 1753-1769, 2015.
- 10. "Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs" with Matias Cattaneo and Rocio Titiunik.

 **Econometrica*, 82(6): 2295-2326, 2014.

STATISTICAL SOFTWARE PUBLICATIONS

11. "nprobust: Nonparametric Kernel-Based Estimation and Robust Bias-Corrected Inference" with Matias Cattaneo and Max Farrell.

Journal of Statistical Software, 91(8), 2019.

12. "rdrobust: Software for Regression Discontinuity Designs" with Matias Cattaneo, Max Farrell and Rocio Titiunik. *Stata Journal*, 17(2): 372-404, 2017.

13. "rdrobust: An R Package for Robust Nonparametric Inference in Regression-Discontinuity Designs" with Matias Cattaneo and Rocio Titiunik.

R Journal, 7(1): 38-51, 2015.

14. "Robust Data-Driven Inference in the Regression-Discontinuity Design" with Matias Cattaneo and Rocio Titiunik.

Stata Journal, 14(4): 909-946, 2014.

BOOK CHAPTERS AND OTHER PUBLICATIONS

- 15. "Measuring the Impact of the US Financial Crisis on Salvadoran Migrants and Family Remittances", with D. Aycinena, G. Inchauste, C. Martinez, and Dean Yang. Chapter in *Financing the Family: Remittances to Central America in a Time of Crisis*, ed. by G. Inchauste and E. Stein, Palgrave Macmillan, 143-164, 2013.
- 16. "Gender Segregation in the Workplace and Wage Gaps: Evidence from Urban Mexico 1994-2004", with Hugo Nopo. Chapter in *Occupational and Residential Segregation (Research on Economic Inequality, Vol. 17)*, ed. by Y. Fluckiger, S. Reardon and J. Silber, Emerald Group Publishing, 245-270, 2009.

- 17. "To What Extent Do Latin Americans Trust and Cooperate? Field Experiments on Social Exclusion in Six Latin American Countries", with N. Candelo, J. C. Cardenas, A. Chong and H. Nopo. Chapter in Outsiders? The Changing Patterns of Exclusion in Latin America and the Caribbean, ed. by J. Mazza; G. Marquez; H. Nopo; S. Duryea and A. Chong, Harvard University Press, 123-148, 2007.
- 18. "Where did you go to School? Private-Public Differences in Schooling Trajectories and their Role on Earnings", with Hugo Nopo. Well-Being and Social Policy 3(1): 25-46, 2007.

WORKING PAPERS

- 19. "Coverage Error Optimal Confidence Intervals for Local Polynomial Regression", with Matias Cattaneo and Max Farrell.
- 20. "Identifying Distributional Effects of Teachers and Peers in Nonseparable Models".
- 21. "Are Participants Good Evaluators? Evidence from the National Supported Work Demonstration", with Jeffrey Smith.

RECENT CONFERENCES & SEMINARS

- 2020. ASSA Meeting San Diego, Washington State University.
- 2019. American University of Beirut, NASMES, LACEA/LAMES, SEA, CMS Statistics.
- 2018. Vanderbilt University, University of Notre Dame, NASMES, IAAE, Syracuse University, Lima School of Economics, SEA, University of Georgia.
- 2017. UC-Davis ARE, NASMES (Washington University in St. Louis), Midwest Econometrics Group (Texas A&M University), GRADE, LACEA/LAMES (Universidad de San Andres), CMS Statistics (University of London).
- 2016. NBER Labor Studies Group Spring Meeting, Advances in Econometrics Conference, COMPIE, LACEA/LAMES.

SHORT COURSES AND WORKSHOPS

- 2020. Empirical Methods in Causal Inference, Lima School of Economics.
- 2017 2019. Regression Discontinuity Designs. University of Michigan ICPSR Summer Program.
- 2017. Regression Discontinuity Designs. Universidad Catolica de Montevideo, Uruguay.

TEACHING EXPERIENCE

Columbia University (2019-):

• Analytics for Decision-Making II.

University of Miami (2014-2019):

- Ph.D. Econometrics I.
- Undergraduate Econometrics.
- Undergraduate Labor Economics.

2019. NIH/NIA (1R56 AG061177-01A1). Statins and Dementia Risk: A Novel Quasi-Experimental Approach to Identify Causal Effects. PIs: Odden, Michelle Christina; Zeki Al Hazzouri, Adina. Role: Co-I.

Honors and Awards

- 2018. Emerging Scholar Award, University of Miami.
- 2017. Statistical Software Award, Society for Political Methodology.

Software: RD Packages

- 2017. Citations of Excellence Award, Emerald Group Publishing.
 - Paper: "Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs".
- 2015. Gosnell Prize, Society for Political Methodology.
 - Paper: "Robust Nonparametric Confidence Intervals for Regression-Discontinuity Designs".
- 2013. Rackham One-Term Dissertation Fellowship, University of Michigan.
- 2007. Regents Fellowship. Rackham Graduate School, University of Michigan.
- 2007. Academic Club Award, University of St. Gallen.

Professional Activities

- 1. Session organizer: "Advances in regression discontinuity models". 12th International Conference on Computational and Methodological Statistics, University of London, UK, 2019.
- 2. University of Miami. Latin America and Caribbean Initiative Faculty Steering Group Member, 2018.
- 3. Program Committee Member LAMES/LACEA, 2018.
- 4. Session organizer: "Recent advances in nonparametric methods". 11th International Conference on Computational and Methodological Statistics, University of Pisa, Italy, 2018.
- 5. Session organizer: "Recent developments on program evaluation methods". 10th International Conference on Computational and Methodological Statistics, University of London, UK, 2017.
- 6. Program Committee Member LAMES/LACEA, 2016.
- 7. Referee Experience: Review of Economics and Statistics, Journal of Econometrics, Journal of the American Statistical Association, Journal of Business & Economic Statistics, Quantitative Economics, Journal of Applied Econometrics, Journal of Econometric Methods, American Economic Journal: Economic Policy, Economic Letters, Economic Journal, Economic Development and Cultural Change, Journal of International Development, Journal of Applied Statistics, Journal of Causal Inference, Annals of Applied Statistics, Statistica Sinica, European Economic Review, Studies in Nonlinear Dynamics, American Political Science Review, British Journal of Political Science, American Journal of Political Science, Journal of Politics, Assessment in Education: Principles, Policy & Practice, Statistics in Medicine, Journal of Agricultural Economics, Stata Journal, Computational Economics, Science, National Science Foundation, European Research Council.
- 8. Consultant. Inter-American Development Bank, Research Department. 2005 2007.

ACADEMIC AFFILIATIONS

American Economic Association, Lima School of Economics Associate Member.