Sebastian Calonico

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ACADEMIC APPOINTMENTS

Columbia University

Assistant Professor, Department of Health Policy & Management. 2019 - Present.

Faculty Affiliate, Data Science Institute.

Faculty Affiliate, Institute for Latin American Studies.

Faculty Affiliate, Population Research Center.

University of Miami

Assistant Professor, Department of Economics. 2014 - 2019.

EDUCATION

University of Michigan

Ph.D. in Economics, 2014.

M.A. in Statistics, 2012.

M.A. in Economics, 2011.

Universidad Torcuato Di Tella

Master in Economics, 2005.

Universidad de Buenos Aires

Licentiate in Economics, 2002.

PUBLICATIONS

ECONOMETRICS, QUANTITATIVE METHODS & CAUSAL INFERENCE

- 1. Calonico, S., M. Cattaneo, and M. Farrell. "Coverage Error Optimal Confidence Intervals for Local Polynomial Regression". *Bernoulli*, 28(4): 2998-3022, 2022.
- 2. Ao, W., S. Calonico, and Y. Lee. "Multivalued Treatments and Decomposition Analysis: An application to the WIA Program". *Journal of Business & Economic Statistics*, 39(1): 358-371, 2021.
- 3. Calonico, S., M. Cattaneo, and M. Farrell. "Optimal Bandwidth Choice for Robust Bias Corrected Inference in Regression Discontinuity Designs". *Econometrics Journal*, 23(2): 192-210, 2020.
- 4. Calonico, S., M. Cattaneo, M. Farrell, and R. Titiunik. "Regression Discontinuity Designs using Covariates". *Review of Economics and Statistics*, 101(3): 442-451, 2019.
- 5. Calonico, S., M. Cattaneo, and M. Farrell. "On the Effect of Bias Estimation on Coverage Accuracy in Nonparametric Inference". *Journal of the American Statistical Association*, 113(522): 767-779, 2018.
- 6. Calonico, S., and J. Smith. "The Women of the National Supported Work Demonstration". *Journal of Labor Economics*, 35(S1): S65-S97, 2017.
- 7. Calonico, S., M. Cattaneo, and R. Titiunik. "Optimal Data-Driven Regression Discontinuity Plots". *Journal of the American Statistical Association*, 110(512): 1753-1769, 2015.
- 8. Calonico, S., M. Cattaneo, and R. Titiunik. "Robust Nonparametric Confidence Intervals for Regression Discontinuity Designs". *Econometrica*, 82(6): 2295-2326, 2014.

HEALTH POLICY & MEDICAL PUBLICATIONS

- 9. Kezios K, Lu P, Calonico S, Zeki Al Hazzouri A. "Low Hourly Wage History and All-Cause Mortality among Middle-age Working Adults: the Health and Retirement Study." *JAMA*, accepted.
- 10. Odden M, Zhang A, Jawadekar N, Tan A, Moran A, Glymour M, Brayne C, Zeki Al Hazzouri A, Calonico S. "Regression discontinuity to evaluate the effect of statins on myocardial infarction using electronic health records." *European Journal of Epidemiology*, accepted.
- 11. Lu P, Kezios K, Jaysong J, Weimer C, Calonico S, Zeki Al Hazzouri A. "Association Between SNAP Use and Memory Decline: Findings from the Health and Retirement Study". *Neurology*, accepted.
- 12. Jawadekar N, Kezios K, Odden M, Stingone J, Calonico S, Rudolph K, Zeki Al Hazzouri A. "Practical Guide to Honest Causal Forests for Identifying Heterogeneous Treatment Effects in a Randomized Setting". *American Journal of Epidemiology*, forthcoming.
- 13. Zeki Al Hazzouri A, Jawadekar N, Kezios K, Caunca M, Elfassy T, Calonico S, Kershaw K, Yaffe K, Launer L, Elbejjani M, Grasset L, Manly J, Odden M, Glymour M. "Racial Residential Segregation in Young Adulthood and Brain integrity in Middle Age: Can we learn from small samples?". *American Journal of Epidemiology*, 191(4): 591-598, 2022.
- 14. Zeki Al Hazzouri A, Jawadekar N, Grasset L, Kaiser P, Kezios K, Calonico S, Glymour M, Hirsch C, Arnold A, Varadhan R, Odden M. "Statins and cognitive decline in the Cardiovascular Health Study: A Comparison of different analytical approaches". *Journal of Gerontology: Series A*, 77(5): 994-1001, 2022.
- 15. Swift S, Elfassy T, Bailey Z, Florez H, Feaster D, Calonico S, Sidney S, Kiefe C, Zeki Al Hazzouri A. "Association of negative financial shocks during the Great Recession with depressive symptoms and substance use in the USA: The CARDIA study". *Journal of Epidemiology and Community Health*, 74(12): 995-1001, 2020.
- 16. Swift S, Glymour M, Elfassy T, Lewis C, Kiefe C, Sidney S, Calonico S, Feaster D, Bailey Z, Zeki Al Hazzouri A. "Racial discrimination in medical care settings and opioid pain reliever misuse in a U.S. cohort: 1992 to 2015". *PLoS One*, 14(12), 2019.
- 17. Elfassy T, Swift S, Glymour M, Calonico S, Jacobs D, Mayeda E, Kershaw K, Kiefe C, Zeki Al Hazzouri A. "Associations of income volatility with incident cardiovascular disease and all-cause mortality in a US cohort". *Circulation*, 139(7): 850-859, 2019.
- 18. Calonico S, Hirth R, Gibson T, Levy H, Smith J, Das A. "Long-term Health Spending Persistence among the Privately Insured". *Fiscal Studies*, 37(3-4): 749-783, 2016.
- 19. Calonico S, Hirth R, Gibson T, Levy H, Smith J, Das A. "New Evidence on the Persistence of High Health Spending". *Medical Care Research and Review*, 72(3): 277-297, 2015.

STATISTICAL SOFTWARE PUBLICATIONS

- 20. Calonico, Sebastian, Matias Cattaneo, and Max Farrell. "nprobust: Nonparametric Kernel-Based Estimation and Robust Bias-Corrected Inference". *Journal of Statistical Software*, 91(8), 2019.
- 21. Calonico, Sebastian, Matias Cattaneo, Max Farrell, and Rocio Titiunik. "rdrobust: Software for Regression Discontinuity Designs". Stata Journal, 17(2): 372-404, 2017.
- 22. Calonico, Sebastian, Matias Cattaneo, and Rocio Titiunik. "rdrobust: An R Package for Robust Nonparametric Inference in Regression Discontinuity Designs". R Journal, 7(1): 38-51, 2015.
- 23. Calonico, Sebastian, Matias Cattaneo, and Rocio Titiunik. "Robust Data-Driven Inference in the Regression Discontinuity Design". *Stata Journal*, 14(4): 909-946, 2014.

BOOK CHAPTERS AND OTHER PUBLICATIONS

- 24. Calonico S, Bartalotti O, Bertanha M. "Regression Discontinuity Designs in Policy Evaluation". Chapter in *Handbook of Research Methods and Applications in Empirical Microeconomics*, ed. by N. Hashimzade and M.A. Thornton, Cheltenham, UK: Edward Elgar, In Press.
- 25. Calonico S, Smith J. "Are Participants Good Evaluators? Evidence from the National Supported Work Demonstration". Chapter in *Are Participants Good Evaluators?*, ed. by J. Smith, A. Whalley, and N. T. Wilcox., Kalamazoo, MI: W.E. Upjohn Institute for Employment Research, 2021.
- 26. Calonico S, Aycinena D, Inchauste G, Martinez C, Yang D. "Measuring the Impact of the US Financial Crisis on Salvadoran Migrants and Family Remittances". 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.
- 27. Calonico S, Nopo H. "Gender Segregation in the Workplace and Wage Gaps: Evidence from Urban Mexico 1994-2004". 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.
- 28. Calonico S, Candelo N, Cardenas JC, Chong A, Nopo H. "To What Extent Do Latin Americans Trust and Cooperate? Field Experiments on Social Exclusion in Six Latin American Countries". 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.
- 29. Calonico S, Nopo H. "Where did you go to School? Private-Public Differences in Schooling Trajectories and their Role on Earnings". Well-Being and Social Policy 3(1): 25-46, 2007.

Working Papers

Under Review

- 30. Calonico S, Jawadekar N, Zeki Al Hazzouri A. "Regression Discontinuity Design studies: An overview, a guide, and a practice for clinical and health policy researchers." Revise & Resubmit, BMJ.
- 31. Calonico S, Lopez del Valle JC, Di Tella R. "Risk factors for COVID-19 in-hospital mortality: The case of Argentina." Revise & Resubmit, *Plos One Global Health*.
- 32. Calonico S, Lopez del Valle JC, Di Tella R. "Causal Inference During a Pandemic: Evidence on the Effectiveness of Nebulized Ibuprofen as an Unproven Treatment for COVID-19 in Argentina.". NBER Working Paper 30084.
- 33. Kezios K, Zimmerman S, Zhang A, Calonico S, Jawadekar N, Glymour M, Zeki Al Hazzouri A. "Propensity Scores in Health Disparity Research: The Example of Cognitive Aging and the Hispanic Paradox."

RESEARCH UNDERWAY

- 34. Calonico S, Lopez del Valle JC, Di Tella R. "The Political Economy of a Miracle Cure: Learning about a Clinically Unproven Treatment for COVID-19 in Argentina."
- 35. Calonico S, Cattaneo M, Drukker D. "mvte: Estimation and Inference for Multi-valued Treatment Effects."
- 36. Kezios K, Zimmerman S, Rudolph K, Calonico S, Zeki Al Hazzouri A, M. Glymour. "Evaluating early life risk factors for late life health outcome using probabilistic matching of early and late life cohorts."
- 37. Calonico S, Jawadekar N, Zeki Al Hazzouri A. "Prevention Policies and COVID-19 Morbidity in the US."
- 38. Calonico S, Jawadekar N, Zeki Al Hazzouri A. "Regional Variation in COVID-19 Vaccination Rates in the US."

Software Packages

- rdrobust: Software for Regression Discontinuity Designs, for R and Stata.
- nprobust: Kernel-Based Estimation and Robust Bias-Corrected Inference, for R and Stata.

EXTERNAL RESEARCH GRANTS

ACTIVE

1. Building an unbiased pooled cohort for the study of lifecourse social and vascular determinants of Alzheimers

disease and related disorders.

Project Number: R01AG072681.

Name of PD/PI: Adina Zeki Al Hazzouri.

Source of Support: NIA.

Project Dates: 04/2021 - 03/2026. Total Award Amount: \$3,893,879

Role: Co-Investigator

2. Late life learning, dementia, and overall health: an investigation of the University for Seniors in Beirut.

Project Number: R01AG074076-01A1. Name of PD/PI: Adina Zeki Al Hazzouri.

Source of Support: NIA.

Project Dates: 07/2022 - 06/2027. Total Award Amount: \$3,658,700.

Role: Co-Investigator.

Submitted

3. Illuminating our understanding of statins and Alzheimer's disease and dementia using modern causal inference methods.

Name of PD/PI: Adina Zeki Al Hazzouri.

Source of Support: NIA. Role: Multiple PI.

4. The distinct and synergistic effects of economic security and healthcare policies on opioid and stimulant-related

harm outcomes.

Name of PD/PI: Silvia Martins. Source of Support: NIH. Role: Co-Investigator.

Completed

5. Statins and Risk of Alzheimer's Disease and Related Dementias: A Novel Quasi- Experimental Approach to

Identify Causal Effects.

Project Number: R56AG061177.

Name of PD/PI: Adina Zeki Al Hazzouri.

Source of Support: NIA.

Project Dates: 08/2019 - 07/2021. Total Award Amount: \$705,777.

Role: Co-Investigator.

6. A Binational Study to Understand Dementia Risk and Disparities of Mexican Americans: The Role of Migration

and Social Determinants.

Project Number: RF1AG055486.

Name of PD/PI: Adina Zeki Al Hazzouri.

Source of Support: NIA.

Project Dates: 06/2017 - 08/2022. Total Award Amount: \$1,714,495

Role: Co-Investigator

RECENT CONFERENCES & SEMINARS

- 2023. AEA/ASSA Economic Meeting.
- 2022. UCSB Economics Department; NYU Econometrics Seminar; University of Cambridge; North American Summer Meeting of the Econometric Society (University of Miami); VI Jornadas Argentinas de Econometria (Universidad de Buenos Aires, Argentina); Latin American and Caribbean Economic Association Meeting (Universidad del Pacifico, Peru); Southern Economic Association Annual Meeting, Columbia University Causal Inference Learning Group.
- 2020/21. ASSA Meeting San Diego; 8th UDEP Workshop for Young economists (Peru); Stony Brook Economics Seminar; Washington State University Economics Department; Columbia University Causal Inference Learning Group.
- 2019. American University of Beirut; North American Summer Meeting of the Econometric Society (University of Washington); Latin American Meeting of the Econometric Society (Puebla, Mexico); Southern Economic Association Annual Meeting; Computational and Methodological Statistics Conference (University of London).
- 2018. Vanderbilt University Economics Department; University of Notre Dame Economics Department; North American Summer Meeting of the Econometric Society (UC Davis); International Association for Applied Econometrics (UQAM, Montreal); Syracuse University Economics Department; Lima School of Economics (Lima, Peru); Southern Economic Association Annual Meeting; University of Georgia Economics Department.
- 2017. UC-Davis ARE; North American Summer Meeting of the Econometric Society (Washington University in St. Louis); Midwest Econometrics Group (Texas A&M University); Latin American Meeting of the Econometric Society (UdeSA, Buenos Aires, Argentina); Computational and Methodological Statistics Conference (University of London).
- 2016. NBER Labor Studies Group Spring Meeting (San Francisco); Advances in Econometrics Conference (University of Michigan); Counterfactual Methods for Policy Impact Evaluation (Catholic University in Milan, Italy); Latin American Meeting of the Econometric Society (Medellin, Colombia).

SHORT COURSES AND WORKSHOPS

- 2023. Causal Inference for Social Sciences II, University of Michigan ICPSR Summer Program.
- 2017 2021. Regression Discontinuity Designs. University of Michigan ICPSR Summer Program.
- 2021. Impact Evaluation Econometrics. Master in Economics Universidad de Montevideo, Uruguay.
- 2020. Empirical Methods in Causal Inference, Lima School of Economics (Lima, Peru).
- 2017. Regression Discontinuity Designs. Group for the Analysis of Development (GRADE; Lima, Peru)
- 2017. Regression Discontinuity Designs. Winter School in Methods and Data Analysis. Universidad Catolica de Montevideo, Uruguay.

TEACHING EXPERIENCE

- Columbia University: Analytics for Decision-Making II, Economics of Prevention.
- University of Miami: Ph.D. Econometrics, Undergraduate Econometrics, Undergraduate Labor Economics.

OTHER RESEARCH EXPERIENCE

- Research Department, Inter-American Development Bank. Research Assistant, 2005-2007.

STUDENTS AND ADVISING

- 1. Magdalena Bennett. Ph.D. Economics and Education, Teachers College, Columbia University.
 Placement: Assistant Professor, McCombs School of Business, University of Texas at Austin.
- David Rosenkranz. Ph.D. Economics, Columbia University.
 Placement: Assistant Professor, Economics Department, Fordham University.
- 3. Nicolas Rojas. Ph.D. Candidate in Economics and Education, Teachers College, Columbia University.
- 4. Alan Li. MPH student in Epidemiology. Mailman School of Public Health, Columbia University.

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".

Professional Activities

Journal Referee

American Economic Review, Review of Economics and Statistics, Journal of Political Economy Microeconomics, Journal of Econometrics, Journal of Business & Economic Statistics, Quantitative Economics, Econometric Theory, Journal of Applied Econometrics, Journal of Econometric Methods, Econometrics Journal, Econometric Reviews, Econometrics and Statistics, American Economic Journal: Economic Policy, Economic Letters, Economic Journal, Economic Inquiry, Economic Development and Cultural Change, Journal of International Development, International Economic Review, Oxford Bulletin of Economics and Statistics, Journal of Economic Behavior and Organization, European Economic Review, Journal of Economic Surveys, Studies in Nonlinear Dynamics. Journal of the American Statistical Association, Journal of the Royal Statistical Society: Series A & Journal of Applied Statistics, Journal of Causal Inference, Annals of Applied Statistics, Entropy, Statistica Sinica, Operations Research. American Journal of Political Science, American Political Science Review, British Journal of Political Science, Journal of Politics, Assessment in Education: Principles, Policy & Practice, Statistics in Medicine, Journal of Agricultural Economics, Stata Journal, Computational Economics, BMC Public Health, PLOS One, JAMA Network Open, Science, Nature.

Grant Reviewer

National Science Foundation, European Research Council.

Conference Session Organizer

- Advances in Regression Discontinuity Models. 12th International Conference on Computational and Methodological Statistics, University of London, UK, 2019.
- Recent Advances in Nonparametric Methods. 11th International Conference on Computational and Methodological Statistics, University of Pisa, Italy, 2018.
- Recent Developments on Program Evaluation Methods. 10th International Conference on Computational and Methodological Statistics, University of London, UK, 2017.

Conference Program Committees & Advisory Boards

- LAMES/LACEA: 2016, 2018.
- University of Miami. Latin America and Caribbean Initiative Faculty Steering Group Member, 2018.

Academic Affiliations

Lima School of Economics Associate.

Last Update: February 27, 2023