# SEBASTIAN CALONICO

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#### Academic Positions

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

- University of Miami, Department of Economics Assistant Professor, 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

#### Quantitative Methods and Econometrics

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

## Applied Economics and Public Health

- 8. "Association of negative financial shocks during the great recession with depressive symptoms and substance use in the United States: the CARDIA Study" with Swift SL, Elfassy T, Bailey Z, Florez H, Feaster D, Sidney S, Kiefe CI, Zeki Al Hazzouri A. *Journal of Epidemiology and Community Health*, forthcoming.
- "Racial discrimination in medical care settings and opioid pain reliever misuse in a U.S. cohort: 1992 to 2015" with SL Swift, Glymour M, Elfassy T, C Lewis, C Kiefe, S Sidney, D Feaster, Z Bailey, A Zeki Al Hazzouri. PLOS ONE, 14(12), 2019.
- 10. "Associations of Income Volatility with Incident Cardiovascular Disease and All-Cause Mortality in a US Cohort" with Elfassy T, Swift SL, Glymour MM, Jacobs DR Jr, Mayeda ER, Kershaw KN, Kiefe C, Zeki Al Hazzouri A. *Circulation*, 139(7): 850-859, 2019.
- 11. "The Women of the National Supported Work Demonstration" with J. Smith. *Journal of Labor Economics*, 35(S1): S65-S97, 2017.
- 12. "Long-term Health Spending Persistence among the Privately Insured" with R. Hirth, T. Gibson, H. Levy, J. Smith, and A. Das. *Fiscal Studies*, 37(3-4): 749-783, 2016.
- 13. "New Evidence on the Persistence of High Health Spending" with R. Hirth, T. Gibson, H. Levy, J. Smith, and A. Das. *Medical Care Research and Review*, 72(3): 277-297, 2015.

#### Statistical Software

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

#### **Book Chapters and Others**

- 18. "Are Participants Good Evaluators? Evidence from the National Supported Work Demonstration", with J. Smith. 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.
- 19. "Measuring the Impact of the US Financial Crisis on Salvadoran Migrants and Family Remittances", with D. Aycinena, G. Inchauste, C. Martinez, and D. 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.
- 20. "Gender Segregation in the Workplace and Wage Gaps: Evidence from Urban Mexico 1994-2004", with H. 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.
- 21. "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.
- 22. "Where did you go to School? Private-Public Differences in Schooling Trajectories and their Role on Earnings", with H. Nopo. Well-Being and Social Policy 3(1): 25-46, 2007.

## Working Papers

- 23. "Risk factors for in-hospital mortality in COVID-19 patients in Argentina: A competing risk survival analysis" with Rafael Di Tella and Juan Cruz Lopez del Valle.
- 24. "Regression Discontinuity Design in the Health and Medical Sciences: A Brief Overview and Practical Guide", with Adina Zeki Al Hazzouri, Neal Jawadekar, and Katrina Kezios.
- 25. "myte: Estimation and Inference for Multi-valued Treatment Effects" with M. Cattaneo and D. Drukker.
- 26. "Evaluating early life risk factors for late life health outcome using probabilistic matching of early and late life cohorts" with A. Zeki Al Hazzouri, K. Kezios, S. Zimmerman, and M. Glymour.

## RECENT CONFERENCES & SEMINARS

- 2022. UCSB Economics Department.
- 2021. Washington State University, Columbia University Causal Inference Learning Group.
- 2020. ASSA Meeting San Diego, 8th UDEP Workshop for Young economists, Stony Brook Economics Seminar.
- 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, 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 2021. Regression Discontinuity Designs. University of Michigan ICPSR Summer Program.
- 2017. Regression Discontinuity Designs. Universidad Catolica de Montevideo, Uruguay.

## 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.

## TEACHING EXPERIENCE

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

#### EXTERNAL RESEARCH GRANTS

- 2019. NIH/NIA (1R56 AG061177-01A1). Statins and Dementia Risk: A Novel Quasi-Experimental Approach to Identify Causal Effects. PIs: Odden, Michelle; Zeki Al Hazzouri, Adina. Role: Co-I.
- 2021. NIH/NIA (1R01 AG072681-01). Building an unbiased pooled cohort for the study of lifecourse social and vascular determinants of Alzheimer's Disease and Related Disorders. PIs: Glymour, Maria; Zeki Al Hazzouri, Adina. Role: Co-I.

## PROFESSIONAL ACTIVITIES

- 1. Session organizer: "Advances in regression discontinuity models". 12<sup>th</sup> 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 (2016, 2018).
- 4. Session organizer: "Recent advances in nonparametric methods". 11<sup>th</sup> International Conference on Computational and Methodological Statistics, University of Pisa, Italy, 2018.
- 5. Session organizer: "Recent developments on program evaluation methods". 10<sup>th</sup> International Conference on Computational and Methodological Statistics, University of London, UK, 2017.
- 6. Referee Experience:
- Economics: American Economic Review, Review of Economics and Statistics, Journal of Econometrics, Journal of Business & Economic Statistics, Quantitative Economics, Journal of Applied Econometrics, Journal of Econometric Methods, Econometrics Journal, American Economic Journal: Economic Policy, Economic Letters, Economic Journal, Economic Development and Cultural Change, Journal of International Development, International Economic Review, Oxford Bulletin of Economics and Statistics, European Economic Review, Journal of Economic Surveys, Studies in Nonlinear Dynamics.
- Statistics: 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.
- Social Science and Health Policy: 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, Science.
- 7. Grant reviewer: 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

# 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.
- 2. David Rosenkranz. Ph.D. candidate, Department of Economics, Columbia University.

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