Thomas Wiemann

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Education

Chicago, United States *since 10/2019*	**PhD Economics**, University of Chicago
Oxford, United Kingdom *10/2018 – 09/2019*	**MSc Statistical Science**, University of Oxford
Rotterdam, Netherlands *09/2014 – 07/2018*	**BSc Econometrics & Operations Research**, Erasmus University Rotterdam **BSc Economics & Business Economics**, Erasmus University Rotterdam

Work Experience

Chicago, United States *since 03/2020*	**Research Assistant – Prof. Chris Hansen**, Booth School of Business
Seattle, United States *07/2022 – 09/2022*	**Economist Intern**, Amazon • Consumer Behavior Analytics Team
Chicago, United States *03/2022 – 06/2022*	**Lecturer**, University of Chicago • Taught Econ 21020, Econometrics
Chicago, United States *03/2021 – 02/2022*	**Teaching Assistant**, University of Chicago • Econ 31740 TA for Prof. Guillaume Pouliot • Econ 31720 TA for Prof. Alexander Torgovitsky • Econ 21020 TA for Prof. Max Tabord-Meehan
Rotterdam, Netherlands *01/2018 – 08/2018*	**Research Assistant – Prof. Philip Hans Franses**, Econometric Institute
Mannheim, Germany *09/2017 – 11/2017*	**Research Intern**, Center for European Economic Research (ZEW)
Rotterdam, Netherlands *11/2016 – 08/2017*	**Research Assistant – Prof. Sacha Kapoor**, Erasmus University Rotterdam
Rotterdam, Netherlands *09/2016 – 08/2017*	**Teaching Assistant**, Erasmus University Rotterdam

Working Papers

- "Effects of Health Care Policy Uncertainty on Households' Portfolio Choice"
  (with Robin L. Lumsdaine), SSRN Abstract No. 4011170
- "Demand Estimation with Finitely Many Consumers" (with Jonas Lieber)
- "Optimal Categorical Instrumental Variables", arXiv:2311.17021
- "`ddml`: Double/Debiased Machine Learning in Stata"
  (with Achim Ahrens, Christian B. Hansen, & Mark E. Schaffer), arXiv:2301.09397
- "Model Averaging and Double Machine Learning"
  (with Achim Ahrens, Christian B. Hansen, & Mark E. Schaffer), arXiv:2401.01645

Selected Software

- `ddml`: Double/debiased machine learning in Stata
- `ddml`: Double/debiased machine learning in R
- `kcmeans`: Conditional expectation function estimation with K-conditional-means
- `civ`: Categorical instrumental variables

Presentations

2024	North American Winter Meeting of the Econometric Society (San Antonio)
2023	Royal Economic Society (Glasgow), Optimization Conscious Econometrics Conference (Chicago), North American Summer Meeting of the Econometric Society (UCLA), International Association for Applied Econometrics (Oslo)
2022	Summer Institute for Applied Artificial Intelligence (Chicago)
2019	Society for Financial Econometrics (Shanghai), International Association for Applied Econometrics (Nicosia), Stanford Institute for Theoretical Economics Workshop on Macroeconomic Uncertainty (Stanford)

Fellowships, Honors and Awards

- CV Starr, J. Lawrence Laughlin, and Robert Lucas Jr. Fellowships, University of Chicago (2024-25)
- Neubauer Fellowship, University of Chicago (2019-24)
- ERP Fellow, German Ministry for Economic Affairs and Energy (2019-20)
- Fellow, German Academic Scholarship Foundation (2015-2019)
- Travel Grants from SoFiE 2019, IAAE 2019, Keble College Oxford, the Keble Association, and the University of Chicago

Professional Skills

Organization	• Computational Methods in Economics Working Group, University of Chicago (2021-23) • Graduate Student Liaison, University of Chicago (2020-23) • Undergraduate Student Representative, Erasmus University Rotterdam (2015-17)
Programming	• Excellent knowledge of Python, R, Julia • Good knowledge of PySpark, SQL, MATLAB, Stata
Languages	• English, German