

Tomasz Olma

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Placement Officer:
Prof. Christoph Rothe, rothe@vwl.uni-mannheim.de

RESEARCH AND TEACHING FIELD

Econometrics

EDUCATION

University of Mannheim (Germany) Ph.D. in Economics Expected Completion Date: Summer 2021	Since 2017
University of California, Berkeley (USA) Visiting Student, Department of Economics	2016–2017
University of Mannheim (Germany) M.Sc. in Economics, Economic Research Track	2015–2017
University of Warsaw (Poland) B.Sc. in Mathematics	2012–2015
Warsaw School of Economics (Poland) B.Sc. in Quantitative Methods in Economics and Information Systems	2011–2014

REFERENCES

Prof. Christoph Rothe (Ph.D. Advisor)
University of Mannheim
rothe@vwl.uni-mannheim.de

Prof. Markus Frölich
University of Mannheim
froelich@uni-mannheim.de

Prof. Yoshiyasu Rai
University of Mannheim
yrai@mail.uni-mannheim.de

ACADEMIC EXPERIENCE

Research Assistant to Prof. Antonio Ciccone	2018–2020
Teaching Assistant to Prof. Markus Frölich (Advanced Econometrics, Master)	Fall 2017

OTHER ACTIVITIES

Referee for <i>Econometrics</i>	
Student coordinator of the ENTER program at the University of Mannheim	2017–2019

SCHOLARSHIPS AND AWARDS

CDSE Teaching Award	2018
GESS scholarship for the exchange at the University of California, Berkeley	2016–2017
DAAD scholarship for a master's degree program in Germany	2015–2016
Rector's scholarship at the Warsaw School of Economics	2012–2014

CONFERENCES

- 2020:** Bernoulli-IMS Online Conference, HKMetrics Online PhD Workshop
2019: Bonn-Mannheim PhD Workshop (Mannheim)
2018: ENTER Jamboree (Toulouse, Discussant)

JOB MARKET PAPER

Nonparametric Estimation of Truncated Conditional Expectation Functions

Abstract: I propose a two-stage, kernel estimator of truncated conditional expectation functions with the truncation occurring above or below conditional quantiles. In the first stage, I estimate the conditional quantile function. In the second stage, I run a regression with a generated outcome variable based on an orthogonal conditional moment, which is insensitive to small perturbations of the quantile function. My estimator, based on local linear methods, has favorable bias properties both for interior and boundary points of the support of the conditioning variables. As an extension, I consider estimation with an estimated truncation quantile level. I apply my estimator to estimate bounds on the local average treatment effect in a sharp regression discontinuity design with a manipulated running variable.

WORK IN PROGRESS

Simple Inference in Fuzzy Regression Discontinuity Designs with a Manipulated Running Variable (with Christoph Rothe)

MISCELLANEOUS

IT SKILLS:	R, Matlab, Stata, \LaTeX
LANGUAGES:	Polish (native), English (fluent), German (intermediate)
CITIZENSHIP:	Polish