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) — Since 2017
Ph.D. in Economics
Expected Completion Date: Summer 2021

University of California, Berkeley (USA) — 2016–2017
Visiting Student, Department of Economics

University of Mannheim (Germany) — 2015–2017
M.Sc. in Economics, Economic Research Track

University of Warsaw (Poland) — 2012–2015
B.Sc. in Mathematics

Warsaw School of Economics (Poland) — 2011–2014
B.Sc. in Quantitative Methods in Economics and Information Systems

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 *Econometrics*

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: Truncated conditional expectations appear in various economic applications, e.g. in studies of wealth and income inequality, finance, and impact evaluation. I propose a two-stage, kernel estimator of truncated conditional expectation functions where the truncation occurs above or below conditional quantiles. In the first stage, I estimate the 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