

# Tomasz Olma

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

## RESEARCH AND TEACHING FIELD

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Econometrics

## EDUCATION

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

## REFERENCES

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**Prof. Christoph Rothe**  
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

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Research Assistant to Prof. Christoph Rothe	since 08/2020
Research Assistant to Prof. Antonio Ciccone	01/2018–07/2020
Teaching Assistant to Prof. Markus Frölich (Advanced Econometrics, Master)	Fall 2017

## OTHER ACTIVITIES

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Referee for <i>Econometrics</i>	
Member of the Collaborative Research Center Transregio 224	2018–2020
Student coordinator of the ENTER program at the University of Mannheim	2017–2019

## SCHOLARSHIPS AND AWARDS

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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

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

## JOB MARKET PAPER

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### Nonparametric Estimation of Truncated Conditional Expectation Functions

*Abstract:* Truncated conditional expectation functions are objects of interest in a wide range of economic applications in areas such as income inequality measurement, financial risk management, and impact evaluation. They typically involve truncating the outcome variable above or below certain quantiles of its conditional distribution. In this paper, based on local linear methods, I propose a novel, two-stage, nonparametric estimator of such functions. In this estimation problem, the conditional quantile function is a nuisance parameter, which has to be estimated in the first stage. I immunize my estimator against the first-stage estimation error by exploiting a Neyman-orthogonal moment in the second stage. This construction ensures that the proposed estimator has favorable bias properties and that inference methods developed for the standard nonparametric regression can be readily adapted to conduct inference on truncated conditional expectation functions. As an extension, I consider estimation with an estimated truncation quantile level. I apply my estimator in three empirical settings: (i) sharp regression discontinuity designs with a manipulated running variable, (ii) program evaluation under sample selection, and (iii) conditional expected shortfall estimation.

## WORK IN PROGRESS

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

## MISCELLANEOUS

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IT SKILLS:	R, Matlab, Stata, L <sup>A</sup> T <sub>E</sub> X
LANGUAGES:	Polish (native), English (fluent), German (intermediate)
CITIZENSHIP:	Polish