Tomasz Olma

University of Mannheim
Department of Economics
L7, 3-5, Room 147
68161 Mannheim
Germany

tomasz.olma@gess.uni-mannheim.de
tomaszolma.github.io
+49 621 181 1827

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
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. 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

Referee for *Econometrics*

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

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 expectation functions are objects of interest in a wide range of economic applications, including 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

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

— Updated November 12, 2020 —