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 expectations are used in various economic applications, such as income and wealth inequality measurement, financial risk management, and in impact evaluation in setups that are isomorphic to problems with contaminated data. I propose a novel, two-stage, kernel estimator of truncated conditional expectation functions with the truncation occurring above or below conditional quantiles. In the first stage, I run a local linear quantile regression to estimate the conditional quantile function, which is a nuisance parameter. In the second stage, I run a local linear regression with a generated outcome variable based on a conditional moment that is orthogonal to the conditional quantile function. By construction, the second-stage estimator is insensitive to the first-stage estimation error. Compared to the existing approaches, my estimator 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 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