ADAM MCCLOSKEY

Department of Economics
University of Colorado at Boulder
256 UCB
Boulder, CO 80309 USA
Phone: (303) 735-7908
Email: adam.mccloskey@colorado.edu
Web site: http://adammccloskey.com

ACADEMIC POSITIONS

Assistant Professor of Economics, University of Colorado, August 2018 – present
Assistant Professor of Economics, Brown University, July 2012 – July 2018
Visiting Assistant Professor, Economics Department, Harvard University, Spring 2016
Visiting Assistant Professor, Cowles Foundation, Yale University, Fall 2015
Visiting Assistant Professor of Economics, Brown University, July 2011- June 2012

EDUCATION

Ph.D., Economics, Boston University, 2011
M.A., Political Economy, Boston University, 2011
B.A. (*with distinction*), Economics and Mathematics (*summa cum laude*), University of Colorado at Boulder, 2006

GRANTS, FELLOWSHIPS, AND AWARDS

NSF SES-1357607 Grant "Computational Methods for Inference in Nonstandard Problems," 2014-2017 (sole PI)
Special Research Fellowship, Boston University, 2009-2010
Summer Research Grant, Boston University, 2008-2010
Dean's Fellowship, Boston University, 2006-2011
Phi Beta Kappa, 2004

PUBLICATIONS

"Bonferroni-Based Size-Correction for Nonstandard Testing Problems", *Journal of Econometrics*, 200 (2017), 17-35.
"Parameter Estimation Robust to Low-Frequency Contamination" (with Jonathan B. Hill), *Journal of Business and Economic Statistics*, 35 (2017), 598-610.
"Memory Parameter Estimation in the Presence of Level Shifts and Deterministic Trends" (with Pierre Perron), *Econometric Theory*, 29 (2013), 1196-1237.
"Estimation of the Long-Memory Stochastic Volatility Model Parameters that is Robust to Level Shifts and Deterministic Trends", *Journal of Time Series Analysis*, 34 (2013), 285-301.

WORKING PAPERS

"Inference on Winners" (with Isaiah Andrews and Toru Kitagawa)
"Estimation and Inference with a (Nearly) Singular Jacobian" (with Sukjin Han), under revision for *Quantitative Economics*
"Asymptotically Uniform Tests After Consistent Model Selection in the Linear Regression Model", under revision for *Journal of Business and Economic Statistics*
"On the Computation of Size-Correct, Power-Directed Tests with Null Hypotheses Characterized by Inequalities", under revision for *Journal of Econometrics*
"Heavy Tail-Robust Frequency Domain Estimation" (with Jonathan B. Hill)
"Semiparametric Testing for Changes in Memory of Otherwise Stationary Time Series"

TEACHING EXPERIENCE

Introduction to Econometrics (Undergraduate), Brown University, Fall 2016, Fall 2017
Introduction to Econometrics (Undergraduate), Harvard University, Spring 2016
Econometrics I (Undergraduate), Brown University, Spring 2013, Spring 2015
Econometrics II – Time Series (Undergraduate), Brown University, Fall 2011, Fall 2012, Fall 2014, Spring 2017
Investments I (Undergraduate), Brown University, Fall 2011, Spring 2015
Teaching Assistant for Advanced Econometrics I (Ph.D.), Boston University, Spring 2010, Spring 2011
Teaching Assistant for Advanced Statistics for Economists (Ph.D.), Boston University, Fall 2007

SHORT ACADEMIC VISITS

National University of Singapore Economics: Nov 13-16, 2017
University College London Economics/cemmap: Sep 25-28, 2016; May 21-24, 2017

EXTERNAL SEMINAR AND CONFERENCE PRESENTATIONS

2018: Simon Fraser University, University of Washington, Boston University; CIREQ Montreal Econometrics Conference: Recent Advances in the Method of Moments (discussant), North American Winter Meetings of the Econometric Society (Philadelphia)
2017: University of Colorado at Boulder, National University of Singapore; Tinbergen Institute Conference: Inference Issues in Econometrics (Amsterdam)
2016: Vanderbilt University, University of Chicago (joint Booth and Economics), University of Cambridge, University College London, London School of Economics, Ohio State University, Harvard-MIT, Boston University; New Approaches to the Identification of Macroeconomic Models Workshop (University of Oxford), North American Summer Meetings of the Econometric Society (University of Pennsylvania), Greater New York Area Econometrics Colloquium (Johns Hopkins University)
2015: University of Montreal, Yale University, University of California at San Diego; Econometric Society World Congress (Montreal)
2014: Ohio State University, Indiana University, University of Texas at Austin, Queen's University, Harvard-MIT; NSF-CEME Conference on Inference in Nonstandard Problems (Princeton University), CIREQ Montreal Econometrics Conference: Time Series and Financial Econometrics
2013: New York University, Stanford University, Pennsylvania State University, Cornell University, University of Michigan at Ann Arbor, Tinbergen Institute, Toulouse School of Economics, CREATES at Aarhus University, Brown University (Applied Math), Northwestern University, University of Wisconsin at Madison, Rice University, Texas A&M University; NSF-CEME Microeconometrics Conference (Stanford University), Cowles Foundation Conference on Partial Identification, Weak Identification, and Related Econometric Problems (Yale University), North American Winter Meetings of the Econometric Society (San Diego)
2012: University of Pennsylvania, Princeton University, Duke University, George Washington University, Columbia University, University of California at Santa Cruz, Yale University, Pennsylvania State University, Brown University; (EC)2 Conference on Hypothesis Testing (Maastricht University), Workshop on Statistical Inference in Complex/High-Dimensional Problems (University of Vienna)
2011: Boston College, University of Colorado at Boulder; Green Line Econometrics Conference (Boston University), North American Summer Meetings of the Econometric Society (Washington University in St Louis), Conference in Honor of Halbert White (University of California at San Diego)
2010: Granger Centre for Time Series Econometrics at the University of Nottingham
2009: NBER-NSF Time Series Conference (University of California at Davis), Far East and

South Asia Meeting of the Econometric Society (University of Tokyo)

REFEREE SERVICE

Annals of Statistics, Bernoulli, Computational Statistics and Data Analysis, Development Engineering, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Electronic Journal of Statistics, IEEE Transactions on Information Theory, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Statistical Computation and Simulation, Journal of the American Statistical Association, National Science Foundation, *Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Journal of Economics,* Research Grants Council of Hong Kong, *Review of Economics and Statistics, Review of Economic Studies, Studies in Nonlinear Dynamics and Econometrics*

CONFERENCE ORGANIZATION

12th Greater New York Metropolitan Area Econometrics Colloquium (Brown University), December 2017

GRADUATE STUDENTS SUPERVISED

Philipp Ketz, Dissertation Committee Member, Graduated May 2015, Initial Placement: Paris School of Economics

Daniela Scida, Dissertation Committee Member, Graduated May 2016, Initial Placement: Richmond Branch of Federal Reserve System

Hyojin Han, Dissertation Committee Member, Graduated May 2017, Initial Placement: Xianmen University

Nickolai Riabov, Primary Advisor, Graduated May 2017, Initial Placement: Netflix

Simon Freyaldenhoven, Co-Advisor, Graduated December 2017, Initial Placement: Philadelphia Branch of Federal Reserve System

DEPARTMENTAL SERVICE

Concentration Advisor, Brown University, 2016-2018

Econometrics Seminar Organizer, Brown University, 2013-2018

Graduate Job Placement Director, Brown University, 2012-2015

August 2018