Timothy B. Armstrong

Vita Date:
August 2017

Office Address:
30 Hillhouse Ave., Room 18
New Haven, CT 06511

Email: timothy.armstrong@yale.edu

Citizenship: United States

Employment:
Assistant Professor, Yale University

Other Positions:
Visiting Scholar, University of Pennsylvania (Spring 2015)
Visiting Scholar, Harvard University (Fall 2014)

Fields:
Econometric Theory, Applied Econometrics, Industrial Organization

Education:
Ph.D. Economics, Stanford University, 2007-2012
B.A. Economics-Mathematics, Reed College, 2003-2007

Fellowships, Honors, and Awards:
National Science Foundation Research Grant (with Michal Kolesár), 2016-2019
Yale University Junior Faculty Fellowship, 2014-2015
B.F. Haley and E.S. Shaw Fellowship, Stanford University, 2011-2012
Second Year Paper Prize, Dept. of Economics, Stanford University, 2010
Economics Department Fellowship, Stanford University, 2007-2008
Phi Beta Kappa, 2007
Gerald M. Meier Award for Distinction in Economics, Reed College, 2007

Presentations:

2017: AEA Winter Meetings, Stanford, U Chicago

2016: New York Area Econometrics Conference, U Wisconsin-Madison, North American Meetings of the Econometric Society

2015: U Penn, Michigan State, Stanford, Humboldt U Berlin, Econometric Society World Congress, CEME "Inference in Non-Standard Problems" conference, U Virginia

2014: AEA Winter Meetings, Vanderbilt, University College London, London School of Economics, Toulouse School of Economics, U Montreal, U Toronto, Harvard/MIT, Boston University, CEME "Interactions" conference, New York Area Econometrics Conference

2013: AEA Winter Meetings, Cornell, Brown, Columbia, Duke, North American Meetings of the Econometric Society, Asian Meetings of the Econometric Society, Penn State, NYU, Boston College, Ohio State, New York Area Econometrics Conference

2012: U Chicago, Yale, Harvard, Chicago Booth, UCLA, U Michigan, Princeton, UC Berkeley, UC San Diego, UC Davis, U Penn, U Wisconsin-Madison, U Texas-Austin, Northwestern, New York Area Econometrics Conference

2011: MIT, California Econometrics Conference

2010: Econometric Society World Congress, California Econometrics Conference

Referee Activity:

American Economic Journal: Microeconomics, *American Economic Review*, *Econometric Theory*, *Econometrica*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Theory*, *Journal of the American Statistical Association*, *Review of Economic Studies*, *Quantitative Economics*

Other Activities:

Organizer, Cowles Foundation Econometrics Conference, Summer 2014

Publications:

Armstrong, T. B. and Kolesár, M. A Simple Adjustment for Bandwidth Snooping, *Review of Economic Studies*, forthcoming

Andrews, I. & Armstrong, T. B. (2017). Unbiased instrumental variables estimation under known first-stage sign. *Quantitative Economics*, 8(2), 479–503

Armstrong, T. B. (2016). Large Market Asymptotics for Differentiated Product Demand Estimators With Economic Models of Supply. *Econometrica*, 84(5), 1961–1980

Armstrong, T. B. & Chan, H. P. (2016). Multiscale adaptive inference on conditional moment inequalities. *Journal of Econometrics*, 194(1), 24–43

Armstrong, T. (2015). Adaptive testing on a regression function at a point. *The Annals of Statistics*, 43(5), 2086–2101

Armstrong, T. B. (2015). Asymptotically exact inference in conditional moment inequality models. *Journal of Econometrics*, 186(1), 51–65

Armstrong, T. B. (2014). Weighted KS statistics for inference on conditional moment inequalities. *Journal of Econometrics*, 181(2), 92–116

Armstrong, T. B., Bertanha, M., & Hong, H. (2014). A fast resample method for parametric and semiparametric models. *Journal of Econometrics*, 179(2), 128–133

Armstrong, T. B. (2013). Bounds in auctions with unobserved heterogeneity. *Quantitative Economics*, 4(3), 377–415

Working Papers:

"Simple and Honest Confidence Intervals in Nonparametric Regression" (June 2016), with Michal Kolesár

"Optimal Inference in a Class of Regression Models" (May 2017), with Michal Kolesár, revise and resubmit at *Econometrica*

"A Note on Minimax Testing and Confidence Intervals in Moment Inequality Models" (Dec 2014)

"On the Choice of Test Statistic for Conditional Moment Inequalities" (Jul 2017), revise and resubmit at *Journal of Econometrics*

"Inference on Optimal Treatment Assignments" (Apr 2015), with Shu Shen, revise and resubmit at *Journal of Applied Econometrics*

"The Asymptotic Distribution of Simulation Estimators with Overlapping Estimation Draws" (Aug 2015), with Ron Gallant, Han Hong and Huiyu Li, revise and resubmit at *Econometric Theory*

Courses Taught:

ECON 135: Introduction to Probability and Statistics (Fall 2012, Fall 2013, Fall 2015, Fall 2016). First semester of year-long undergraduate sequence covering probability, statistics and econometrics.

ECON 420: Applied Econometrics (Fall 2016). Advanced topics course in econometrics for undergraduates.

ECON 554: Econometrics V (Spring 2014, Spring 2016). Advanced topics course in econometrics for Ph.D. students.

ECON 551: Econometrics II (Spring 2016). Second semester of year-long econometrics sequence for first year Ph.D. students.