

# ADAM MCCLOSKEY

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## ACADEMIC POSITIONS

Associate Professor of Economics, University of Colorado, May 2023 – present  
Assistant Professor of Economics, University of Colorado, August 2018 – May 2023  
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

“Inference on Winners” (with Isaiah Andrews and Toru Kitagawa), accepted at *Quarterly Journal of Economics*  
“Hybrid Confidence Intervals for Informative Uniform Asymptotic Inference After Model Selection”, accepted at *Biometrika*  
“Short and Simple Confidence Intervals when the Directions of Some Effects are Known” (with Philipp Ketz), accepted at *Review of Economics and Statistics*  
“Inference for Losers” (with Isaiah Andrews, Dillon Bowen and Toru Kitagawa), *American Economic Association Papers and Proceedings*, 112 (2022), 635-640.  
“Inference After Estimation of Breaks” (with Isaiah Andrews and Toru Kitagawa), *Journal of Econometrics*, 224 (2021), 39-59.  
“Asymptotically Uniform Tests After Consistent Model Selection in the Linear Regression Model”, *Journal of Business and Economic Statistics*, 38 (2020), 810-825.  
“Estimation and Inference with a (Nearly) Singular Jacobian” (with Sukjin Han), *Quantitative Economics*, 10 (2019), 1019-1068.  
“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**

“Critical Values Robust to P-hacking” (with Pascal Michailat), revise and resubmit at *Review of Economics and Statistics*

#### **TEACHING EXPERIENCE**

Math Camp (Ph.D.), University of Colorado, August 2022, August 2023  
Seminar: Econometrics 2 – Time Series (Ph.D.), University of Colorado, Spring 2019, Spring 2020, Fall 2021  
Introduction to Econometrics (Undergraduate), University of Colorado, Spring 2019, Spring 2020, Fall 2020, Spring 2021, Fall 2021, Fall 2022  
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

#### **EXTERNAL SEMINAR AND CONFERENCE PRESENTATIONS**

2023: Georgia State University, McMaster University, International Seminar on Selective Inference (Virtual, discussant); Robust Econometric Methods in Financial Econometrics Workshop (Copenhagen), Using Data to Make Decisions Workshop (Brown University), Bristol Econometric Study Group Conference, Big Data, High-Dimensional Models and Machine Learning Workshop (University of Illinois at Urbana-Champaign)  
2022: Emory University, University of Essex (Virtual), University of Notre Dame, Duke University, Philadelphia Federal Reserve, Paris School of Economics/CREST, Universitat Pompeu Fabra, Singapore Management University/National University of Singapore (Virtual), Yale University; Meeting of Midwest Econometrics Group (Michigan State University), Asia Meeting of the Econometric Society (Virtual, keynote speaker), CIREQ Econometrics Conference in Honor of Eric Renault, Annual Meeting of the American Economic Association/ASSAs (Virtual, discussant)  
2021: Universitat Pompeu Fabra (Virtual), University of Wisconsin at Madison, Vanderbilt University; Statistics Canada 2021 (Virtual), North American Summer Meetings of the Econometric Society (Virtual), North American Winter Meetings of the Econometric Society/ASSAs (Virtual)  
2020: Brown University  
2019: Texas A&M University, Rice University, Michigan State University, Philadelphia Federal Reserve, University of Pennsylvania, McGill University, University of Colorado at Boulder (Applied Math); (EC)2 Conference on Identification in Macroeconomics (University of Oxford), CIREQ Montreal Econometrics Conference: Recent Advances on Bootstrap Methods (discussant), Pi-Day Conference in Honor of Pierre Perron (Boston University), North American Winter Meetings of the Econometric Society/ASSAs (Atlanta)  
2018: University of Michigan at Ann Arbor, Simon Fraser University, University of Washington, Boston University; Advances in Econometrics Conference (University College London), Meeting of Midwest Econometrics Group (University of Wisconsin at

Madison), NSF-NBER Interactions Workshop (Northwestern University), NSF-NBER Conference on Inference in Nonstandard Problems (Duke University), CIREQ Montreal Econometrics Conference: Recent Advances in the Method of Moments (discussant), North American Winter Meetings of the Econometric Society/ASSAs (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 University/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 University/MIT; NSF-NBER 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, University of Amsterdam/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/ASSAs (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)

#### **EDITORIAL SERVICE**

Associate Editor, *Journal of Econometric Methods* 2022-

#### **REFEREE SERVICE**

*American Economic Review*, *American Economic Review: Insights*, *American Statistician*, *Annals of Statistics*, *Bernoulli*, *Bioinformatics*, *Computational Statistics and Data Analysis*, *Development Engineering*, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Econometrics*, *Econometrics Journal*, *Electronic Journal of Statistics*, *IEEE Transactions on Information Theory*, *International Economic Review*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Machine Learning Research*, *Journal of Political Economy*, *Journal of Political Economy Microeconomics*, *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/PROGRAM COMMITTEE MEMBER**

30<sup>th</sup> (EC)2 Conference on Identification in Macroeconomics (University of Oxford),  
December 2019

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

December 2023