

**JOSÉ LUIS MONTIEL OLEA**  
(August 2018)

**CONTACT INFORMATION**

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**ACADEMIC POSITIONS**

Assistant Professor, Columbia University (Economics)	Since July 2016
Assistant Professor, New York University (Economics)	Aug. 2013-June 2016

**EDUCATION:**

Ph.D. in Economics, Harvard University Thesis: “ <i>Essays on Econometrics and Decision Theory</i> ”	Sept. 2008-May 2013
B.A., Economics; M.A., Economic Theory, ITAM (México)	Aug. 2001-May 2006

**RESEARCH INTERESTS:**

Econometrics.

**PROFESSIONAL AFFILIATIONS:**

The Data Science Institute at Columbia University	Since August 2018
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**COURSES TAUGHT:**

*Analytical Statistics* (College of Arts and Sciences, NYU; Spring 2014); *Topics in Econometrics* (College of Arts and Sciences, NYU; Spring 2015); *Introduction to Econometrics* (College of Arts and Sciences, NYU; Spring 2016); *Econometrics I* (Ph.D. Economics, NYU; Fall 2013, Fall 2015, Fall 2016); *Econometrics of Times Series* (Columbia College; Spring 2017, Spring 2018); *Topics in Econometrics I: Statistical Decision Theory and Machine Learning* (Ph.D. Economics, Columbia; Spring 2017, Spring 2018); *Introduction to Econometrics* (Ph.D. Economics, Columbia; Fall 2018).

## **PAPERS:**

1. “A Robust Test for Weak Instruments”,  
(Joint with Carolin Pflueger)  
***Journal of Business & Economic Statistics***  
Vol. 31, No. 3, July 2013, 358 – 369.
2. “Axiomatization and Measurement of Quasi-hyperbolic Discounting”,  
(Joint with Tomasz Strzalecki)  
***Quarterly Journal of Economics***  
Vol. 129, Issue 3, August 2014, 1449-1499.
3. “Delta-Method Inference for a class of Set-Identified SVARs”,  
(Joint with Bulat Gafarov and Matthias Meier)  
***Journal of Econometrics***  
Volume 203, Issue 2, April 2018, pp. 316-327.
4. “Marginal Tax Rates and Income: New Time Series Evidence”,  
(Joint with Karel Mertens)  
***Quarterly Journal of Economics.***  
*Forthcoming.*
5. “Simultaneous Confidence Bands: Theory, Implementation, and an Application to SVARs”,  
(Joint with Mikkel Plagborg-Møller)  
***Journal of Applied Econometrics***  
*Accepted.*
6. “Admissible, Similar Tests: A characterization”,  
***Econometric Theory***  
*Revised and Resubmitted*  
Latest Version: July 2018.
7. “Inference in Structural VARs with External Instruments”,  
(Joint with James H. Stock and Mark Watson)  
Latest Version: August 2018.
8. “Posterior Distribution of Nondifferentiable Functions”,  
(Joint with Toru Kitagawa and Jonathan Payne)  
Latest Version: September 2017.
9. “Projection Inference for Set-Identified SVARs”,  
(Joint with Bulat Gafarov and Matthias Meier)  
Latest Version: June 2016.

10. “(Machine) Learning Parameter Regions”,  
(Joint with James Nesbit)  
*Submitted*  
Latest Version: April 2018.

11. “A/B Testing”,  
(Joint with Eduardo Azevedo, Alex Den, Justin Rao, and E. Glen E. Weyl)  
Latest Version: May 2018.

### **WORK IN PROGRESS:**

12. “Competing Models”,  
(Joint with Pietro Ortoleva, Mallesh Pai, and Andrea Prat)

### **PROFESSIONAL ACTIVITIES:**

**Referee Activities:** American Economic Review, Econometrica, Econometric Theory, Games and Economic Behavior, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Econometric Methods, Journal of Monetary Economics, Journal of Political Economy, Journal of Public Economics, Mathematical Social Sciences, PNAS, Quantitative Economics, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies.

### **Seminars and Presentations:**

**2018:** Conference on Optimization and Machine Learning in Economics-University College London (March); City University of New York (May); Federal Reserve Bank of Dallas (May); Federal Reserve Bank of Philadelphia (May); University of Texas at Austin (May), ITAM (August).

*Scheduled:* University of Illinois at Urbana-Champaign (December); Microsoft Research Lab-New England (December).

**2017:** University of California at Los Angeles (May), University of Chicago (May), University of Michigan (November), Federal Reserve Bank of Philadelphia (December).

**2016:** Federal Reserve Bank of Cleveland (May), CEME Conference/Duke (September), Workshop on New Approaches to Identification of Macroeconomic Models/Oxford (September), Universitat Pompeu Fabra (September), Tilburg University (November), Erasmus University Rotterdam (December), University of Amsterdam (December).

**2015:** University College London (March); London School of Economics (March); Ohio State University (April); University of California at San Diego (June); CEME Conference/Cornell (September); Boston University (September); Interactions

Conference/Chicago (September); Columbia University (October); University of Michigan (October); University of Pennsylvania (December).

**2014:** Princeton University (February); Stern Macroeconomics Lunch Seminar (September); Harvard Econometrics Lunch (September); NSF-Times Series Conference (September); University of Wisconsin (October); ITAM (October); Vanderbilt University (November); Brown University (November); Rutgers University (November); Cornell University (December), University of Michigan (December).

**2013:** University of Michigan (January); Duke University (January); UC Davis (January); Brown (January); NYU (January, March, September); Chicago Booth (February); Toulouse School of Economics (February); Imperial College London-Business School (February); Cowles Conference-Yale (June); PSU (September); Columbia (October); Latin American Meeting of the Econometric Society (October); University of Chicago (October); Northwestern University (October).

**UNIVERSITY SERVICE:**

Graduate Admission Committee (Ph.D. Economics, NYU; Spring 2014, Spring 2015);  
Graduate Admission Committee (Ph.D. Economics, Columbia; Spring 2017);  
Junior Recruiting Committee (Department of Economics, NYU; Spring 2016).