

JOSÉ LUIS MONTIEL OLEA
(July 2016)

CONTACT INFORMATION

Columbia University, Economics Department
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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.

COURSES TAUGHT:

Econometrics I (Ph.D. Economics, NYU; Fall 2013, Fall 2015, Fall 2016); *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).

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 Political Economy, Mathematical Social Sciences, PNAS, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies.

Seminars and Presentations:

2016: Federal Reserve Bank of Cleveland (May), CEME Conference/Duke (September), Workshop on New Approaches to Identification of Macroeconomic Models/Oxford (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).

RESEARCH:

1. “[A Robust Test for Weak Instruments](#)”, *Journal of Business & Economic Statistics*, Vol. 31 (2013), 358 – 369.
(Joint with Carolin Pflueger)
2. “[Axiomatization and Measurement of Quasi-hyperbolic Discounting](#)”, *Quarterly Journal of Economics*, Vol. 129, Issue 3, August 2014, pp. 1449-1499
(Joint with Tomasz Strzalecki)
3. “[Admissible, Similar Tests: A characterization](#)”,
Revised and Resubmitted to Quantitative Economics.
Latest Version: May 2016.
4. “[Delta-Method Inference for a class of Set-Identified SVARs](#)”,
(Joint with Bulat Gafarov and Matthias Meier)
Revision Requested by the Journal of Econometrics.
Latest Version: February 2016.

5. [“Projection Inference for Set-Identified SVARs”](#),
(Joint with Bulat Gafarov and Matthias Meier)
Latest Version: June 2016.
6. [“Uniform Inference in Structural VARs with External Instruments”](#),
(Joint with James H. Stock and Mark Watson)
Latest Version: February 2016.
7. [“Posterior Distribution of Nondifferentiable Functions”](#),
(Joint with Toru Kitagawa and Jonathan Payne)
Latest Version: May 2016.

UNIVERSITY SERVICE:

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