

**JOSÉ LUIS MONTIEL OLEA**  
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**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:**

*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); *Topics in Econometrics I: Statistical Decision Theory and Machine Learning* (Ph.D. Economics, Columbia; Spring 2017).

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

## **Seminars and Presentations:**

**2017:** University of California at Los Angeles (May), University of Chicago (May), Scheduled: 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).

## **RESEARCH:**

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. “[Admissible, Similar Tests: A characterization](#)”,  
*Revision requested by *Econometric Theory**.  
Latest Version: February 2017.

4. "[Delta-Method Inference for a class of Set-Identified SVARs](#)",  
(Joint with Bulat Gafarov and Matthias Meier)  
*Revised and Resubmitted at the **Journal of Econometrics**.*  
Latest Version: July 2017.
5. "[Marginal Tax Rates and Income: New Time Series Evidence](#)",  
(Joint with Karel Mertens)  
*Revision Requested by the **Quarterly Journal of Economics***  
Latest Version: August 2017.
6. "[Projection Inference for Set-Identified SVARs](#)",  
(Joint with Bulat Gafarov and Matthias Meier)  
Latest Version: June 2016.
7. "[Inference in Structural VARs with External Instruments](#)",  
(Joint with James H. Stock and Mark Watson)  
Latest Version: November 2016.
8. "[Posterior Distribution of Nondifferentiable Functions](#)",  
(Joint with Toru Kitagawa and Jonathan Payne)  
Latest Version: September 2017 (submitted).
9. "[Simultaneous Confidence Bands:  
Theoretical Comparisons and Recommendations for Practice](#)",  
(Joint with Mikkel Plagborg-Møller)  
Latest Version: September 2017 (submitted).
10. "A/B Testing",  
(Joint with Eduardo Azevedo, Alex Den, Justin Rao, E. Glen E. Weyl)  
*Draft Coming Soon*

**WORK IN PROGRESS:**

11. "Empirical Bayes Estimation of Unobserved Heterogeneity in Panel Data ",  
(Joint with Roger Moon and Quang Vuong)
12. "(Machine) Learning Identified Sets",  
(Joint with James Nesbit)
13. "On the properties of Bayesian procedures in Supervised Learning  
Environments",  
(Joint with David Arthur Thompson)

**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).