

Adam McCloskey, Assistant Professor

PhD, Boston University, 2011

FIELDS

Econometrics • Time Series Analysis

CURRENT RESEARCH INTERESTS

Nonstandard inference problems, inference after model selection, weak and partial identification, publication bias

PUBLICATIONS

- “Asymptotically Uniform Tests After Consistent Model Selection in the Linear Regression Model,” *Journal of Business and Economic Statistics*, forthcoming.
- “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

- “Incentive-Compatible Critical Values,” (with Pascal Michailat)
- “Inference After Estimation of Breaks,” (with Isaiah Andrews and Toru Kitagawa)
- “Inference on Winners,” (with Isaiah Andrews and Toru Kitagawa)
- “On the Computation of Size-Correct, Power-Directed Tests with Null Hypotheses Characterized by Inequalities”
- “Heavy Tail-Robust Frequency Domain Estimation,” (with Jonathan B. Hill)
- “Semiparametric Testing for Changes in Memory of Otherwise Stationary Time Series”