Adam McCloskey, Associate Professor

PhD, Boston University, 2011

FIELDS

Econometrics • Time Series Analysis

CURRENT RESEARCH INTERESTS

Nonstandard inference problems, inference after model selection, weak and partial identification, p-hacking.

PUBLICATIONS

"Inference on Winners," (with Isaiah Andrews and Toru Kitagawa) *Quarterly Journal of Economics*, forthcoming.

"Hybrid Confidence Intervals for Informative Uniform Asymptotic Inference After Model Selection," *Biometrika*, forthcoming

"Short and Simple Confidence Intervals when the Directions of Some Effects are Known," (with Philipp Ketz) *Review of Economics and Statistics*, forthcoming

"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

"Uniform Critical Value Construction for Likelihood Ratio Statistics in Boundary Problems," (with Giuseppe Cavaliere, Rasmus S. Pedersen and Anders Rahbek)

"Critical Values Robust to P-hacking," (with Pascal Michaillat)