

AZEEM M. SHAIKH

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PERSONAL INFORMATION

Birthdate: 16 May 1979

Citizenship: U.S.A.

PROFESSIONAL EXPERIENCE

July 2019 – Present, Ralph and Mary Otis Isham Professor

Kenneth C. Griffin Department of Economics, University of Chicago

July 2013 – June 2019, Professor

Kenneth C. Griffin Department of Economics, University of Chicago

November 2017 – Present, Co-Director

Big Data Initiative, Becker Friedman Institute for Research in Economics

August 2018 – Present, Research Affiliate

Yale Research Initiative on Innovation and Scale, Yale University

July 2014 – Present, Research Affiliate

Center for Research in Applied and Theoretical Econometrics, New York University

July 2011 – June 2013, Associate Professor (without tenure) and Thornber Research Fellow

Department of Economics, University of Chicago

July 2007 – June 2011, Assistant Professor and Thornber Research Fellow

Department of Economics, University of Chicago

September 2009 – May 2010, National Fellow

Hoover Institution, Stanford University

September 2006 – May 2007, Postdoctoral Associate

Cowles Foundation for Research in Economics, Yale University

EDUCATION

Ph.D. in Economics, Stanford University, September 2000 – June 2006

B.S. in Mathematics, Duke University, August 1996 – May 2000

GRANTS

National Science Foundation Research Grant (2015–20)

(Econometric Methods for Models with Clustered Data and Covariate-Adaptive Randomization)

Social Science Division Research Grant (2015–16)

(Randomization Tests under an Approximate Symmetry Assumption)

Social Science Division Research Grant (2014–15)

(Inference with Imperfect Randomization)

National Science Foundation Research Grant (2013–16)

(*Randomization Inference for Contemporary Problems in Statistics*)
National Science Foundation Research Grant (2012–17)
(*On Some Hypothesis Testing Problems in Econometrics*)
National Science Foundation Research Grant (2008–12)
(*Multiple Hypothesis Testing in Econometrics: Theory and Applications*)

HONORS & AWARDS

Wealth of Nations Lecture at Panmure House, Edinburgh Business School at Heriot-Watt University (2022)
Keynote Address at 43rd Meeting of the Sociedade Brasileira de Econometria (2021)
Sargan Lectures in Econometrics (2021)
Keynote Address at Conference on Nonstandard Methods in Econometrics at Georgetown University (2019)
Elected Fellow, Econometric Society (2018)
Elected Fellow, International Association for Applied Econometrics (2018)
Keynote Address at the Canadian Econometric Study Group (2018)
Keynote Address at the 9th Annual French Econometrics Conference (2017)
Keynote Address at the International Association of Applied Econometrics' 4th Annual Conference (2017)
Invited Lecture on Partial Identification at the 11th World Congress of the Econometric Society (2015)
Dennis J. Aigner Award for Applied Econometrics (2013)
Alfred P. Sloan Research Fellowship (2011–13)
Andrew J. Walters Research Award (2009–10, 2010–11, 2011–12)
W. Glenn Campbell and Rita Ricardo-Campbell Hoover National Fellowship (2009–10)
Arch W. Shaw Hoover National Fellowship (2009–10)
Young Economists Jamboree in Econometrics at Duke University (2008)
Zellner Thesis Award, Honorable Mention (2007)
Review of Economic Studies European Tour (2006)
Koret Foundation Doctoral Dissertation Fellowship (2005)
Best Ph.D. Candidacy Paper Prize (2003)
Stanford First-Year Graduate Fellowship (2000)
B.S. Awarded *summa cum laude* (2000)
Phi Beta Kappa (1999)

PUBLICATIONS & WORKING PAPERS

1. (2021) "Comment on 'Invidious Comparisons: Ranking and Selection as Compound Decisions' " (with M. Mogstad, J. P. Romano and D. Wilhelm), forthcoming *Econometrica*.
2. (2021) "Confidence Intervals for Seroprevalence" (with T. J. DiCiccio, D. Ritzwoller and J. P. Romano), forthcoming *Statistical Science*.
3. (2021) "Randomization Tests in Observational Studies with Staggered Adoption of Treatment" (with P. Toulis), forthcoming in the *Journal of the American Statistical Association*.
4. (2021) "A Two-Step Method for Testing Many Moment Inequalities" (with Y. Bai and A. Santos), forthcoming in the *Journal of Business and Economic Statistics*.
5. (2021) "Inference for Experiments with Matched Pairs" (with Y. Bai and J. P. Romano), forthcoming in the *Journal of the American Statistical Association*.

6. (2019) “The Wild Bootstrap with a “Small” Number of “Large” Clusters” (with I. A. Canay and A. Santos), forthcoming in the *Review of Economics and Statistics*.
7. (2019) “Inference under Covariate-Adaptive Randomization with Multiple Treatments” (with F. Bugni and I. A. Canay), *Quantitative Economics*, Vol. 10, Iss. 4, p. 1747–1785.
8. (2019) “Instrumental Variables and the Sign of the Average Treatment Effect” (with C. Machado and E. J. Vytlačil), *Journal of Econometrics*, Vol. 212, Iss. 2, p. 522–555.
9. (2019) “Multiple Testing in Experimental Economics” (with J. A. List and Y. Xu), *Experimental Economics*, Vol. 22, Iss. 4, p. 773–793.
10. (2018) “The Econometrics of Shape Restrictions” (with D. Chetverikov and A. Santos), *Annual Review of Economics*, Vol. 10, p. 31–63.
11. (2018) “Inference under Covariate-Adaptive Randomization” (with F. Bugni and I. A. Canay), *Journal of the American Statistical Association*, Vol. 113, Iss. 524, p. 1784–1796.
12. (2017) “Keeping the ECON in Econometrics: (Micro-)Econometrics in the *Journal of Political Economy*” (with S. Bonhomme), *Journal of Political Economy (Special Issue on the 125th Anniversary of the Journal)*, Vol. 125, Iss. 6, p. 1846–1853.
13. (2017) “Practical and Theoretical Advances in Inference for Partially Identified Models” (with I. A. Canay), in B. Honoré, A. Pakes, M. Piazzesi, and L. Samuelson, eds., *Advances in Economics and Econometrics: 11th World Congress (Econometric Society Monographs)*, p. 271–306.
14. (2017) “Randomization Tests under an Approximate Symmetry Assumption” (with I. A. Canay and J. P. Romano), *Econometrica*, Vol. 85, No. 3, p. 1013–1030.
15. (2014) “Multiple Hypothesis Testing and Heterogeneous Treatment Effects: Re-evaluating the Effect of PROGRESA on School Enrollment” (with S. Lee), *Journal of Applied Econometrics*, Vol. 29, Iss. 4, p. 612–626.
16. (2014) “A Practical Two-Step Method for Testing Moment Inequality Models” (with J. P. Romano and M. Wolf), *Econometrica*, Vol. 82, No. 5, p. 1979–2002.
17. (2013) “On the Testability of Identification in Some Nonparametric Models with Endogeneity” (with I. A. Canay and A. Santos), *Econometrica*, Vol. 81, No. 6, p. 2535–2559.
18. (2012) “On the Asymptotic Optimality of Empirical Likelihood for Testing Moment Restrictions” (with Y. Kitamura and A. Santos), *Econometrica*, Vol. 80, No. 1, p. 413–423.
19. (2012) “Treatment Effect Bounds: An Application to Swan-Ganz Catheterization” (with J. Bhattacharya and E. J. Vytlačil), *Journal of Econometrics*, Vol. 168, Iss. 2, p. 223–243.
20. (2012) “On the Uniform Asymptotic Validity of Subsampling and the Bootstrap” (with J. P. Romano), *Annals of Statistics*, Vol. 40, No. 6, p. 2798–2822.
21. (2011) “Consonance and the Closure Method in Multiple Testing” (with J. P. Romano and M. Wolf), *International Journal of Biostatistics*, Vol. 7, Iss. 1, Art. 12.
22. (2011) “Partial Identification in Triangular Systems of Equations with Binary Dependent Variables” (with E. J. Vytlačil), *Econometrica*, Vol. 79, No. 3, p. 949–955.

23. (2010) "Inference for the Identified Set in Partially Identified Econometric Models" (with J. P. Romano), *Econometrica*, Vol. 78, No. 1, p. 169–211.
24. (2010) "Hypothesis Testing in Econometrics" (with J. P. Romano and M. Wolf), *Annual Review of Economics*, Vol. 2, p. 75–104.
25. (2010) "Multiple Testing" (with J. P. Romano and M. Wolf), *New Palgrave Dictionary of Economics (Online Edition)*.
26. (2009) "A Specification Test for the Propensity Score using its Distribution Conditional on Participation" (with M. Simonsen, E. J. Vytlačil, and N. Yildiz), *Journal of Econometrics*, Vol. 151, Iss. 1, p. 33–46.
27. (2008) "Endogenous Binary Choice Models with Median Restrictions: A Comment" (with E. J. Vytlačil), *Economics Letters*, Vol. 98, Iss. 1, p. 23–28.
28. (2008) "Formalized Data Snooping Based on Generalized Error Rates" (with J. P. Romano and M. Wolf), *Econometric Theory*, Vol. 24, Iss. 2, p. 404–447.
29. (2008) "Treatment Effect Bounds under Monotonicity Assumptions: An Application to Swan-Ganz Catheterization" (with J. Bhattacharya and E. J. Vytlačil), *American Economic Review Papers and Proceedings*, Vol. 98, No. 2, p. 351–356.
30. (2008) "Inference for Identifiable Parameters in Partially Identified Econometric Models" (with J. P. Romano), *Journal of Statistical Planning and Inference (Special Issue in Honor of T. W. Anderson, Jr. on the Occasion of his 90th Birthday)*, Vol. 138, Iss. 9, p. 2786–2807.
31. (2008) "Control of the False Discovery Rate under Dependence using the Bootstrap and Subsampling (with Discussion and Rejoinder)" (with J. P. Romano and M. Wolf), *Test*, Vol. 17, No. 3, p. 417–442 and 461–471.
32. (2008) "Discussion: On Methods Controlling the False Discovery Rate" (with J. P. Romano and M. Wolf), *Sankya*, Vol. 70, Part 2, p. 169–176.
33. (2006) "On Stepdown Control of the False Discovery Proportion" (with J. P. Romano), in J. Rojo, ed., *IMS Lecture Notes - Monograph Series, The Second Lehmann Symposium - Optimality*, p. 33–50.
34. (2006) "Stepup Procedures for Control of Generalizations of the Familywise Error Rate" (with J. P. Romano), *Annals of Statistics*, Vol. 34, No. 4, p. 1850–1873.

Submitted for Publication

35. (2022) "Inference for Ranks with Applications to Mobility across Neighborhoods and Academic Achievement across Countries" (with M. Mogstad, J. P. Romano and D. Wilhelm), resubmitted to the *Review of Economic Studies*.
36. (2021) "Finite- and Large-Sample Inference for Ranks using Multinomial Data with an Application to Ranking Political Parties" (with S. Bazylik, M. Mogstad, J. P. Romano and D. Wilhelm), submitted.
37. (2021) "Inference for Large-Scale Linear Systems with Known Coefficients" (with Z. Fang, A. Santos and A. Torgovitsky), resubmitted to *Econometrica*.
38. (2021) "Multiple Testing with Covariate Adjustment in Experiments" (with J. A. List and A. Vayalinkal), conditionally accepted at the *Journal of Applied Econometrics*.
39. (2021) "On the Implementation of Approximate Randomization Tests in Linear Models with a Small Number of Clusters" (with Y. Cai, I. A. Canay and D. Kim), revision requested by the *Journal of Econometric Methods*.

40. (2020) "Inference with Imperfect Randomization: The Case of the Perry Preschool Program" (with J. Heckman and R. Pinto), revision requested by the *Journal of Econometrics*.

Working Papers

41. (2022) "Statistical Uncertainty in the Ranking of Journals and Universities" (with M. Mogstad, J. P. Romano and D. Wilhelm), working paper.
42. (2020) "Partial Identification of Treatment Effect Rankings with Instrumental Variables" (with Y. Bai and E. J. Vytlačil), working paper.
43. (2004) "Electricity Regulation in California and Input Market Distortions" (with M. Jacobsen), Stanford Institute for Economic Policy Research Discussion Paper 03-016.

STUDENTS

*Yuehao Bai (2020, University of Michigan–Ann Arbor)

Willem van Vliet (2019, Chinese University of Hong Kong)

*Winnie van Dijk (2019, Harvard University)

Karl Schurter (2017, Pennsylvania State University)

Bradley Setzler (2016, Postdoctoral Scholar at the University of Chicago)

Yang Xu (2016, Peking University)

Pietro Bonaldi (2015, Central Bank of Columbia)

Jesse Naidoo (2015, Harris School of Public Policy at the University of Chicago)

Seong Hyeok Moon (2014, Center for Economics of Human Development at the University of Chicago)

Damien Kozbur (2014, Eidgenössische Technische Hochschule Zürich)

Eric Neilsen (2014, Federal Reserve Board of Governors)

Benjamin Williams (2012, George Washington University)

Daniel Wilhelm (2012, University College London)

(Only includes graduate students for whom I served as a thesis committee member, together with the year of graduation and first placement. Students with a * indicate those for whom I served as (co-)primary advisor.)

CONFERENCE ORGANIZATION

Co-organizer with F. Wolak and A. Santos of the Stanford Institute for Theoretical Economics conference titled "Empirical Implementation of Theoretical Models of Strategic Interaction and Dynamic Behavior" (July 2021)

Co-organizer with J. Fox, A. Santos and M. Shum of the Becker Friedman Institute conference titled "From Theory to Practice: New Developments in Structural Econometrics and Policy Analysis" (May 2019)

Co-organizer with E. J. Vytlačil of the Cowles Foundation Summer Conference titled "Econometrics of Analyzing Randomized Experiments" (June 2016)

Co-organizer with S. Bonhomme of the National Science Foundation/Becker Friedman Institute Summer Conference titled "Interactions: Bringing Together Econometrics and Applied Microeconomics" (September 2014, September 2015)

Co-organizer with E. J. Vytlačil of the Cowles Foundation Summer Conference titled "Endogenous Regressors in Nonseparable Models" (June 2010)

PROFESSIONAL SERVICE

Scientific Council, Group for Research in Applied Economics (2015–Present)
Microeconometrics Program Leader for National Science Foundation/Conference on Econometrics and Mathematical Economics (2014–15, 2015–16, 2016–17, 2017–18, 2018–19, 2019–20, 2020–21)
Advisory Panel, National Science Foundation Program for Methodology, Measurement, and Statistics (2017–18, 2018–19)
Program Committee, North American Summer Meetings of the Econometric Society (June 2016)
Program Committee, North American Winter Meetings of the Econometric Society (January 2016)
Program Committee, 11th World Congress of the Econometric Society (August 2015)
Program Committee, North American Summer Meetings of the Econometric Society (June 2012)

University of Chicago Service

Instructor for Becker Friedman Institute's Expanding Diversity in Economics Summer Program (2021)
Member of Instructional Professor Recruiting Committee (2020–21)
Member of the College Council (2017–18, 2018–19, 2019–20)
Member of the Senior Faculty Recruiting Committee (2018–19, 2019–20)
Director of Graduate Studies (2015–16, 2017–18, 2018–19)
Member of Junior Faculty Recruiting Committee (2007–8, 2008–9, 2010–11, 2011–12, 2017–18)
Member of the Neubauer Fellow Selection Committee (2017–18)
Richard Saller Dissertation Prize Committee (2015–16)
Director of Graduate Admissions (2014–15, 2015–16)
Member of Committee to Review Graduate Program (2014–15)
Co-Chair of Junior Faculty Recruiting Committee (2012–13, 2013–14)
Co-Chair of Department of Economics' Visitors Committee (2013–14)
Member of Departmental Dissertation Fellowship Committee (2010–11, 2011–12, 2012–13, 2013–14)
Chair of the Quantitative Core Examination (2011–12, 2012–13, 2013–14)
Chair of Econometrics & Statistics Field (2010–11, 2013–14)

EDITORIAL EXPERIENCE

Co-Editor, *Journal of Political Economy* (2021–24)
Associate Editor, *Econometrics Journal* (2012–15, 2015–18, 2018–2021, 2021–24)
Associate Editor, *Econometrica* (2014–17, 2017–20)
Associate Editor, *Journal of Econometrics* (2019–21)

REFEREE EXPERIENCE

American Economic Review, Annals of Statistics, Econometrica, Econometric Theory, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Political Economy, National Science Foundation, Review of Economics and Statistics, Review of Economic Studies, Scandinavian Journal of Statistics, International Journal of Biostatistics, Journal of Statistical Planning and Inference, Journal of Statistical Methods and Applications, Quantitative Economics, Journal of Applied Econometrics, Proceedings of the National Academy of Sciences, Statistica Neerlandica, Economics Letters, Journal of the American Statistical Association, Statistical Science, American Economic Journal: Applied Economics, Journal of Statistical Software, American Economic Journal: Economic Policy, Biometrika, Quarterly Journal of Economics

CONSULTING EXPERIENCE

Sidley Austin, L.L.P.
Compass Lexecon
Amazon

PRESENTATIONS

- 2021–22 Academic Year: Meeting of the Sociedade Brasileira de Econometria (Keynote Address), University College London, Edinburgh Business School at Heriot-Watt University (Wealth of Nations Lecture at Panmure House)
- 2020–21 Academic Year: Econometric Society Asian Meetings (Sargan Lectures in Econometrics), University of California-Santa Barbara, Johns Hopkins University, University of California-Davis, University of California-San Diego, Michigan State University
- 2019–20 Academic Year: Georgetown University (Keynote Address at Conference on Nonstandard Methods in Econometrics), Econometric Society Winter Meetings (Invited Session), Amazon
- 2018–19 Academic Year: Northwestern University, Canadian Econometric Study Group (Keynote Address), California Institute of Technology, University of Wisconsin-Milwaukee, Yale University
- 2017–18 Academic Year: Cornell University, 9th French Econometrics Conference (Keynote Address), Columbia University, University of Chicago (Quantitative Methods in the Social Sciences), University of Notre Dame
- 2016–17 Academic Year: University of Texas-Austin, University of Michigan-Ann Arbor, Michigan State University, Rice University, Econometric Society Winter Meetings, International Association of Applied Econometrics' 4th Annual Conference (Keynote Address), University of Wisconsin-Madison, University College London
- 2015–16 Academic Year: Vanderbilt University, Princeton University, Harvard-MIT
- 2014–15 Academic Year: Warsaw International Economic Meeting, University of California-Davis, University of Illinois-Urbana-Champaign, Econometric Society Winter Meetings (Invited Session), University of Toronto, Penn State, New York University, University of Iowa, Stanford University, 11th World Congress of the Econometric Society (Invited Session)
- 2013–14 Academic Year: Universidad de San Andres, Georgetown University, University of Maryland-College Park, University of California-Los Angeles, Yale University
- 2012–13 Academic Year: Princeton University (Workshop on Inference in Non-standard Problems), Warsaw International Economic Meeting, Columbia University, New York University, University of Pennsylvania, University of California-San Diego, Boston College, Brown University, London School of Economics, University College London, European Union Institute, IHS Vienna-University of Vienna-TU Vienna
- 2011–12 Academic Year: 3rd Annual Danish Microeconomic Network Meeting, Stanford Institute for Theoretical Economics, University of Illinois-Urbana-Champaign, Northwestern University, Center for Monetary and Financial Studies, Toulouse School of Economics, Stanford University (Statistics), Stanford University, Harvard-MIT, University of Chicago (Booth School of Business)
- 2010–11 Academic Year: Annual Meetings of the Society for Economic Dynamics, Seoul National University (Summer Economic Conference), Duke University, Penn State, University of Michigan-Ann Arbor, University of Wisconsin-Madison
- 2009–10 Academic Year: Seoul National University (Summer Economic Conference), Stanford University ($\times 2$), Harvard-MIT, Boston University, Princeton University, Vanderbilt University, University of Southern California, University of California-Berkeley, University of California-San Diego

2008–9 Academic Year: University of Montreal (Conference on Inference for Incomplete Models), Duke University (Young Economists Jamboree in Econometrics), Yale University, University College London, University of California-Berkeley, University of Aarhus

2007–8 Academic Year: Ohio State University, Vanderbilt University, Econometric Society Winter Meetings, University of Chicago (Statistics)

2006–7 Academic Year: Yale University, University of Illinois-Urbana-Champaign, University of Wisconsin-Madison, Harvard-MIT, Tokyo University, Hitotsubashi University, Kyoto University, University of Toronto, University of California-Los Angeles, Harvard University, University of Virginia, University of Texas-Austin, Stanford University

2005–6 Academic Year: Northwestern University (Conference on Partially Identified Models), Stanford University, Rutgers University (Statistics), Washington University-St. Louis, Yale University, University of Pennsylvania, Columbia University, New York University, California Institute of Technology, University of California-Berkeley, Brown University, University of Chicago, University of Oslo, Tel Aviv University, University of Essex

(Includes talks that are scheduled.)