

# AZEEM M. SHAIKH

Department of Economics, University of Chicago  
1126 East 59th Street, Chicago, IL 60637  
email: amshaikh@uchicago.edu  
url: <http://home.uchicago.edu/~amshaikh>

## Professional Experience:

July 2011 - Present, 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

## Honors & Awards:

Alfred P. Sloan Research Fellowship (2011-2013)  
Andrew J. Walters Research Award (2009-2010, 2010-2011)  
W. Glenn Campbell and Rita Ricardo-Campbell Hoover National Fellowship (2009-2010)  
Arch W. Shaw Hoover National Fellowship (2009-2010)  
Young Economists Jamboree in Econometrics (2008)  
National Science Foundation Research Grant (2008-2011)  
*(Multiple Hypothesis Testing in Econometrics: Theory and Applications)*  
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)  
Director's Summer Program, National Security Agency (1999)  
(held Top Secret/Special Intelligence level security clearance)

## Publications & Working Papers:

Published or Forthcoming:

- [1]. (2006) "On Stepdown Control of the False Discovery Proportion" (with J. P. Romano), in J. Rojo, editor, *IMS Lecture Notes - Monograph Series, The Second Lehmann Symposium - Optimality*, p. 33-50.

- [2]. (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.
- [3]. (2008) “Endogenous Binary Choice Models with Median Restrictions: A Comment” (with E. J. Vytlačil), *Economics Letters*, Vol. 98, Iss. 1, p. 23-28.
- [4]. (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.
- [5]. (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.
- [6]. (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.
- [7]. (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.
- [8]. (2008) “Discussion: On Methods Controlling the False Discovery Rate” (with J. P. Romano and M. Wolf), *Sankhya*, Vol. 70, Part 2, p. 169-176.
- [9]. (2009) “A Specification Test for the Propensity Score using its Distribution Conditional on Participation” (with M. Simonsen, E. Vytlačil, and N. Yildiz), *Journal of Econometrics*, Vol. 151, Iss. 1, p. 33-46.
- [10]. (2010) “Inference for the Identified Set in Partially Identified Econometric Models” (with J. P. Romano), *Econometrica*, Vol. 78, No. 1, p. 169-211.
- [11]. (2010) “Hypothesis Testing in Econometrics” (with J. P. Romano and M. Wolf), *Annual Review of Economics*, Vol. 2, p. 75-104.
- [12]. (2010) “Multiple Testing” (with J. P. Romano and M. Wolf), *New Palgrave Dictionary of Economics (Online Edition)*.
- [13]. (2011) “Consonance and the Closure Method in Multiple Testing” (with J. P. Romano and M. Wolf), *International Journal of Biostatistics*, Vol. 7, Iss. 1.
- [14]. (2011) “Partial Identification in Triangular Systems of Equations with Binary Dependent Variables” (with E. J. Vytlačil), National Bureau of Economic Research Working Paper t0307, *Econometrica*, Vol. 79, No. 3, p. 949-955.
- [15]. (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.
- [16]. (2012) “Treatment Effect Bounds: An Application to Swan-Ganz Catheterization” (with J. Bhattacharya and E. J. Vytlačil), forthcoming *Journal of Econometrics*.

Submitted for Publication:

- [17]. (2012) “On the Uniform Asymptotic Validity of Subsampling and the Bootstrap” (with J. P. Romano), working paper, resubmitted.
- [18]. (2011) “Inference with Imperfect Randomization: The Case of the Perry Preschool Program” (with J. Heckman, R. Pinto and A. Yavitz), National Bureau of Economic Research Working Paper w16935, working paper, revision requested.
- [19]. (2011) “On the Testability of Identification in Some Nonparametric Models with Endogeneity” (with I. A. Canay and A. Santos), working paper, revision requested.

Working Papers:

- [20]. (2011) “Multiple Testing and Heterogenous Treatment Effects: Re-evaluating the Effect of Progression on School Enrollment” (with S. Lee), working paper.
- [21]. (2004) “Electricity Regulation in California and Input Market Distortions” (with M. Jacobsen), Stanford Institute for Economic Policy Research Discussion Paper 03-016.

**Presentations:**

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 for Technology, University of California-Berkeley, Brown University, University of Chicago, University of Oslo, Tel Aviv University, University of Essex

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 California-Los Angeles, University of Toronto, Harvard University, University of Virginia, University of Texas-Austin, Stanford University

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

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

2009-10 Academic Year: Seoul National University (Summer Economic Conference), Stanford University ( $\times 2$ ), Harvard-MIT, Boston University, Princeton University, Vanderbilt University, University of California-Berkeley, University of Southern California, University of California-San Diego

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

2011-12 Academic Year: 3<sup>rd</sup> 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)

2012-13 Academic Year: Princeton University (Workshop on Inference in Non-standard Problems)

**Other:**

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

Program Committee, North American Meetings of the Econometric Society (June 2012)

**Editorial Experience:**

Associate Editor, *Econometrics Journal* (2012-2014)

**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*

**References:**

Available upon request.