

# SARASWATA CHAUDHURI

Department of Economics

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## EMPLOYMENT

- 2014 – now: Assistant Professor, Department of Economics, McGill University.
- 2014 – 2016: Adjunct Assistant Professor, Department of Economics, UNC Chapel Hill.
- 2008 – 2014: Assistant Professor, Department of Economics, UNC Chapel Hill.

## EDUCATION

- 2003 – 2008: Ph.D. in Economics, University of Washington.
- 1999 – 2001: M.S. in Statistics, Indian Statistical Institute.
- 1996 – 1999: B.Sc. with Honors in Statistics, Presidency College, Calcutta University.

## PUBLICATIONS

- “Awareness and the demand for environmental quality: survey evidence on drinking water in urban India”, with J. Jalan and E. Somanathan. *Environment and Development Economics*. 14: 665 – 692. (2009)
- “A comment on weak instrument robust tests in GMM and the New Keynesian Phillips Curve”, with E. Zivot. *Journal of Business and Economic Statistics*. 27: 328 – 331. (2009)
- “A new projection-type split-sample score test in linear instrumental variables regression”, with T. Richardson, J. Robins and E. Zivot. *Econometric Theory*. 26: 1820 – 1837. (2010)
- “A new method of projection-based inference in GMM with weakly identified nuisance parameters”, with E. Zivot. *Journal of Econometrics*. 164: 239 – 251. (2011)
- “Shrinkage of Variance for Minimum Distance based Tests”, with E. Renault. *Econometric Reviews*. 34: 328 – 351. (2015)
- “GMM with Multiple Missing Variables”, with D. Guilkey. [Forthcoming in *Journal of Applied Econometrics*]

## WORKING PAPERS

- “Improved Doubly Robust Estimator with Missing Data based on GMM”, with H-Y Min.
- “Robust Estimation of Average Treatment Effect”, with J. Hill.
- “On Efficiency Gains from Multiple Incomplete Sub-samples”.

- “Indirect Inference with Possibly Endogenously Missing Exogenous Variables”, with D. Frazier and E. Renault.
- “Finite-sample improvements of score tests by the use of implied probabilities from Generalized Empirical Likelihood”, with E. Renault.
- “Estimating the Veteran Effect with Endogenous Schooling when Instruments are Potentially Weak”, with E. Rose. [Inactive working paper since 2010.]

## **PRESENTATIONS IN CONFERENCE AND SEMINARS**

2007: NASM, ESRC Study Group, MEG.

2008: NC State, UNC, Queen’s U., U. Waterloo.

2009: NASM, JSM, MEG, U. Montreal, U. British Columbia.

2010: MEG, Ohio State U.

2011: Asian Meeting of Econometric Society, MEG, U. Chicago GSB.

2012: Conference in Honor of Charles Nelson, Asian Meeting of Econometric Society, Virginia Tech, Purdue U.

2013: NASM, U. Sydney (Business Analytics, Econ), U. New South Wales, Canterbury U., U. Washington, U. West Virginia, McGill U., Concordia U.

2015: Queen’s U., McGill (Bio-Stat), U. Montreal

## **ADHOC PEER-REVIEW**

Annals of Statistics, Biometrika, Contemporary Economic Policy, Econometric Theory, Environment and Development Economics, Journal of Applied Econometrics, Journal of Econometrics, Journal of Statistical Planning and Inference, Shota Rustaveli National Science Foundation (Georgia)

## **HONORS AND AWARDS**

- Song and Park Award for Graduate Teaching, UNC Chapel Hill: 2009, 2010 (co-winner), 2014.
- Henry T. Buechel Fellowship, University of Washington, 2006.
- James O. York Fellowship, University of Washington, 2003.
- Order of Merit Certificate, Calcutta University, 2000.
- 1<sup>st</sup> position in B.Sc. Honors examination, Presidency College, Calcutta University, 1998 and 1999.

## **COURSES TAUGHT**

McGill University: ECON 662D1: Econometrics, ECON 742: Empirical Microeconomics

UNC Chapel Hill: ECON 570: Economic Applications of Statistical Analysis), ECON 870: Advanced Econometrics, ECON 873: Micro-econometrics, ECON 970: Dissertation Workshop in Econometrics and Financial Econometrics, ECON 994: Research in Econometrics

University of Washington: ECON 200: Introduction to Microeconomics, ECON 201: Introduction to Macroeconomics, ECON 482: Econometric Methods

### **STUDENT SUPERVISION**

McGill University: (\* signifies secondary)

- Advisor for Master's Thesis: Jung Hwan Kim\*, Ramya Mukutaraman\*, Hosein Maliki, Somayeh Kavyani, Yiqin Song\*, Shiman Cheng\*, Karim Qasim\*
- Committee member for Ph.D. Dissertation: Byunguk Kang, Nagham Sayour, Qian Sun

UNC Chapel Hill:

- Advisor for Honors Thesis (all awarded Highest Honors): Sarah Whitley, Alex Hardee
- Advisor for Master's Thesis: Pragya Singh, David Wright, Michael Smalenberger
- Committee member for Ph.D. Dissertation: Olesya Fomenko, Codrin Nedita, Stanislav Khrapov, Fernando Chague, Stephen Goldberger, David Frazier, Gregory McAtee, Kaiji Motegi, Mai Anh Ngo, Nazire Ozkan, Christian Posso
- Advisor for Ph.D. Dissertation: Hye-Young Min (ongoing)

### **OTHER SERVICES TO THE DEPARTMENT**

McGill University: Graduate Admissions Committee (2015, 2016)

UNC Chapel Hill: Advisory Committee (2010 – 2011), Junior Recruitment Committee (2011, 2012)