Richard K. Crump

Capital Markets Function
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

phone: 212.720.2974
email: richard.crump@ny.frb.org

PROFESSIONAL EXPERIENCE

Economist, Federal Reserve Bank of New York, Capital Markets Function, 2009 – present

Associate, Goldman Sachs & Co., US Economic Research Group, Global Economic Strategy Group, 2002-2003

Analyst, Goldman Sachs & Co., US Economic Research Group, 2000-2002

EDUCATION

Ph.D., Economics, University of California – Berkeley, 2009

M.A., Statistics, University of California – Berkeley, 2006

B.S., Economics, Massachusetts Institute of Technology, 2000

PUBLISHED PAPERS

"Dealing with Limited Overlap in Estimation of Average Treatment Effects" (with V. Joseph Hotz, Guido Imbens, and Oscar Mitnik), *Biometrika*, 96(1), 2009.[1]

"Nonparametric Tests for Treatment Effect Heterogeneity" (with V. Joseph Hotz, Guido Imbens, and Oscar Mitnik), *The Review of Economics and Statistics*, 90(3), 2008.

WORKING PAPERS

"Robust Data-Driven Inference for Density-Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), September 2009.

"Small Bandwidth Asymptotics for Density-Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), July 2009.

"Optimal Inference for Instrumental Variables Regression with non-Gaussian Errors" (with Matias Cattaneo and Michael Jansson), February 2009.

"Optimal Conditional Inference in Nearly-Integrated Autoregressive Processes," November 2008.

"Testing Parametric Relationships Between Nonparametric Curves Using Series Estimation," June 2006.

PROFESSIONAL ACTIVITIES

Referee for: *The Review of Economics and Statistics*

---

[1] Formerly, "Moving the Goalposts: Addressing Limited Overlap in Estimation of Average Treatment Effects by Changing the Estimand"

Member of: American Economic Association, Econometric Society, Institute of Mathematical Statistics

COURSES TAUGHT

Graduate Student Instructor, University of California – Berkeley, Department of Economics

Graduate Econometrics I, Fall 2008

Graduate Econometrics II, Spring 2007

Graduate Econometrics I, Fall 2006

Graduate Student Instructor, University of California – Berkeley, Master's in Financial Engineering Program

Empirical Methods in Finance, Spring 2007

AWARDS AND HONORS

Dean's Normative Time Fellowship, 2007-2008

Outstanding Graduate Student Instructor Award, 2007

Ford Foundation Pre-Doctoral Fellowship, 2004

SEMINARS AND PRESENTATIONS

Columbia University, Harvard University, MIT – Sloan, New York University, Stanford University, University of California – Berkeley, UCLA, University of Miami, University of Michigan, University of Rochester, University of Wisconsin, Yale University