

Timo Schenk

PhD Candidate at the Amsterdam School of Economics

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🌐 [Website](#)

EDUCATION

University of Amsterdam PhD Candidate in Economics, since 2020 (US equivalent 5th-year). Expected graduation in June 2024. Advisors: Frank Kleibergen, Andreas Pick

Brown University Visiting Research Fellow, spring 2023

Tinbergen Institute MPhil in Economics, 2018-2020 (cum laude)

University of Mannheim BSc in Economics, 2014-2017 (distinction)

University of Warwick visiting student, 2016

RELEVANT EXPERIENCE

2017 - 2018	Research Assistant for Prof. Dr. Markus Frölich, University of Mannheim
2017 - 2018	Junior Research Manager, C4ED – Centre for Evaluation and Development Project: Impact Evaluation of the “Health and Nutrition Conditional Cash Transfers” program in Pakistan, jointly with the Worldbank

RESEARCH

Interests

causal inference, microeconometrics, panel data, policy evaluation

Working Papers

1. [Time-Weighted Difference-in-Differences: Accounting for Common Factors in Short T Panels](#) (*R&R Journal of Business & Economic Statistics*)

Abstract: I propose a time-weighted difference-in-differences (TWDID) estimation approach that is robust against time-varying common factors in short T panels. Time weighting substantially reduces both bias and variance compared to an unweighted DID estimator through balancing the pre-treatment and post-treatment factors. To conduct valid inference on the average treatment effect, I develop a correction term that adjusts conventional standard errors for the presence of weight estimation uncertainty. Revisiting a study on the effect of a cap-and-trade program on NOx emissions, TWDID estimation reduces the standard errors of the estimated treatment effect by 10% compared to a conventional DID approach.

Work in Progress

Identification and Estimation of Indirect Effects with Difference-in-Differences

Policy Evaluation with Trending Data (*with A. Pick*)

Talks at Seminars, Conferences & Workshops

2023	Econometrics Coffee (Brown University); PhD Lunch Seminar (Amsterdam)
2022	2nd International Econometrics PhD Conference (Rotterdam); Workshop on Specification and Misspecification Analysis in Cross-section and Panel Data (Amsterdam); Econometric Society European Meeting (Milan, Italy); Annual Conference of the Internal Association of Applied Econometrics (London, UK); International Panel Data Conference (Bertinoro, Italy); Netherlands Econometric Study Group Conference (Groningen) ^P ; Italian Association for Environmental and Resource Economics Annual Conference (Cagliari, Italy); PhD Lunch Seminar (Amsterdam) ^o
2021	Econometrics Seminar (Amsterdam) ^o ; PhD Lunch Seminar (Amsterdam) ^o
2020	Econometrics Seminar (Amsterdam) ^o

^P poster, ^o online

TEACHING

University of Amsterdam (since 2020)

MASTER	Advanced Econometrics 1, Financial Econometrics
BACHELOR	Thesis supervision, Empirical Project

Tinbergen Institute (2019-2020)

MASTER/PHD	Measure Theory and Asymptotic Statistics, Microeconomics 3: Information and Contract Theory
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University of Mannheim (2015-2017)

BACHELOR	Microeconomics A, Statistics 1, Calculus and Linear Algebra A, Introductory Mathematics
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OTHER

Scholarships & Grants IAAE Student Travel Grant (2022), Tinbergen Institute full scholarship (2019-2020)

Programming R, L^AT_EX, Python, STATA, Matlab, Git

Languages German (native), English (proficient, C2), Dutch (independent/proficient, B2/C1)

Council Board member of the university-wide Central PhD Council, representing all 134 PhD students of my faculty. I am also a member of the faculty-level PhD Council.

Volleyball Player, coach, referee and member of the technical committee of my club

Last updated: April 20, 2023