Curriculum Vitae

Nicky Grant | Cambridge PhD Economist | Economics, Econometrics, Maths and Finance Tutor
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Present position

2019-present	Associate Lecturer in Econometrics (Education Focused), University of St Andrews.

Previous positions

2013-2019	Lecturer in Econometrics, University of Manchester.
2012-2013	Lecturer in Financial Econometrics (temporary), Royal Holloway, University of London.

Tertiary education

- 2008-2013 University of Cambridge, PhD in Economics.
- 2007-2008 University of Cambridge, MPhil in Economics.
- 2003-2007 University of Cambridge, MA / BA in Economics. First class; second highest mark in year group.

Grants, scholarships and membership

- ESRC (1+3) funding, 2007-2011.
- Robinson College Accommodation Scholarship.
- Royal Economic Society.
- Fellow of the Higher Education Authority.

Published papers

- Grant, N. L. & Backus, P. G. (2018/2019). "How sensitive is the average taxpayer to changes in the tax-price of giving?" International Tax and Public Finance, 26(2), 317-356.
- Grant, N. L. (2016). "Correlated Random Effects Quantile Estimation of the Tax-Price Elasticity of Charitable Donations." Economics Bulletin, 36(3), 1729-1736.
- Grant, N. L. (2012). "Overcoming the Many Weak Instrument Problem using Normalized Principal Components." Advances in Econometrics, Vol. 29, 107-147.

Working papers

- GEL-Based Inference with Unconditional Moment Inequalities, with Richard J. Smith, University of Cambridge.
- Inference Based on the Generalized Anderson Rubin Statistic with Singular Moment Variance, with Richard J. Smith, University of Cambridge.
- GMM Based Inference with Asymptotically Singular Moment Variance.
- Identification Robust Inference with Singular Variance, University of Manchester Economics Discussion Paper Series.

Selected invited seminars and conference presentations

- CREST, Paris: Efficient Estimation & Inference with Singular Variance; Consistent Estimation of the Tax-Price Elasticity of Charitable Giving with Survey Data.
- University of Birmingham: GMM with Asymptotically Singular Variance.
- CEA Annual Conference; EEA-ESEM, Geneva; Conference in Honour of Richard Smith, University of Cambridge.

- Latin American Workshop in Econometrics, Sao Paulo School of Economics; Latin American Winter Meetings, Colmex, Mexico City.
- European Winter Meetings, University of Konstanz; Advances in Econometrics Conference, LSU; Econometric Society World Congress, Shanghai.

Teaching experience

University of St Andrews

- Developed, coordinated and delivered lectures and tutorials at postgraduate and undergraduate level in EC5609 Financial Econometrics, EC3304 Mathematical Economics, EC5303 Econometric Methods and Applications, EC5221 Time Series Econometrics and EC4401 Advanced Econometrics.
- Provided labs and tutorials in EC2203 Statistics for Economists and EC3301 Econometrics.
- Supervised dissertations in EC5229 and EC4499, including research methods and empirical strategy.

University of Cambridge

- Teaching supervisor for Part I Quantitative Methods in Economics, Part IIA Theory and Practice of Econometrics I, Part IIA Mathematics for Economists and Statisticians, Part IIB Theory and Practice of Econometrics II, and M300 Econometrics.

University of Manchester

- Course convener for ECON30401 Time Series Econometrics, ECON60901 Introduction to Quantitative Methods in Economics, ECON60532 Asymptotic Inference in Econometrics, ECON61001 Econometric Methods, and ECON60052 Cross Section Econometrics.

Royal Holloway, University of London

- Lecturer in Financial Econometrics; EC3335 Financial Econometrics.

Academic service

- Refereeing duties for Econometrica, Econometrics Review, The Econometrics Journal, Economics Letters and Journal of Business and Economic Statistics.
- Organised the Brownbag Seminar Series and edited the Economics Discussion Paper Series.
- Student academic advisor.