CONTACT INFORMATION

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DEPARTMENT ADDRESS

Department of Economics
University of Virginia
248 McCormick Rd
Charlottesville, VA 22904-4182

CITIZENSHIP

- American, British, and Canadian

EMPLOYMENT

- Assistant Professor of Economics – Department of Economics, University of Virginia, August 2017 - present

- Roger Sherman Research Fellow – Department of Economics, University of Virginia, 2022-2023

EDUCATION

- Ph.D. Economics - University of California, San Diego, 2017
  Dissertation Title: Discrete Methods for the Estimation of Nonlinear Economic Models
  Dissertation Committee Co-Chairs: James D. Hamilton, Allan Timmermann

- B.S. Mathematical and Computational Science, with Honors - Stanford University
  Minor in Economics, 2011

RESEARCH FIELDS

PRIMARY FIELDS: Macroeconomics, Finance

SECONDARY FIELDS: Econometrics, Computational Economics

REFEREED PUBLICATIONS

- "Learning About the Long Run," with Emi Nakamura and Jón Steinsson. ***Forthcoming at the Journal of Political Economy.***

- "Pockets of Predictability," with Lawrence Schmidt and Allan Timmermann. ***Journal of Finance***, April 2023.

- "The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models," ***Quantitative Economics***, January 2021.

- "Discretizing Nonlinear, Non-Gaussian Markov Processes with Exact Conditional Moments," with Alexis Akira Toda, ***Quantitative Economics**,* July 2017.

WORKING PAPERS

- "Disagreement About the Term Structure of Inflation Expectations," joint with Hie Joo Ahn.

- "Valuing Pharmaceutical Drug Innovations: An Event Study Approach," joint with Gaurab Aryal, Federico Ciliberto, and Ekaterina Khmelnitskaya.

- "Zoomers and Boomers: Asset Prices and Intergenerational Inequality," with Roger E. A. Farmer.

RESEARCH IN PROGRESS

- "Estimating High-Dimensional State Space Models."

- "What Does the Market Think?," with Daniel Murphy and Kieran Walsh.

- "Forecast Anomalies and Parameter Uncertainty."

SEMINAR AND CONFERENCE PRESENTATIONS

- **2024 (including scheduled):** Federal Reserve Bank of Philadelphia; Amazon; 23rd Annual Society for the Advancement of Economic Theory (SAET) Conference (University of Chile), UVA-Federal Reserve Bank of Richmond-Duke Research Conference (Duke University)

- **2023:** Federal Reserve Board; William & Mary; University of Maryland; Johns Hopkins University; Miami Herbert Business School (x2); 9th I-85 Macro Workshop (Virginia Commonwealth University); International Association for Applied Econometrics (IAAE) Annual Conference (Oslo); Federal Reserve Bank of St. Louis Applied Time Series Econometrics Workshop; 3rd David Backus Memorial Conference (UCLA Anderson)

- **2022:** University of Maryland (x2); Georgetown University; Federal Reserve Bank of Chicago; Federal Reserve Bank of Richmond; University of Illinois Urbana-Champaign; NBER Monetary Economics Spring Meeting (Boston); North American Summer Meetings of the Econometric Society (Miami); International Association for Applied Econometrics (IAAE) Annual Conference (London); Society for Economic Dynamics (SED) Annual Meeting (Madison); NBER Summer Institute - Forecasting & Empirical Methods

- **2021:** Vanderbilt University; 15th International Conference on Computational and Financial Econometrics (King's College London)

- **2020:** Cornell University (Virtual); Federal Reserve Bank of Kansas City; INFORMS Annual Meeting (Virtual); Federal Reserve Bank of Richmond - University of Virginia Jamboree (Virtual)

- **2019:** UC Berkeley; University of Warwick; Federal Reserve Bank of St. Louis Applied Time Series Econometrics Workshop

- **2018:** University of Pennsylvania; University of Virginia Darden School of Business; Boston University; NC State University; Federal Reserve Bank of New York; Southern Economic Association Conference (Washington D.C.); 14th Annual Dynare Conference (European Central Bank); Becker Friedman MFM Summer Session for Young Scholars (Cape Cod); Federal Reserve Bank of Richmond - University of Virginia Jamboree (University of Virginia)

- **2017:** Duke University; Federal Reserve Bank of Richmond; University of Western Ontario; University of Virginia; Stanford Graduate School of Business; UC Santa Cruz; Federal Reserve Bank of Atlanta; Bank of Canada; UC San Diego Rady School of Management; Triangle Econometrics Conference (Duke University); INFORMS Annual Meeting (Houston); NBER-NSF Time Series Conference (Northwestern Kellogg School of Management); NBER Summer Institute - Forecasting & Empirical Methods; 23rd International Conference on Computing in Economics and Finance (Fordham University)

- **2016:** NBER-NSF Time Series Conference (Columbia University); NBER Workshop on Methods and Applications for DSGE Models (Federal Reserve Bank of Chicago); EconCon (Princeton); 22nd International Conference on Computing in Economics and Finance (Bordeaux); Becker Friedman MFM Summer Session for Young Scholars (Cape Cod)

- **2015:** California Econometrics Conference (University of Southern California)

- **2014:** SoFiE Financial Econometrics Summer School (Harvard University)

DISCUSSIONS

- **2023:** "A Comprehensive Empirical Evaluation of Biases in Expectation Formation" by Kenneth Eva and Fabian Winkler, at the Behavioral Macroeconomics session of the NBER Summer Institute (Boston)

- **2022:** "A Randomized Missing Data Approach to Robust Filtering and Forecasting" by Dobrislav Dobrev, Derek Hansen, and Paweł J. Szerszeń, at ASSA Annual Meetings (Virtual)

- **2019:** "Anchored Inflation Expectations" by Carlos Carvalho, Stefano Eusepi, Emmanuel Moench, and Bruce Preston, at New Approaches to Modeling Expectations in Economics (Bank of England)

PROFESSIONAL ACTIVITIES

ACADEMIC REFEREEING

American Economic Journal: Macroeconomics; American Economic Review; Annals of Applied Statistics; B.E. Journal of Macroeconomics; Economic Journal; Econometric Reviews; Economics Letters; IEEE Transactions on Signal Processing; International Economic Review; International Journal of Central Banking; International Journal of Forecasting; Journal of Applied Econometrics; Journal of Banking and Finance; Journal of Business and Economic Statistics; Journal of Econometric Methods; Journal of Econometrics; Journal of Economic Dynamics and Control; Journal of Financial Econometrics; Journal of Monetary Economics; Macroeconomic Dynamics; Review of Economics and Statistics; Review of Economic Studies; Review of Financial Studies; Quantitative Economics; Quarterly Journal of Economics

CONFERENCE ORGANIZATION

- **2024:** Midwest Macro (Richmond), Member of the Program Committee; Annual Conference of the IAAE (Thessaloniki), Member of the Program Committee

- **2023:** Annual Conference of the IAAE (Oslo), Member of the Program Committee

- **2021:** Annual Conference of the IAAE (Rotterdam), Member of the Program Committee

- **2020:** Annual Conference of the IAAE (London), Member of the Program Committee (conference canceled due to COVID-19)

- **2019:** Annual Conference of IAAE (Cyprus), Member of the Program Committee

- **2018:** UC Santa Barbara - LAEF Financing Macroeconomics, UC Santa Barbara - LAEF Finance Conference, Co-organizer with Zachary Bethune and Eric Young

DEPARTMENTAL SERVICE

- **Macro Recruiting Committee**, University of Virginia, 2022-present

- **Job Market Placement Committee**, University of Virginia, 2021-2022

- **Graduate Program Committee**, University of Virginia, 2018-2020

Teaching

- **Ph.D. Courses**
    - Time Series Econometrics, University of Virginia, 2019-present
    - Macroeconomics Qualifying Exam Tutor, UC San Diego, 2013-2015
- **Undergraduate Courses**
    - Introduction to Econometrics, University of Virginia, 2017-present

Honors, Scholarships, and Fellowships

- **2023:** University of Virginia Bankard Research Award
- **2022:** Roger Sherman Research Award and Fellowship, University of Virginia
- **2021:** University of Virginia Bankard Research Award
- **2020:** University of Virginia Bankard Research Award; Visiting Scholar at the Federal Reserve Bank of Philadelphia (delayed to 2022 due to COVID-19)
- **2019:** University of Virginia Bankard Research Award
- **2018:** Becker Friedman Institute Macro-Financial Modeling Summer Session for Young Scholars (Cape Cod)
- **2016:** Becker Friedman Institute Macro-Financial Modeling Summer Session for Young Scholars (Cape Cod), UC San Diego Travel Grant
- **2015:** UC San Diego Clive Granger Research Fellowship
- **2014:** Society for Financial Econometrics (SoFiE) Summer School (Harvard University), UC San Diego Travel Grant, UC San Diego CPhil Fellowship
- **2013:** UC San Diego Graduate Summer Research Fellowship
- **2012:** UC San Diego Graduate Summer Research Fellowship
- **2011:** Stanford University Mathematical and Computational Science Departmental Honors

Programming Experience

MATLAB; Julia; Stata; Java; C; C++

LANGUAGES

- English (native)
- French (fluent)
- Spanish (intermediate)