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PROFESSIONAL EXPERIENCE

Senior Economist, Federal Reserve Bank of New York, Capital Markets Function, 2011 –

Adjunct Professor, New York University, Department of Economics, 2011

Economist, Federal Reserve Bank of New York, Capital Markets Function, 2009 – 2011

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

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

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

"Robust Data-Driven Inference for Density-Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), *Journal of the American Statistical Association*, 105(491), 2010.

"Fertility and the Personal Exemption: Comment" (with Gopi Shah Goda and Kevin Mumford), *American Economic Review*, 101(4), 2011.

"Optimal Inference for Instrumental Variables Regression with non-Gaussian Errors" (with Matias Cattaneo and Michael Jansson), *Journal of Econometrics*, 167(1), 2012.

"Small Bandwidth Asymptotics for Density-Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), *Econometric Theory*, forthcoming.

UNPUBLISHED PAPERS

"Pricing the Term Structure with Linear Regressions" (with Tobias Adrian and Emanuel Moench), March 2012.

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

"Efficient, Regression Based Estimation of Dynamic Asset Pricing Models" (with Tobias Adrian and Emanuel Moench), March 2012.

"Bootstrapping Density-Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), January 2012.

"Generalized Jackknife Estimators of Weighted Average Derivatives" (with Matias Cattaneo and Michael Jansson), November 2011.

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

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

OTHER PUBLICATIONS

"Skills Mismatch, Construction Workers and the Labor Market" (with Ayşegül Şahin), *Federal Reserve Bank of New York Liberty Street Economics Blog*, March 2012.

"A Look at the Accuracy of Policy Expectations" (with Stefano Eusepi and Emanuel Moench), *Federal Reserve Bank of New York Liberty Street Economics Blog*, August 2011.

PROFESSIONAL ACTIVITIES

Co-editor, *Economic Policy Review*

Referee for: *Current Issues, Management Science, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Review of Economics and Statistics*

TEACHING

Instructor, New York University, Department of Economics
Graduate Econometrics I: Fall 2011

Graduate Student Instructor, University of California – Berkeley, Department of Economics
Graduate Econometrics I: Fall 2006, Fall 2008

Graduate Econometrics II: Spring 2007

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