CONTACT INFORMATION

Princeton
Julis Romo Rabinowitz Building
Princeton, NJ 08544

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ACADEMIC APPOINT-MENTS

Visting Professor, IAE-CSIC, Barcelona, 09/01/2025-06/30/2026
Professor of Economics, Princeton University 07/01/2025-
Associate Professor, NYU Department of Economics, FAS, 09/2021 - 06/30/2025
Assistant Professor, NYU Department of Economics, FAS, 07/2017 -09/2021
Assistant Professor, MIT Sloan School of Management, 09/2014 - 06/2017

EDUCATION

PhD in Economics, CEMFI, Spain 2010 - 2014
MPhil in Economics and Finance, CEMFI, Spain 2006–2008
B.S. in Mathematics, Universitat Politécnica de Catalunya, Spain 2000–2006

RESEARCH INTERESTS

Microeconometrics, Machine Learning/AI, Financial Econometrics, Health

VISITING POSITIONS

Visiting Scholar, Stanford GSB, 04/2019
Visiting Assistant Professor, University of Chicago Economics, 01/2017 - 08/2017
Visiting Assistant Professor, Yale Economics, 09/2016 - 12/2016
Visiting Scholar, Department of Economics UC Berkeley 01/2013 - 06/2013

EDITORIAL

Associate Editor, *Journal of Business & Economic Statistics*, 01/2022 -
Associate Editor, *Econometrica*, 07/2022 -

SPECIAL LECTURES

Keynote speaker at the CAMSE-CLIMB Mini-Conference at Berkeley, 02/2025
Keynote speaker at the University of Groningen Workshop on Causal Inference + Machine Learning, 09/2024
Keynote speaker at the 28th International Panel Data Conference, 07/2023
Semiplenary invited lecture - North American Summer Meeting in UCLA, 06/2023
Invited speaker at the Bristol Econometric Study Group, 07/2022
Invited session at the Econometric Society European Meeting, 08/2021
Invited contributor to the Summer Institute in Machine Learning 07/2021
Inaugural speaker in the Chamberlain Seminar Series, 03/2020
Invited speaker at the Econometrica Session, North American Winter Meetings, The Econometric Society, 01/2019

AWARDS AND HONORS

Elected Fellow of the Econometric Society, 2024
21st Banco Sabadell Foundation Award for Economic Research , 2022
Sloan Research Fellow 2021-2023

RESEARCH GRANTS

- NSF Grant SES-1824304 - (2018-2020): "Deep Inference: Artificial Intelligence for Structural Estimation"
Co-PI with Guillaume Pouliot
- NSF Grant SES-1658913 - (2017-2020): "Dimension Reduction Methods for Estimating Economic Models with Panel Data"

Co-PI with Stephane Bonhomme and Thibaut Lamadon

Published and Accepted Papers

• "Health Inequality and Health Types" (with M. Borella, F. Bullano, M. De Nardi, and B. Krueger)
The Econometrics Journal (forthcoming)

• "An adversarial approach to structural estimation" (with G. Pouliot, T. Kaji)
Econometrica,

• "How Much Should We Trust Estimates of Firm Effects and Worker Sorting?" (with S. Bonhomme, K. Holzheu, T. Lamadon, M. Mogstad, and B. Setzler)
Journal of Labour Economics Volume 41, Number 2, April 2023

• "Empirical Evaluation of Overspecified Asset Pricing Models" (with E. Sentana and F. Penaranda)
Journal of Financial Economics 147, 2023, pages 338-351

• "Discretizing Unobserved Heterogeneity" (with S. Bonhomme, T. Lamadon)
Econometrica, 90(2), 699–739, March 2022

• "A Distributional Framework for Matched Employer Employee Data" (with S. Bonhomme, T. Lamadon)
Econometrica, 87(3), 699–739, May 2019 • "Grouped Patterns of Heterogeneity

in Panel Data" (with S. Bonhomme) *Econometrica*, 83(3), 1147-1184, May 2015
• "Market-based Estimation of Stochastic Volatility Models" (with D. Amengual, Y. Ait-Sahalia)
Journal of Econometrics, 187(2), 418-435, August 2015

Working Papers

• "Estimating the structure of social interactions using panel data".
Reject&R *Econometrica*, 2016

• "Spectral and Post-spectral Estimators for Grouped Panel Data Models" (with D. Chetverikov)
Revise and Resubmit at *Restud*, 2023

• "Adversarial Method of Moments" (with I. Cigliutti), 2023

Work in Progress

• "Data-driven Nests in Discrete Choice Models" (with M. Almagro and K. Lei)
• Optimal Survey Weights (with J. Wang)
• Adversarial BLP (with C. Conlon, I. Kim, S. Li)

seminar, workshops, and conference presentations

2025 Berkeley, Penn State, Carnegie Mellon
2024 Georgetown (cancelled)
2023 Cornell, Stanford, MIT/Harvard, Princeton, Federal Reserve Bank of Philadelphia, Federal Reserve Bank of New York
2022 John Hopkins, CUNY, Caltech (virtual)
(**2021** UCL, Brown, Cornell (rescheduled), Yale, Northwestern (virtual), UPenn (virtual)
)**2020** Georgetown, Bank of Canada (cancelled), Bristol (cancelled), Warwick (cancelled), Aalto University (cancelled), Cambridge University (cancelled), Upenn

(cancelled)
2019 Minnesota, Stanford, UC San Diego, UC Davis, Columbia
2018 Cornell, MIT/Harvard Econometrics Workshop;
2017 Vanderbilt University; MIT/Harvard Econometrics Workshop; Princeton University, Tilburg University (Netherlands); Universitat Autonoma de Barcelona (Aplicada), University of Wisconsin, Oxford University.
2016 Duke; University of North Carolina at Chapel Hill, University of Toronto; Stanford University; Maryland University; Boston College; Yale (Microeconomics); Michigan University; University College of London; London School of Economics.
2015 Universite de Montreal; MIT-Harvard Econometris workshop; Northwestern University; Boston University; New York University;
2014 Warwick; Toulouse University; Science Po; Bocconi; EIEF; Universite de Lausanne; MIT Sloan; Brown University; UPenn; Duke University; Michigan State University; Federal Reserve Bank of San Francisco;
2013 CEMFI; Pompeu Fabra.

CONFERENCE PRESENTATIONS AND WORKSHOPS

2024 SED, II Women in Econometrics (Bologna), Munich Econometrics Workshop 2024
2023 North American Winter Meetings (New Orleans); North American Summer Meeting - Semiplenary invited lecture (UCLA)
2022 Bristol Econometrics Study Group (key note speaker), IAAE annual conference (London)
2021 Society of Economic Dynamics, Minnesota
2019 "Earnings, Risk and Insurance Conference", UCL; Erasmus School of Economics in Rotterdam; Barcelona GSE Economic Forum - "Machine Learning for Economics"; "Interactions Conference" (University of Chicago)
2018 AEA meetings, Atlanta; ACIC Conference, Carnegie Mellon (cancelled); 2nd Conference on Structural Dynamic Models, Copenhagen (cancelled); 2018 North American Summer Meeting Econometric Society (cancelled);
2017 CIREQ, Montreal; CEME Inference in Nonstandard Problems Conference, UCLA
2016 UvA-Econometrics Panel Data Workshop, Amsterdam; NSF Network Science in Economics Conference, Stanford; Bristol Econometrics Workshop;
2015 Big Data conference, Cambridge, UK; IAAE 2015 Annual Conference, Tessaloniki, Greece; 2015 INET Conference on Networks, USC, (CA); Interactions: Bringing Together Econometrics and Applied Microeconomics, University of Chicago, IL.
2013 Bristol Econometric Study Group Conference (UK); Econometric Society European Winter Meetings Helsinki (FI), MOOD 2013 - 13th Doctoral Workshop in Economic Theory and Econometrics, Rome (IT)
2012 Econometric Society European meeting ESEM, Málaga (SP); 18th International Panel Data Conference, Paris (FR).

INVITED DISCUSSIONS

2023 Conference in Econometrics - Cowles Foundation, 06/2023
Macroeconomics and Monetary Policy Conference, San Francisco Fed, 03/2022
NBER EF&G Winter Meeting, Winter 2021, 02/2021
Fall Research Conference, Opportunity Inclusive Growth Institute, 10/2021

TEACHING

NYU: Topics in Econometrics (PhD) - Spring 2018, 2022
NYU: Advanced Econometrics (Undergraduate) - Spring 2018, 2022

University of Chicago: Econometrics of Social Interactions (PhD) - Spring 2017
MIT: Metrics for Managers (MBA) - Fall 2015
MIT: Economic Analysis of Business Decisions (MBA) - Fall 2014, 2015

Graduate Advising

Kei Ikegami (post-doc University of Tokyo), Matheus Silva (Amazon), Ignacio Cigliutti (Google, Economist Office), Vasily Rusanov (Cornestone), Zahin Haque (Wayfair), Tomas Dominguez Iino (Federal Reserve Board), Milena Almagro (Chicago Booth), Yike Wang (LSE).

referee service

Econometrica, Review of Economic Studies, Journal of Political Economy, American Economic Review, Quarterly Journal of Economics, Journal of Econometrics, Quantitative Economics, Journal of Applied Econometrics, Review of Economics and Statistics, Journal of Business & Economic Statistics, Economic Letters, International Economic Review, Economic Journal, Journal of the European Economic Association, JASA.

Program Committee

Society of Economic Dynamics Conference Program Co-chair, 2024
North America Winter Meetings of the Econometric Society, 2023
Society of Economic Dynamics, 2020

other professional experience

Consultant, Oliver Wyman Financial Services, Spain 2008 - 2010

Personal Information

2 children, born 08/2018, and 07/2020
Language skills: Catalan (native), English (fluent), Spanish (native), French (intermediate)
Citizenship: Spain and U.S.