CONTACT INFORMATION

NYU
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New York, NY 10003

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ACADEMIC APPOINTMENTS

Associate Professor, NYU Department of Economics, FAS, 09/2021 -
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, 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 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

Sabadell Award to the best Spanish economist under 40, 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 RESEARCH PAPERS

• “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
• "Artificial Intelligence for Structural Estimation" (with G. Pouliot, T. Kaji)
Conditionally accepted *Econometrica*
• "Estimating the structure of social interactions using panel data"
Reject&R *Econometrica*
• "Spectral and Post-spectral Estimators for Grouped Panel Data Models" (with D. Chetverikov)

## Papers in Progress

• "Data-driven Nests in Discrete Choice Models" (with M. Almagro)
• "Adversarial Method of Moments" (with I. Cigliutti)

## Seminar Presentations

**2023** Cornell (scheduled), Stanford (scheduled)
**2022** John Hopkins, CUNY, Caltech
**2021** UCL, Brown, Cornell (rescheduled), Yale, Northwestern, UPenn
**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

**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

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| | North American Summer Meeting Econometric Society (cancelled);<br>**2017** CIREQ, Montreal; CEME Inference in Nonstandard Problems Conference, UCLA<br>**2016** UvA-Econometrics Panel Data Workshop, Amsterdam; NSF Network Science in Economics Conference, Stanford; Bristol Econometrics Workshop;<br>**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.<br>**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)<br>**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<br>Macroeconomics and Monetary Policy Conference, San Francisco Fed, 03/2022<br>NBER EF&G Winter Meeting, Winter 2021, 02/2021<br>Fall Research Conference, Opportunity Inclusive Growth Institute, 10/2021 |
| TEACHING | NYU: Topics in Econometrics (PhD) - Spring 2018, 2022<br>NYU: Advanced Econometrics (Undergraduate) - Spring 2018, 2022<br>University of Chicago: Econometrics of Social Interactions (PhD) - Spring 2017<br>MIT: Metrics for Managers (MBA) - Fall 2015<br>MIT: Economic Analysis of Business Decisions (MBA) - Fall 2014, 2015 |
| GRADUATE ADVISING | Matheus Silva (ongoing), Ignacio Cigliutti (ongoing), 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 | North America Winter Meetings of the Econometric Society, 2023<br>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<br>Language skills: Catalan (native), English (fluent), Spanish (native), French (intermediate)<br>Citizenship: Spain and U.S. |