

Simon Freyaldenhoven

<https://simonfreyaldenhoven.github.io/>

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CONTACT INFORMATION	Research Department FRB Philadelphia 10 Independence Mall Philadelphia, PA 19106, USA	simon.freyaldenhoven@phil.frb.org +1 (215) 574 3763
PROFESSIONAL POSITIONS	Federal Reserve Bank of Philadelphia , Philadelphia, PA, USA Machine Learning Economist, August 2018 - present Brown University , Providence, RI, USA Visiting Assistant Professor, January 2018 - May 2018	
AFFILIATIONS	Brown University , Data Science Initiative, 2018	
EDUCATION	Brown University , Providence, RI, USA Ph.D., Economics, January 2018 <i>Thesis Title: Essays on Factor Models and Latent Variables in Economics</i> M.A., Economics, May 2013 Maastricht University , Maastricht, The Netherlands M.Sc., Econometrics and Operations Research, August 2012 B.Sc., Econometrics and Operations Research, August 2011	
RESEARCH INTERESTS	Econometric Theory, Applied Econometrics, Data Science In particular: high-dimensional data, latent variables, factor models, sparsity	
RESEARCH PAPERS	A Generalized Factor Model with Local Factors Pre-event Trends in the Panel Event-study Design (joint with Chris Hansen and Jesse Shapiro)	
TEACHING	Brown University , Providence, RI, USA Big Data, Spring 2018	
FELLOWSHIPS AND AWARDS	Brown University , Providence, RI, USA George Borts Prize in recognition of an outstanding Ph.D. Dissertation in Economics, 2018 Deans' Faculty Fellow, 2017-2018 Stephen R. Ehrlich Fellowship, 2012-2013	
CONFERENCES AND PRESENTATIONS	2018 University of Konstanz, Konstanz, Germany University of St. Gallen, St. Gallen, Switzerland European School of Management and Technology, Berlin, Germany University of Amsterdam, Amsterdam, The Netherlands University of Virginia, Charlottesville, VA, USA Federal Reserve Bank of Philadelphia, Philadelphia, PA, USA 2017 NBER/NSF Time Series Conference, Evanston, IL, USA CIREQ Econometrics Conference, Montreal, Canada	

2016

European Conference of the Econom[etr]ics Community, Toulouse, France
Maastricht Workshop on Advances in Quantitative Economics, Maastricht, Netherlands

REFERENCES

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