

Simon Freyaldenhoven

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CONTACT INFORMATION Research Department simon.freyaldenhoven@phil.frb.org
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PROFESSIONAL POSITIONS **Federal Reserve Bank of Philadelphia**, Philadelphia, PA, USA
Senior Machine Learning Economist, 2022 - present
Machine Learning Economist, 2018 - 2021
Brown University, Providence, RI, USA
Visiting Assistant Professor, Spring 2018

EDUCATION **Brown University**, Providence, RI, USA
Ph.D., Economics, January 2018
Thesis Title: Essays on Factor Models and Latent Variables in Economics
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

PUBLICATIONS **Visualization, Identification, and Estimation in the Linear Panel Event Study Design** (with Chris Hansen, Jorge Pérez Pérez, and Jesse Shapiro), *Advances in Economics and Econometrics: Twelfth World Congress*, forthcoming.
Factor Models with Local Factors - Determining the Number of Relevant Factors, *Journal of Econometrics*, May 2022
Pre-event Trends in the Panel Event-study Design (with Chris Hansen and Jesse Shapiro), *American Economic Review*, September 2019

WORKING PAPERS **Identification through Sparsity in Factor Models: The ℓ_1 -rotation criterion**

AFFILIATIONS **Brown University**, Data Science Initiative, 2018

ACADEMIC CONFERENCES AND PRESENTATIONS **2022**
RCEA Conference on Recent Developments in Economics, Econometrics and Finance; Barcelona Summer Forum - Advances in Econometrics; Philadelphia FED Conference on Frontiers in Machine Learning and Economics: Methods and Applications; University of Connecticut; Interagency Risk Quantification Forum (discussant)
2021
Federal Reserve Bank of New York; Econometric Society European Meeting; New perspectives on Consumer Behavior in Credit and Payments Markets conference

(discussant); University of Geneva; Federal Reserve System Econometrics Meeting (discussant)

2020

Brown; World Congress of the Econometric Society; Federal Reserve System Econometrics Meeting; The Society for Financial Econometrics seminar (discussant)

2019

University of Pennsylvania; Annual Meeting of the International Association for Applied Econometrics; Bundesbank; Federal Reserve System Econometrics Meeting (discussant); NBER-EFSF Workshop on Methods and Applications for DSGE Models (discussant); Southern Economic Association Annual Meeting; Greater New York Econometrics Colloquium; European Conference of the Econom[etr]ics Community

2018

University of Konstanz; University of St. Gallen; European School of Management and Technology; University of Amsterdam; University of Virginia; Federal Reserve Bank of Philadelphia; Interagency Risk Quantification Forum (discussant)

2017

NBER/NSF Time Series Conference; CIREQ Econometrics Conference

2016

European Conference of the Econom[etr]ics Community; Maastricht Workshop on Advances in Quantitative Economics

TEACHING

Brown University, Providence, RI, USA
Big Data, Spring 2018

FELLOWSHIPS
AND AWARDS

Brown University, Providence, RI, USA
George Borts Prize in recognition of the best dissertation in Economics, 2018
Deans' Faculty Fellow, 2017-2018

REFEREEING

American Economic Review, American Economic Review: Insights, Econometrica, Econometric Reviews, Econometric Theory, Health Economics, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Political Economy Microeconomics, Quarterly Journal of Economics, The Review of Economics and Statistics; ACM Conference on Economics and Computation

ADVISING

Le Xu, University of Pennsylvania, 2019. Placement: Shanghai Jiao Tong University