Simon Freyaldenhoven

https://simonfreyaldenhoven.github.io/

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
    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. **DOI**

Factor Models with Local Factors - Determining the Number of Relevant Factors, *Journal of Econometrics*, May 2022. **DOI**
- Winner of the Dennis Aigner prize for the best empirical paper published in the Journal of Econometrics

Pre-event Trends in the Panel Event-study Design (with Chris Hansen and Jesse Shapiro), *American Economic Review*, September 2019. **DOI**

WORKING
PAPERS

Identification through Sparsity in Factor Models: The ℓ_1-rotation criterion. **DOI**

On the Testability of the Anchor-words Assumption in Topic Models (with Shikun Ke, Dingyi Li, and Pepe Montiel Olea)

xtevent: Estimation and Visualization in the Linear Panel Event-Study Design (with Chris Hansen, Jorge Pérez Pérez, Jesse Shapiro, and Constantino Carreto)

Measuring Fairness in the US mortgage market (with Hadi Elzayn and Minchul Shin)

AFFILIATIONS	**Brown University**, Data Science Initiative, 2018
ACADEMIC CONFERENCES AND SEMINARS	**2024** (including scheduled) Banco de México, University of Bonn

2023
University of Cologne; Annual Meeting of the International Association for Applied Econometrics; Econometric Society European Summer Meeting; NBER/NSF Time Series Conference

2022
University of Connecticut; 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; Interagency Risk Quantification Forum (discussant)

2021
Federal Reserve Bank of New York; University of Geneva; Econometric Society European Meeting; New perspectives on Consumer Behavior in Credit and Payments Markets conference (discussant); Federal Reserve System Econometrics Meeting (discussant)

2020
Brown University; World Congress of the Econometric Society; Federal Reserve System Econometrics Meeting; The Society for Financial Econometrics seminar (discussant)

2019
University of Pennsylvania; Bundesbank; Annual Meeting of the International Association for Applied Econometrics; 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

FELLOWSHIPS AND AWARDS	**Dennis Aigner prize** (awarded to the best empirical paper published in the Journal of Econometrics), 2023 **George Borts Prize** (awarded annually to the best dissertation in Economics at Brown University), 2018
TEACHING	**Brown University**, Providence, RI, USA Big Data, Spring 2018

REFEREEING	American Economic Journal: Applied Economics • American Economic Review • American Economic Review: Insights • Annals of Statistics • Econometrica • Econometric Reviews • Econometric Theory • Health Economics • International Journal of Forecasting • Journal of Applied Econometrics • Journal of Business & Economic Statistics • Journal of Econometrics • Journal of Economic Dynamics and Control • Journal of Political Economy • Journal of Political Economy Microeconomics • Journal of Statistical Planning and Inference • Journal of the American Statistical Association • Quarterly Journal of Economics • The Review of Economics and Statistics • The Review of Economic Studies • ACM Conference on Economics and Computation
ADVISING	Le Xu, University of Pennsylvania, 2019. Placement: Shanghai Jiao Tong University