

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	
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	
PUBLICATIONS	Factor Models with Local Factors - Determining the Number of Relevant Factors <i>Journal of Econometrics</i> , forthcoming Pre-event Trends in the Panel Event-study Design (with Chris Hansen and Jesse Shapiro) <i>American Economic Review</i> , September 2019	
WORKING PAPERS	Identification through Sparsity in Factor Models Visualization, Identification, and Estimation in the Linear Panel Event Study Design (with Chris Hansen, Jorge Pérez Pérez, and Jesse Shapiro)	
AFFILIATIONS	Brown University , Data Science Initiative, 2018	
ACADEMIC CONFERENCES AND PRESENTATIONS	2021 (including scheduled) Federal Reserve Bank of New York, Econometric Society European Meeting 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
Stephen R. Ehrlich Fellowship, 2012-2013

REFEREEING

American Economic Review, American Economic Review: Insights, Econometric Theory, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, The Review of Economics and Statistics

ADVISING

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