## SNEHA AGRAWAL

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### **EDUCATION**

# New York University, PhD. Economics | M.Phil Economics

2015-21

- · Dissertation: Bank Lending Margins and The Exchange Rate Uncertainty Channel
- · Henry M. MacCracken Fellowship, GPA 3.8

Indian Statistical Institute, Delhi, M.Sc. Quantitative Economics, 91.5%

2013-15

· Rank 1. Gold Medalist

Shri Ram College of Commerce, Delhi University, B.A. Economics (Hons.), 87%

2010-13

· University Rank 1, Suniti Goyal Medal, Mitsubishi UFJ Scholarship

## PROFESSIONAL EXPERIENCE

## Federal Reserve Bank of New York, Visitor

2019-20

- · Co-authored 'Inflation and Output Dynamics: Assessing the strength of Network Effects' with Simon Gilchrist, NYU and Egon Zakrajšek, Fed Board and BIS
- · Analyzed a large panel data of narrowly defined US industries, using novel 'Dynamic Spacial Simultaneous Factor Regression Model' to estimate the Inflation-Output tradeoff in response to economic shocks. Explaining the recent attenuation in US inflation response due to greater global integration; Coding in R, Stata and Matlab.

# Reserve Bank of India, Intern

2018 (Summer)

- · Investigated RBI database to quantify the effects of Demonetization in India on the size of black economy. Characterized the set of equilibria using search theoretic techniques and data calibration; cited by Gita Gopinath et al, QJE 2020
- · Collaborated with the Deputy Governor of RBI to study the interaction between high share of non financial assets in Indian household portfolio and tax evasion incentives. Modeled its effect on financial asset and real estate prices on the margin.

### London School of Economics, Intern

2015 (Summer)

· Designed the Kuhn Tucker optimization problem to solve the model for the paper 'Incentives and de Soto effect' (QJE 2012). Collaborated with a team of 6 economists.

### Citibank N.A., Intern

2014 (Summer)

· Made the life insurance propensity model for branch banking base of Citibank, India using logistic regression and principal component analysis. Used econometric tools like bootstrapping, oversampling, intercept correction; coding in SAS.

# LEADERSHIP SKILLS

## Independent Instructor | Teaching Assistant

2015-20

· Taught plethora of courses: money & banking, intermediate macro, statistics, international trade. Class sizes: 100 students

## Organizer: NYU Macro Student Lunch

2018-19

· Organized 40 presentations 50 attendees each over 2 semester, with \$14,000 budget.

# Graduate Research Assistant

2017-18

· Diligently assisted for the JEP 2018 paper 'What Happened: Financial Factors in the Great Recession' for Prof. Simon Gilchrist and Prof. Mark Gertler, NYU, Promptly published in 1 year; big data analysis in Python.

### Team leader: Field Survey on 'Local Economic Effects of Thermal Power Plants'

2013

· Led a survey team of 40 students, to a village in Punjab and surveyed immigrant workers and households. Estimated the local economic effects of the ongoing construction of a thermal power plant near the village.

### TECHNICAL SKILLS

- · R, STATA, MATLAB, PYTHON, LATEX, SAS, Microsoft Office Suite
- · Panel Data Econometrics, Reduced form Causal Analysis, Machine Learning, Actuarial Science (CT 1,3,7)
- · Languages: English(native), Hindi(native), French(elementary)

# AWARDS AND ACHIEVEMENTS

· C.V. Starr NYU FAS Economics Graduate Student Travel Grant (2018) | Rank 1, Delhi School of Economics Entrance Examination (2013) | All India 3rd position, High School Final Examination, 1st in Delhi (2010) | Amul Vidya Bhushan Award, Best High School performance (2010) | Commerce Teacher's Association Award (2010) | Times NIE Student of the Year (2008-09)

## NETWORKING AND VOLUNTEERING SKILLS

- $\cdot$  Volunteer: NY Cares | Community Food Bank NJ : Assisted achilles kids, senior citizens, hospital patients. Helped with food distribution during COVID. Regularly tutor kids in need.
- · Presenter | Participant: Annual Conference on Economic Growth and Development, ISI Delhi (2018), Young Economists Symposium, Columbia University (2019), Princeton Initiative: Macro, Money and Finance, Princeton University (2017), NYU Search Theory Workshop (2016-19)