Mateo Velásquez-Giraldo, Ph.D.(c)

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Citizenship: Colombia (F1 Visa). Updated: September 14, 2023

Education

Since 2018 — **Ph.D. Economics** Johns Hopkins University.
Committee: Christopher D. Carroll, Nicholas W. Papageorge, Francesco Bianchi.
Fields: Household Finance, Behavioral Macroeconomics, Computational Economics.
Fellowships: *NBER Behavioral Macroeconomics, Federal Reserve Board of Governors.*

2017 – 2018 — **M.Sc. Economics** Universidad EAFIT. *Top of the class, Honors.*

2011 – 2016 — **B.Sc. Mathematical Engineering** Universidad EAFIT. *Top of the class, Honors.*

Research and Publications

Job Market Paper

- **M. Velásquez-Giraldo**, "Life-Cycle Portfolio Choices and Heterogeneous Stock Market Expectations."

Working Papers

- D. Barth, N. W. Papageorge, K. Thom, and **M. Velásquez-Giraldo**. "Genetic Endowments, Income Dynamics, and Wealth Accumulation Over the Lifecycle." National Bureau of Economic Research: 30350. (2022), preprint.

Work in Progress

- D. Barth, N. W. Papageorge, K. Thom, P. Rakheja, and **M. Velásquez-Giraldo**, "Using Subjective Beliefs Data to Characterize Heterogeneity: A Machine Learning Approach."
- C. D. Carroll, A. Lujan, A. Shanker, and **M. Velásquez-Giraldo**, "Portfolio Choice with Risky Housing."
- C. D. Carroll and **M. Velásquez-Giraldo**, "Fading Memory, Disagreement, and Asset Price Dynamics."

Pre-Ph.D. Publications

- **M. Velásquez-Giraldo**, G. Canavire-Bacarreza, and A. Lundberg, "Crime variability, peer effects, and economic inequality in social networks," *Journal of Economic Criminology*, 2023.
- **M. Velásquez-Giraldo**, G. Canavire-Bacarreza, K. P. Huynh, and D. T. Jacho-Chavez, "Flexible Estimation of Demand Systems: A Copula Approach," *Journal of Applied Econometrics*, 2018.
- S. I. Álvarez-Franco, D. A. Restrepo-Tobón, and **M. Velásquez-Giraldo**, "Medición del valor en riesgo de portafolios de renta fija usando modelos multifactoriales dinámicos de tasas de interés," *Estudios Gerenciales*, 2017.
- **M. Velásquez Giraldo**, J. C. Gutiérrez Betancur, and P. M. Almonacid Hurtado, "Calibración de parámetros de los modelos de tasas de interés NS y NSS para Colombia: una nota técnica," *Journal of Economics, Finance and Administrative Science*, 2016.
- **M. Velásquez-Giraldo** and D. Restrepo-Tobón, "Affine Term Structure Models: Forecasting the Yield Curve for Colombia," *Lecturas de Economía*, 2016.

Awards and Fellowships

Academic Fellowships

2023 **Federal Reserve Board of Governors—Summer Dissertation Fellowship.**
Three-month fellowship to work on my dissertation with the Macroeconomic and Quantitative Studies section.

2022-2024 **NBER Behavioral Macroeconomics Dissertation Fellowship**,
Alfred P. Sloan Foundation.
Stipend and research allowance in support of my dissertation"Beliefs, Stock Holding and Wealth Accumulation Throughout the Life Cycle." Financial award: $ 41,000. Awarded to 2 out of 29 applicants.

2018 **Johns Hopkins University Economics Ph.D. Fellowship**

2017 **"Young researchers" Fellowship**, Colombian Department of Science.
One-year academic fellowship. Awarded to 265 out of 2181 applicants.

Academic Awards

2023 **Clarence M. Guggenheimer Award**, Johns Hopkins University.
For outstanding performance in the Economics Ph.D. program.

Bruce Hamilton Research Seminar Award, Johns Hopkins University.
For the best performance in one of the Economics department's research seminars.

2020 **Eugenio and Patricia Castillo Award**, Johns Hopkins University.
For the best performance in the first two years of the Economics Ph.D. program.

2016 **Bachelor's Graduation Honors**, Mathematical Engineering, Universidad EAFIT.
Postgraduate scholarship, awarded to the best five graduates across all programs.

Medellín Investiga Award, Higher Education Agency, Medellin Town Hall.
For research achievements and academic merits during undergraduate studies.

2015 **Saber PRO Award**, Colombian National Ministry of Education.
For one of the highest scores in the national test "Saber PRO."

2011-2, 2012-1 **Undergrad. Honors Scholarship**, Mathematical engineering, Universidad EAFIT.
Tuition waiver awarded to the student with the highest GPA in each Bachelor's program.

Academic and Professional Experience

2020 **Research Assistant** to Christopher D. Carroll, Johns Hopkins University
Discrete-continuous dynamic optimization applied to models of portfolio allocation.

2019-2020 **Research Assistant** to Nicholas W. Papageorge, Johns Hopkins University
Design and estimation of heterogeneous agent models of saving and portfolio choices.

2017-2018 **Colciencias "Young Researchers" fellow**, Universidad EAFIT
Protected areas, economics of crime, network analysis, and demand estimation.

2016-2017 **Research Assistant** to Gustavo Canavire-Bacarreza, Universidad EAFIT
Program evaluation, spatial analysis.

2015-2016 **Quantitative Analysis Intern**, Proprietary Trading, Grupo Bancolombia
Fixed income and statistical arbitrage strategies, and code optimization.

Teaching, Representative, and Service Roles

Teaching Experience

- 2019-2021 **Macroeconomic Theory I (Ph.D.)**, TA to Christopher D. Carroll (JHU).
- 2019 **Statistical Inference (Ph.D.)**, TA to Lixiong Li (JHU).
- 2022 **Elements of Macroeconomics**, TA to Hellen Seshie-Nasser (JHU).
- 2021 **Debates in Macroeconomics**, TA to Joshua Feinman (JHU)
- **Parallel Computing Workshop, Econ. Dept.**, Instructor (JHU).
- 2017 **Program Evaluation (M.A.)**, TA to Gustavo Canavire-Bacarreza (EAFIT)

Refereeing

- *The Journal of Finance*.

Leadership and Service Roles

- 2020-2021 **Graduate Advisory Council** , Student Representative, Johns Hopkins University
- 2016-2017 **Mathematical Engineering B.Sc. Accreditation Committee**, Universidad EAFIT

Presentations and Events

Presentations

- 2023- JHU Macro Seminar, IAAE, Fed Board MA-Lunch, LACEA-LAMES, IEA World Congress, ASSA.
- 2022 Cherry Blossom Financial Education Institute, Behavioral Macroeconomics Workshop, NBER SI - Aging, LACEA-LAMES, JHU Macro Lunch.
- 2021 JHU Macro Lunch, JHU Macro Seminar, Econometric Society Summer School in Dynamic Structural Econometrics, LACEA-LAMES, Frontiers in Economic Analysis with Genetic Data, Poverty and Inequality Research Lab.

Courses

- 2019- Econometric Society Summer School in Dynamic Structural Econometrics (2021), Princeton Initiative: Macro, Money, and Finance (2020), Research Transparency and Reproducibility Training (2019).

Personal and Technical Skills

- **Languages:** English, Spanish, Portuguese (basic).
- **Programming languages.** *Advanced*: Python, R, Matlab. *Intermediate*: C++, Bash.
- **Other Software and Libraries:** Tensorflow, Pytorch, JAX, Git, LaTeX, Stata, QGIS.

References

Christopher D. Carroll, Ph.D.
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Broadus Mitchell Associate
Professor of Economics
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