Eric M. Aldrich

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Employment

Assistant Professor, University of California-Santa Cruz, Jul 2012 - Present.

Economist, Federal Reserve Bank of Atlanta, Aug 2010 - Aug 2012.

Instructor, Duke University, Jun 2007 - Aug 2008, Summer 2010.

Education

Ph.D. in Economics, Duke University, December 2011.

M.S. in Statistics, University of Washington, June 2005.

B.S. in Economics, Duke University, May 2002.

Publications

1. Aldrich, Eric M. (forthcoming), "GPU Computing in Economics", *Handbook of Computational Economics*, Vol. 3, eds. Judd, Kenneth L. and Schmedders, Karl, Elsevier, chap. 10.
2. Aldrich, Eric M. and A. Ronald Gallant (2011), "Habit, Long Run Risks, Prospect? A Statistical Inquiry.", *Journal of Financial Econometrics*, Vol. 9, No. 4, pp. 589-618.
3. Aldrich, Eric M., Jesús Fernández-Villaverde, A. Ronald Gallant and Juan F. Rubio-Ramírez (2011), "Tapping the Supercomputer Under Your Desk: Solving Dynamic Equilibrium Models with Graphics Processors", *Journal of Economic Dynamics and Control*, 35, pp. 386-393.
4. Gneiting, T., K. Larson, K. Westrick, M. G. Genton, and E. Aldrich (2006), "Calibrated Probabilistic Forecasting at the Stateline Wind Energy Center: The Regime-Switching Space-Time Method", *Journal of the American Statistical Association*, Vol. 101, 968-979.
5. Aldrich, Eric M., Peter Arcidiacono, and Jacob L. Vigor (2005), "Do People Value Racial Diversity? Evidence From Nielsen Ratings", *The B.E. Journal of Economic Analysis & Policy*: Vol. 5: Iss. 1 (Topics), Article 4.

Working Papers

1. Aldrich, Eric M. (2011), "Trading Volume in General Equilibrium with Complete Markets", Working paper, Department of Economics, Duke University, Durham, NC.
2. Aldrich, Eric M. and Howard Kung (2011), "Computational Methods for Production-Based Asset Pricing Models with Recursive Utility", Working paper, Department of Economics, Duke University, Durham, NC.
3. Aldrich, Eric M. (2005), "Alternative Estimators of Wavelet Variance", Master's Thesis, Department of Statistics, University of Washington, Seattle, WA.
4. Handcock, Mark S. and Eric M. Aldrich (2002), "Applying Relative Distribution Methods in R", Working Paper no. 27, Center for Statistics and the Social Sciences, University of Washington.

Awards

Gerald P. Dwyer Prize, Society for Nonlinear Dynamics and Econometrics, Mar 2011.

- Awarded top paper in Finance for "Computational Methods for Production-Based Asset Pricing Models with Recursive Utility".

Alix Family Graduate Fellowship, Duke University, Summer 2009.

2009 Student Travel Award, Business and Economic Statistics Section, American Statistical Association, Aug 2009.

Hubert M. Blalock Fellowship, Center for Statistics and the Social Sciences, University of Washington, Sep 2002 - Jun 2003.

Conference & Seminar Presentations

2012 Seminars: Federal Reserve Board of Governors, BYU Economics, BYU Finance, BlackRock, UC Santa Cruz Economics, Cal Poly Finance, Compass Lexecon, University of Washington Finance, Fundação Getulio Vargas (São Paulo), Research Affiliates, Johns Hopkins University Economics.

6th CSDA Conference on Computational and Financial Econometrics, Oviedo, Spain, Dec 2012.

Initiative for Computational Economics, University of Chicago, Chicago, IL, Aug 2012.

Society for Economic Dynamics Annual Meeting, Limassol, Cyprus, Jun 2012.

18th International Conference on Computing in Economics and Finance, Prague, Czech Republic, Jun 2012.

20th Symposium of the Society for Nonlinear Dynamics and Econometrics, Istanbul Bilgi University, Istanbul, Turkey, Apr 2012.

Zurich Initiative for Computational Economics, University of Zurich, Zurich, Switzerland, Sep 2011.

Initiative for Computational Economics, University of Chicago, Chicago, IL, Jul 2011.

19th Symposium of the Society for Nonlinear Dynamics and Econometrics, George Washington University, Washington, D.C, Mar 2011.

2009 Joint Statistical Meetings, Washington, D.C., Aug 2009.

14th International Conference on Computing in Economics and Finance, University of Sorbonne, Paris, France, Jun 2008.