Francis J. DiTraglia

CONTACT INFORMATION

    Department of Economics   Webpage: http://www.ditraglia.com
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FIELDS OF SPECIALIZATION

    Econometrics, Empirical Finance, Experimental Economics

ACADEMIC POSITIONS

    Assistant Professor of Economics, University of Pennsylvania, Philadelphia PA, 2013–Present

    Lecturer in Economics, University of Pennsylvania, Philadelphia PA, 2012–2013

RESEARCH CENTER AFFILIATIONS

    Warren Center for Network and Data Science, 2013–Present

EDUCATION

    Ph.D., Economics, Cambridge University, Cambridge, U.K., 2013

    M.A., Economics, University of California San Diego, La Jolla, CA, 2009

    M.Sc., Statistics, University of St Andrews, St Andrews, U.K., 2007

    B.A., Economics and Mathematics, College of William & Mary, Williamsburg, VA, 2006

GRANTS AND AWARDS

    Penn Undergraduate Research Mentorship Award, 2015

    Amazon Web Services in Education Grant, 2015

    Kravis Award for Outstanding Undergraduate Teaching in Economics, 2014

    Cambridge International Scholarship, 2009–2012

    Humane Studies Fellowship, 2009–2012

    PSI Prize (Best Performance in Statistics MSc), St Andrews, 2007

    Rotary Ambassadorial Scholarship, St Andrews, 2006–2007

    Lord Botetourt Medal, William & Mary, 2006

    Cissy Patterson Prize in Mathematics, William & Mary, 2006

    Class of 1940 Scholarship, William & Mary, 2004–2006

PUBLICATIONS

    Portfolio Selection: An Extreme Value Approach (with Jeffrey Gerlach), *Journal of Banking and Finance*, 2013, 37 (2), pp. 305–323.

    Measuring Altruism in a Public Goods Experiment: A Comparison of U.S. and Czech Subjects, (with Lisa Anderson and Jeffrey Gerlach), *Experimental Economics*, 2011, 14 (3), pp. 426–437.

    Yes, Wall Street, There is a January Effect: Evidence from Laboratory Auctions, (with Lisa Anderson and Jeffrey Gerlach), *Journal of Behavioral Finance*, 2007, 8 (1), pp. 1–8.

WORKS IN PROGRESS

A Framework for Eliciting, Incorporating, and Disciplining Identification Beliefs in Linear Models (with Camilo Garcia-Jimeno)

Estimating the Effects of Online Discussions on Student Performance (with Aislinn Bohren and Petra Todd)

High-Dimensional Sparse Bayesian Variable Selection (with Sid Chib)

A Frequentist Approach to Covariate Choice in Treatment Assignment Problems (with Debopam Bhattacharya)

A Generalized Focused Information Criterion for GMM Model and Moment Selection.

Using Invalid Instruments on Purpose: Focused Moment Selection and Averaging for GMM

TEACHING

UPenn: Advanced Econometrics (Grad), Statistics for Economists (Undergrad)

GRADUATE ADVISING

Committee Member: Lorenzo Braccini (2015 – Bank of Italy), Minchul Shin (2015 – University of Illinois Urbana-Champaign), Laura Liu (expected 2016)

PROFESSIONAL ACTIVITIES

Refereeing:	Biometrika, Econometric Reviews, International Economic Review, International Review of Economics and Finance, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Multivariate Analysis, Journal of Statistical Planning and Inference, Quantitative Economics
Workshops Organized:	"Big Data and Open Science with R" (Warren Center, November 2014)

SEMINARS AND CONFERENCE PRESENTATIONS

2014–2015:	Warren Center Symposium, Brown, Rutgers, NSF-NBER Seminar on Bayesian Inference in Econometrics and Statistics
2013–2014:	Tilburg University, Tinbergen Institute, Midwest Econometrics Group Meetings, Econometric Society Latin American Econometrics Workshop
2012-2013:	Columbia University, University of Wisconsin Madison, Econometric Society North American Summer Meetings (USC)
2011-2012:	George Washington University, University of Pennsylvania, CREATES (Aarhus University), University of St Andrews, Oxford University, Oxford-Man Institute, Queen Mary University of London, University of Vienna.
2010–2011:	Cambridge University, Econometric Society European Summer Meeting (University of Oslo).
2009–2010:	Oxford-Man Institute, Cambridge University.