Francis J. DiTraglia

Contact Information

Department of Economics
University of Pennsylvania
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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, Phi Beta Kappa, *summa cum laude*,
College of William & Mary, Williamsburg, VA, 2006

Awards

Kravis Award for Outstanding Undergraduate Teaching in Economics, 2014

Cambridge International Scholarship, 2009–2012

Rotary Ambassadorial Scholarship, St Andrews, 2006–2007

Lord Botetourt Medal (equivalent of valedictorian), William & Mary, 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.

Working Papers

On Mis-measured Binary Regressors: New Results and Some Comments on the Literature (with Camilo Garcia-Jimeno)

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

Using Invalid Instruments on Purpose: Focused Moment Selection and Averaging for GMM (Revised & Resubmitted, *Journal of Econometrics*)

A Generalized Focused Information Criterion for GMM with Applications to Panel Data Models (with Minsu Chang)

Works in Progress

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

A Bayesian Search for Asset Pricing Factors: a Sparse, Sequential Perspective (with Sid Chib)

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 (in progress)

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:	"High-Dimensional Econometrics and Statistics" (Warren Center, Oct. 2015), "Big Data and Open Science with R" (Warren Center, Nov. 2014)

Seminars and Conference Presentations

2015–2016:	Midwest Econometrics Group Meetings, Chicago Booth, Princeton, Penn State, Greater New York Area Econometrics Colloquium, International Society for Bayesian Analysis World Meeting
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, Econometric Society European Summer Meeting (Oslo)