Francis J. DiTraglia

Contact Information

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Academic Positions

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

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

Other Affiliations

Visiting Researcher, Philadelphia Federal Reserve Bank, April–December 2016

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

Publications

Using Invalid Instruments on Purpose: Focused Moment Selection and Averaging for GMM
Journal of Econometrics, Forthcoming.

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)

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)

Which Factors Matter Jointly? A Bayesian Approach (with Sid Chib and Irina Pimenova)

Grants

University Research Foundation Award – "A Framework for Eliciting, Incorporating and Disciplining Identification Beliefs in Linear Models," Spring 2016 – Spring 2017

School of Arts and Sciences Research Opportunity Grant – "A Framework for Eliciting, Incorporating and Disciplining Identification Beliefs in Linear Models," Spring 2016 – Spring 2017

PURM Program Grant – "Estimating the Effects of Online Discussions," Summer 2015

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

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), Marjorie Rutherford (in progress)

Professional Activities

Refereeing: Biometrika, Econometric Reviews, Econometrica, the Econometrics Journal, 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

2016–2017: Rice, Oxford, Cambridge, UCL, Manchester, CEMFI, Econometric Society Latin American Meeting (invited speaker)

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 of Pennsylvania, CREATES (Aarhus), St Andrews, Oxford, Oxford-Man Institute, Queen Mary University of London, University of Vienna, Econometric Society European Summer Meeting (Oslo)