

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, College of William & Mary, Williamsburg, VA, 2006

GRANTS AND AWARDS

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

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

Reconciling Measurement Error and Instrument Invalidity (with Camilo Garcia-Jimeno)

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 (expected 2015), Minchul Shin (expected 2015), 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 CONFERENCES

2014–2015: Rutgers, Brown

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.