### **David Childers**

Assistant Professor of Economics
Carnegie Mellon University
Tepper School of Business

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Citizenship: United States

#### **Fields of Concentration:**

Econometrics
Macroeconomics
Computational Economics

#### **Degrees:**

Ph.D., Economics, Yale University, 2016

Dissertation Title: Computational Methods for Economic Models with Function-Valued States

Committee: Peter C.B. Phillips, Anthony A. Smith, Jr., Costas Arkolakis

M.Phil., Economics, Yale University, 2013 M.A., Economics, Yale University, 2011

B.S.F.S. International Economics Summa Cum Laude Georgetown University, 2009

# Fellowships, Honors and Awards:

University Dissertation Fellowship, Yale University 2014 Kent T. Healy Fellowship, Yale University, 2013-2014 Cowles Foundation Fellowship, 2009-2013 Doctoral Fellowship, Yale University 2009-2015 William F. Notz Medal, Georgetown University, 2009

# **Teaching:**

Econometrics II (73-374) (Fall 2016-2020) Econometrics I (PhD) (47-811) (Fall 2017-2020) Computational Methods for Economics (47-805) (Spring 2018-2021) Forecasting for Economics and Business (Spring 2019-2021)

### Work Experience:

Research Assistant to David Atkin, Fall 2011 Research Assistant to Nancy Qian, Summer 2010

#### **PhD Students Advised:**

Eungsik Kim (committee member) (PhD 2019) Wenting Yu (committee member) (PhD 2020) Jiayi Li (committee member) (PhD 2020) Bill Bednar (committee member) (PhD Expected 2021) Xuege Zhang (committee member) (PhD Expected 2022)

# **Working Papers:**

"Solution of Rational Expectations Models with Function Valued States" (Revise and Resubmit, Econometrica)

"Automated Solution of Heterogeneous Agent Models"

"Perturbation Methods for Incomplete Markets Economies" with Keshav Dogra

"Estimating Treatment Effects with Observed Confounders and Mediators" with Shantanu Gupta and Zachary Lipton

#### In Progress:

"Estimating Distributional Responses to Macroeconomic Shocks" with Ross Doppelt

"Solving III-Posed Function-Valued Rational Expectations Models"

"Differentiable State Space Models with Applications to Estimation using Hamiltonian Monte-Carlo" with Jesús Fernández-Villaverde, Jesse Perla, Chris Rackauckas, and Peifan Wu

"Causal Inference with Selective Revelation" with Shantanu Gupta and Zachary Lipton

#### **Referee Service:**

Journal of Econometrics, Journal of Applied Econometrics, Bulletin of Economic Research, Macroeconomic Dynamics, Operations Research, Econometrica, Management Science

# **Presentations:**

2016: University of Illinois Urbana-Champaign, Carnegie Mellon University, UC San Diego, Chicago Fed Computational Conference, Society for Economic Dynamics, Stanford Institute for Theoretical Economics 'Computational Methods for Dynamic Economies and Games', University of Pennsylvania

2017: Indiana University, Federal Reserve Bank of New York

2018: Midwest Macro

2019: Society for Economic Dynamics, New York University, Boston University, Barcelona GSE Summer Forum Workshop in 'Machine Learning for Economics'

2020: American Economic Association, University of British Columbia

2021: China International Conference on Macroeconomics, Society for Economic Dynamics

# Languages:

English (native), Spanish, Mandarin (basic)