

ACADEMICS

THE UNIVERSITY OF CHICAGO BOOTH SCHOOL OF BUSINESS, ECONOMETRICS AND STATISTICS Postdoctoral Scholar Interests: <i>causal inference, randomizations, networks, machine learning, applications of statistics</i>	2018 - PRESENT
THE UNIVERSITY OF TEXAS AT AUSTIN MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP Graduate Research Assistant	2013 - 2018
WESLEYAN UNIVERSITY MATHEMATICS AND PHYSICS DEPARTMENTS Teaching Assistant	2009 - 2011
THE UNIVERSITY OF CALIFORNIA, LOS ANGELES INSTITUTE FOR PURE AND APPLIED MATH Researcher	SUMMER 2010
MAX PLANCK INSTITUTE, GÖTTINGEN, GERMANY DYNAMICS AND SELF-ORGANIZATION Researcher	SUMMER 2009

EDUCATION

THE UNIVERSITY OF TEXAS AT AUSTIN MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP PH.D., Statistics Topics: <i>causal inference, Bayesian modeling, applications of statistics</i>	2018
THE UNIVERSITY OF TEXAS AT AUSTIN MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP M.S., Statistics	2015
WESLEYAN UNIVERSITY HONORS IN MATHEMATICS, PHI BETA KAPPA B.A., Mathematics and Physics	2011

PUBLICATIONS

- Fisher meets BART: Integrating Causal Machine Learning and Randomization Tests*
DAVID PUELZ AND PANOS TOULIS
IN PREPARATION (2020)
- Estimating Displacement Effects of a Hot Spot Policing Intervention in Medellin, Colombia*
GUILLAUME BASSE, AVI FELLER, DONALD GREEN, DAVID PUELZ, AND PANOS TOULIS
IN PREPARATION (2020)

A Symmetric Prior for Multinomial Probit Models

LANE BURGETTE, DAVID PUELZ, AND P. RICHARD HAHN

SUBMITTED (2020)

[\[arXiv:1912.10334\]](https://arxiv.org/abs/1912.10334)

Monotonic Effects of Characteristics on Returns

JARED FISHER, DAVID PUELZ, AND CARLOS CARVALHO

REVISION (2020)

[\[SSRN:3212934\]](https://ssrn.com/abstract=3212934)

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference

DAVID PUELZ, PANOS TOULIS, GUILLAUME BASSE, AND AVI FELLER

SUBMITTED (2019)

[\[arXiv:1910.10862\]](https://arxiv.org/abs/1910.10862)

Financial Literacy and Economic Outcomes

DAVID PUELZ AND ROBERT PUELZ

SUBMITTED (2019)

[\[SSRN:3302978\]](https://ssrn.com/abstract=3302978)

Portfolio Selection for Individual Passive Investing

DAVID PUELZ, P. RICHARD HAHN, AND CARLOS CARVALHO

APPLIED STOCHASTIC MODELS IN BUSINESS AND INDUSTRY (2019)

[\[SSRN:2995484\]](https://ssrn.com/abstract=2995484)

Regularization and Confounding in Linear Regression for Treatment Effect Estimation

P. RICHARD HAHN, CARLOS CARVALHO, DAVID PUELZ, AND JINGYU HE

BAYESIAN ANALYSIS 13 (2018). NO 1

[\[link to journal\]](#)

Variable Selection in Seemingly Unrelated Regressions with Random Predictors

DAVID PUELZ, P. RICHARD HAHN, AND CARLOS M. CARVALHO

BAYESIAN ANALYSIS 12 (2017). NO 4

[\[link to journal\]](#)

Optimal ETF Selection for Passive Investing

DAVID PUELZ, P. RICHARD HAHN, AND CARLOS CARVALHO

WORKING PAPER

[\[arXiv:1510.03385\]](https://arxiv.org/abs/1510.03385)

PRESENTATIONS

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference

DESIGN AND ANALYSIS OF EXPERIMENTS — UNIVERSITY OF TENNESSEE, KNOXVILLE

KNOXVILLE, TN — OCTOBER 2019

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference

ADVANCES WITH FIELD EXPERIMENTS — UNIVERSITY OF CHICAGO

CHICAGO, IL — SEPTEMBER 2019

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference (Poster)

*Best Poster prize winner

SOCIETY FOR POLITICAL METHODOLOGY ANNUAL MEETING — MIT

CAMBRIDGE, MA — JULY 2019

Monotonic Effects of Characteristics on Returns
EASTERN ASIA ISBA CONFERENCE — KOBE UNIVERSITY
KOBE, JP — JULY 2019

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference
ECONOMICS WORKSHOP — KEIO UNIVERSITY
TOKYO, JP — JULY 2019

Monotonic Effects of Characteristics on Returns
SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS — BROWN UNIVERSITY
PROVIDENCE, RI — MAY 2019

Randomization Tests of Causal Effects Under General Interference
ATLANTIC CAUSAL INFERENCE CONFERENCE — MCGILL UNIVERSITY
MONTREAL, CA — MAY 2019

Randomization Tests of Causal Effects Under General Interference
INTERNATIONAL CONFERENCE ON DESIGN OF EXPERIMENTS — UNIVERSITY OF MEMPHIS
MEMPHIS, TN — MAY 2019

Randomization Tests of Causal Effects Under General Interference
CHICAGO BOOTH ECONOMETRICS AND STATISTICS SEMINAR
CHICAGO, IL — FEBRUARY 2019

Monotonic Effects of Characteristics on Returns
CHICAGO BOOTH RESEARCH WORKSHOP
CHICAGO, IL — DECEMBER 2018

Utility-based Feature Selection for Econometrics
INTERNATIONAL SOCIETY FOR BAYESIAN ANALYSIS WORLD MEETING
EDINBURGH, UK — JUNE 2018

Posterior Summarization
UNIVERSITY OF NOTRE DAME MENDOZA SCHOOL OF BUSINESS
SOUTH BEND, IN — NOVEMBER 2017

Utility-based Feature Selection for Finance and Econometrics
IROM PHD SEMINAR. UNIVERSITY OF TEXAS.
AUSTIN, TX — NOVEMBER 2017

Regret-based Selection
INFORMS ANNUAL MEETING
HOUSTON, TX — OCTOBER 2017

Sparse Dynamic Portfolio Selection
JOINT STATISTICAL MEETINGS
BALTIMORE, MD — AUGUST 2017

Sparse Dynamic Portfolio Selection
INFORMS ADVANCES IN DECISION ANALYSIS
AUSTIN, TX — JUNE 2017

Regret-based Selection

SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS — WASHINGTON UNIVERSITY
ST. LOUIS, MO — MAY 2017

Penalized Utility Estimators in Finance

IROM DEPARTMENT SYMPOSIUM. UNIVERSITY OF TEXAS
AUSTIN, TX — FEBRUARY 2017

Posterior Summarization in Finance

IROM PHD SEMINAR. UNIVERSITY OF TEXAS
AUSTIN, TX — NOVEMBER 2016

Sparse Mean-Variance Portfolios

JOINT STATISTICAL MEETINGS
CHICAGO, IL — AUGUST 2016

Penalized Utility Estimators in Finance

INTERNATIONAL SOCIETY FOR BAYESIAN ANALYSIS WORLD MEETING
SARDINIA, ITALY — JUNE 2016

Penalized Utility Estimators in Finance

SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS — UNIVERSITY OF PENNSYLVANIA
PHILADELPHIA, PA — APRIL 2016

Sparse ETF Investing

IROM PHD SEMINAR. UNIVERSITY OF TEXAS
AUSTIN, TX — MARCH 2016

Penalized Utility Estimators in Finance

GOLDMAN SACHS & CO
NEW YORK CITY, NY — FEBRUARY 2016

The ETF Tangency Portfolio

SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS — WASHINGTON UNIVERSITY
ST. LOUIS, MO — MAY 2015

HONORS

GRADUATE CONTINUING FELLOWSHIP

UNIVERSITY OF TEXAS GRADUATE SCHOOL — 2017 - 2018

PROFESSIONAL DEVELOPMENT AWARD

UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS — 2015 - 2016

DEAN'S FELLOWSHIP

UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS — 2013 - 2018

BONHAM FELLOWSHIP

UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS — 2014

JASTROW FELLOWSHIP

UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS — 2013

RAE SHORTT PRIZE (EXCELLENCE IN MATHEMATICS)
WESLEYAN UNIVERSITY — 2010

ROBERTSON PRIZE (OUTSTANDING SOPHOMORE IN MATHEMATICS)
WESLEYAN UNIVERSITY — 2009

SERVICE

REFEREE FOR: Annals of Applied Statistics, Journal of Business and Economic Statistics, Neural Computing and Applications.

EMPLOYMENT

I-360, LLC DATA SCIENCE TEAM Part-time Econometric Consulting	2018 - PRESENT
GOLDMAN SACHS & CO. INVESTMENT MANAGEMENT DIVISION Analyst	2011 - 2012