

## EXPERIENCE

THE UNIVERSITY OF CHICAGO, Chicago, IL  
Booth School of Business, Econometrics and Statistics  
*Postdoctoral Scholar*

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, TX  
McCombs School of Business, Statistics Group  
*Graduate Research Assistant* — 2013 - 2018

GOLDMAN SACHS & CO., New York City, NY  
Investment Management Division  
*Analyst* — 2011-2012

WESLEYAN UNIVERSITY, Middletown, CT  
Mathematics and Physics Departments  
*Teaching Assistant* — 2009 - 2011

THE UNIVERSITY OF CALIFORNIA, LOS ANGELES, Los Angeles, CA  
Institute for Pure and Applied Math  
*Research Consultant* — Summer 2010

MAX PLANCK INSTITUTE, Göttingen, Germany  
Dynamics and Self-organization  
*Researcher* — Summer 2009

## EDUCATION

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, Texas  
McCombs School of Business, Statistics Group  
**Ph.D.**, Statistics — 2018  
Advisor: Carlos Carvalho  
Thesis: *Regularization in Econometrics and Finance*

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, Texas  
McCombs School of Business, Statistics Group  
**M.S.**, Statistics — 2015

WESLEYAN UNIVERSITY, Middletown, Connecticut  
**B.A.**, Mathematics and Physics — 2011  
Honors in Mathematics, Phi Beta Kappa

## PUBLICATIONS

*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

*Variable Selection in Seemingly Unrelated Regressions with Random Predictors*  
David Puelz, P. Richard Hahn, and Carlos M. Carvalho  
BAYESIAN ANALYSIS 12 (2017). No 4

*Portfolio Selection for Individual Passive Investing*  
David Puelz, P. Richard Hahn, and Carlos Carvalho  
Submitted (2018)

*Monotonic Effects of Characteristics on Returns*  
Jared Fisher, David Puelz, and Carlos Carvalho  
Submitted (2018)

*Randomization Inference and Optimal Test Statistic Combination*

David Puelz, Panos Toulis, and Connor Dowd

Working paper

*Randomization Inference with Network Effects - A Case Study of Crime in Medellin*

David Puelz and Panos Toulis

Working paper

*Financial Literacy and Economic Outcomes*

David Puelz and Robert Puelz

Working paper

*Active Alphas from Passive Benchmarks*

David Puelz, Pedro Saffi, and Carlos Carvalho

Working paper

*Optimal ETF Selection for Passive Investing*

David Puelz, P. Richard Hahn, and Carlos Carvalho

Working paper

## PRESENTATIONS

*Monotonic Effects of Characteristics on Returns*

THE UNIVERSITY OF CHICAGO BOOTH SCHOOL OF BUSINESS - 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