DAVID PUELZ

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ACADEMICS

THE UNIVERSITY OF CHICAGO — 2018 - PRESENT
BOOTH SCHOOL OF BUSINESS, ECONOMETRICS AND STATISTICS
Postdoctoral Scholar
Interests: *causal inference, randomizations, networks, machine learning, applications of statistics*

THE UNIVERSITY OF TEXAS AT AUSTIN — 2013 - 2018
MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP
Graduate Research Assistant

WESLEYAN UNIVERSITY — 2009 - 2011
MATHEMATICS AND PHYSICS DEPARTMENTS
Teaching Assistant

THE UNIVERSITY OF CALIFORNIA, LOS ANGELES — SUMMER 2010
INSTITUTE FOR PURE AND APPLIED MATH
Researcher

MAX PLANCK INSTITUTE, GÖTTINGEN, GERMANY — SUMMER 2009
DYNAMICS AND SELF-ORGANIZATION
Researcher

EDUCATION

THE UNIVERSITY OF TEXAS AT AUSTIN — 2018
MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP
PH.D., Statistics
Topics: *causal inference, Bayesian modeling, applications of statistics*

THE UNIVERSITY OF TEXAS AT AUSTIN — 2015
MCCOMBS SCHOOL OF BUSINESS, STATISTICS GROUP
M.S., Statistics

WESLEYAN UNIVERSITY — 2011
HONORS IN MATHEMATICS, PHI BETA KAPPA
B.A., Mathematics and Physics

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 Medellín, 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]

Monotonic Effects of Characteristics on Returns
JARED FISHER, DAVID PUELZ, AND CARLOS CARVALHO
REVISION (2020)
[SSRN: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]

Financial Literacy and Economic Outcomes
DAVID PUELZ AND ROBERT PUELZ
SUBMITTED (2019)
[SSRN: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]

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]

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 — 2018 - PRESENT
DATA SCIENCE TEAM
Part-time Econometric Consulting

GOLDMAN SACHS & CO. — 2011 - 2012
INVESTMENT MANAGEMENT DIVISION
Analyst