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Gary Cornwall

Senior Research Economist

Personal Website
github.com/grycrnwl
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EDUCATION

Ph.D., Economics <i>University of Cincinnati - Lindner College of Business</i>	2017
M.A., Economics <i>University of Cincinnati - Lindner College of Business</i>	2012
B.A., Economics <i>University of Cincinnati - Lindner College of Business</i>	2010

POSITIONS

Senior Research Economist <i>Bureau of Economic Analysis</i>	Aug 2017 — Present <i>Washington, DC</i>
Adjunct Professor of Economics <i>George Washington University</i>	Jan 2020 — Present <i>Washington, DC</i>
Testing and Reporting Specialist <i>Fidelity Investments</i>	Mar 2005 — Jan 2014 <i>Covington, KY</i>

SKILLS

Research Interests	Bayesian/Spatial Econometrics, Causal Inference, Time Series and Forecasting, Hypothesis Testing, Machine Learning, Urban/Real Estate Economics, Large Language Models
Computing	R - tidyverse, ggplot, plotly, caret, XGboost, data.table, arrow Python - numpy, pandas, scikit-learn, matplotlib Matlab, Julia, ArcGIS, Git

PUBLICATIONS

- Cornwall, G., Gindelsky, M. "Nowcasting Distributional National Accounts for the United States: A Machine Learning Approach" *Forthcoming: American Economic Association Papers and Proceedings*
- Cornwall, Gary, and Beau Sauley. "Indirect effects and causal inference: reconsidering regression discontinuity." *Journal of Spatial Econometrics*, 2.1 (2021): 1-28.
- Chen, Jeffrey C., Edward A. Rubin, and Gary J. Cornwall. Data Science for Public Policy. *Springer International Publishing*, 2021.
- Cornwall, Gary J., et al. "Predictive Testing for Granger Causality via Posterior Simulation and Cross-validation." *Topics in Identification, Limited Dependent Variables, Partial Observability, Experimentation, and Flexible Modeling: Part A (Advances in Econometrics 40)*, (2019): 275-292.
- Strawn JR, Mills JA, Cornwall GJ, Mossman SA, Varney ST, Brooks KR, Croarkin PE. "Buspirone in Children and Adolescents with Anxiety: A Review and Bayesian Analysis of Abandoned Randomized Controlled Trials." *Journal of Child and Adolescent Psychopharmacology*, 28.1 (2018): 2-9.
- Cornwall, G., Parent, O. "Embracing heterogeneity: the spatial autoregressive mixture model", *Regional Science and Urban Economics*, 64 (2017): 148-161.
- Strawn JR, Dobson ET, Mills JA, Cornwall GJ, Sakolsky D, Birmaher B, Compton SN, Piacentini J, McCracken JT, Ginsburg GS, Kendall PC, Walkup JT, Albano AM, Rynn MA. "Placebo Response in Pediatric Anxiety Disorders: Results from the Child/Adolescent Anxiety Multimodal Study (CAMS)." *Journal of Child and Adolescent Psychopharmacology*, 27.6 (2017): 501-508.
- Cornwall G., Kim C., & Parent O. "At the frontier between local and global interactions", *Regional Research Frontiers Volume II (Springer, Edited by Randall Jackson and Peter Schaeffer)*, (2017).

CURRENT PROJECTS AND WORKING PAPERS

1. It's the Smell: How Resolving Uncertainty about Local Disamenities Affects the Housing Market
Revise and Resubmit: With Jeff Chen and Scott Wentland
2. For What It's Worth: Measuring Land Value in the Era of Big Data
With Scott Wentland and Jeremy Moulton
3. Roots from Trees – A Machine Learning Approach to Unit Root Detection
With Jeff Chen and Beau Sauley
4. The Dark Side of the Moon: Searching for the Other Half of Seasonality
With Jeff Chen
5. When the Levy Breaks: How Failing Renewal School Levies Impacts Housing Prices
With Jeremy Moulton, Beau Sauley, and Scott Wentland
6. Monetary Policy and the Housing Market: Evidence from National Microdata
With Jeremy Moulton and Scott Wentland
7. Segment Reporting and Financial Statement Comparability: An Examination of Privately Reported Industry Data and Publicly Reported Segment Data
With Matthew Cobabe, Bret Johnson, Kelly Wentland, and Scott Wentland
8. The Seasons They Are A-Changin': Fifty Years of Definitions and a Way Forward
With Carter Bryson
9. Aggregation Bias and Input-Output Regionalization: Detail or Accuracy?
With Randall Jackson and Caroline Welter

INVITED SEMINARS

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| "Nowcasting Distributional National Accounts for the United States: A Machine Learning Approach" | 2024 |
| George Washington University | |
| "Testing A Hypothesis With Multiple Statistics: A Copula Based Approach" | 2024 |
| Murray State University | |
| "For What It's Worth: Measuring Land Value in the Era of Big Data" | 2023 |
| Federal Housing Finance Agency Seminar Series | |
| United States Department of Agriculture Seminar Series | 2023 |
| University of Cambridge | 2022 |
| "Roots from Trees - A Machine Learning Approach to Unit Root Detection" | 2021 |
| University of Auckland | |
| "The Dark Side of the Moon: Searching for the Other Half of Seasonality" | 2020 |
| University at Albany | |
| George Washington University | 2020 |

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SELECTED CONFERENCE PRESENTATIONS

"Nowcasting Distributional National Accounts for the United States: A Machine Learning Approach"	2025
American Economic Association (<i>Selected for Papers and Proceedings</i>)	
"When the Levy Breaks: How Failing Renewal School Levies Impacts Housing Prices"	2025
American Economic Association	
"Monetary Policy and the Housing Market: Evidence from National Microdata"	2024
American Real Estate Society Annual Meeting	
Society of Government Economists Annual Meeting	2024
"For What It's Worth: Measuring Land Value in the Era of Big Data"	
American Real Estate and Urban Economics Association National Conference	2023
Allied Social Sciences Association	2022
North American Regional Sciences Conference	2021
"It's the Smell: How Resolving Uncertainty about Local Disamenities Affects the Housing Market"	
American Real Estate Society Annual Meeting	2023
North American Meeting of the Urban Economics Association	2022
"The Dark Side of the Moon: Searching for the Other Half of Seasonality"	
Joint Statistical Meetings	2022
Midwest Econometrics Group	2019