SHREEYESH MENON

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PROFILE

I am a 4th year PhD student at UT Austin interested in monetary economics. I like to model how central banks and private agents learn in an economy and what general equilibrium consequences it has.

EDUCATION

University of Texas at Austin — PhD, Economics (2020-ongoing)
University of New South Wales, Sydney — M.Phil, Economics (2018-2020)
Indian Institute of Technology, Bombay — B.Tech, Engineering (2013-2017)

SKILLS

MATLAB, Python and Julia

RESEARCH INTERESTS

Time Series Analysis, State-space modeling, Statistical Learning, Reinforcement Learning

TEACHING

Teaching Assistant, Intro to Microeconomics - Fall 2020
Teaching Assistant, Intro to Macroeconomics - Spring 2021
Teaching Assistant, Urban Economics - Fall 2021
Teaching Assistant, Python, Big Data and Data Analysis - Spring 2022
Teaching Assistant, Python, Big Data and Data Analysis - Fall 2023

RESEARCH PROJECTS

Post-COVID Inflation and Central Bank Beliefs - Working Paper 2023
Using a model of constant-gain learning for Fed, I propose a model in which the Fed learns about the persistence of post-COVID inflation. I find that initially the perceived persistence is low but rises as inflation remains elevated. I also find that under full-information, the Fed would have raised rates about 50 basis points higher and about 3 months sooner than under learning.

The FOMC Minutes effect - Working Paper 2022
Using a model of Diagnostic Expectations, I find that the financial markets overreact to forward guidance information present in the Federal Open Market Committee (FOMC) announcements and subsequently corrects when the corresponding minutes are released. Such an effect is not observed for information about the current rates.