

Teaching Statement

NB: individual teaching evaluations available [here](#).

Teaching Assistant Experience I have worked as Teaching Assistant for first and second year PhD courses at the European University Institute – time series econometrics (x3) , firm dynamics (x1), holding exercise classes, office hours, and grading problem sets.

The time series problem sets featured both theoretical work as well as programming in Matlab for estimation. The firm dynamics problem sets were a combination of solving dynamic firm problems and some estimation via simulated method of moments. I was also Stata teaching assistant for a Florence School of Banking course on macro-finance. I think this experience would help me succeed in the role’s teaching component and inform how I would teach similar content myself.

Teaching Approach my approach to teaching PhD-level TA sessions has been a mix of on-the-board derivations to solve problem sets during classes, combined with a detailed typed solution sheet, giving students the chance to review material at their own pace at a time of their choosing, and highlighting common areas of difficulty. I have seen my job as providing core intuition for results that can at times be quite abstract. I try to stimulate questions from the class with rhetorical questions at each step, but I try not to “cold call” on anyone to give an answer. Where possible I like to include graphics to help with intuition.

When reviewing my code in class for time series estimation or solving dynamic models I try to describe in words the broad steps involved, and then work through the code blocks to highlight how to practically implement each part, but mostly with a focus on any coding “tricks” I’ve used or common areas for bugs and traps. Usually there is high heterogeneity in coding experience which I try to keep in mind. Students are strongly encouraged to collaborate in small groups with problem sets.

Course Suggestions At the undergraduate level I would be most comfortable teaching core and elective courses on the econometrics and macro streams. In particular, time series and panel data econometrics, with theory and practical applications in real data (Stata for panel data, Matlab/Julia for time series, for example).

At the graduate level, I remain flexible to the needs of the department, and would be interested in

teaching courses close to my research interests (e.g. firm dynamics and investment, price-setting and inflation, macro policy, labour markets and search). Suggested graduate topics courses drawing on my research interests:

(1) *modern difference-in-differences methods for causal inference* focusing on large advances in the last few years e.g. relating to staggered treatments with treatment effect heterogeneity and relevant robust estimators.

(2) *firm dynamics*, both workhorse models of firm investment and hiring/firing decisions with irreversible investments, convex and nonconvex adjustment costs, and applied data work with simulated method of moments or constructing firm responses to shocks using local projections in data such as Compustat.