

# YATHEESAN J. SELVAKUMAR

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## EDUCATION

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### DOCTORAL STUDIES

**New York University** 2019 –  
Ph.D., Economics

### PRIOR EDUCATION

**King's College London** 2019  
Graduate Diploma in Mathematics with Distinction

**London School of Economics and Political Science** 2016  
MSc Economics with Distinction

**University College London** 2012  
BSc Economics: Second Upper Class with Honours

## TEACHING EXPERIENCE

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**Teaching Assistant for Intermediate Macro** 2024  
with Prof. Gerald McIntyre

**Teaching Assistant for Foundations of Finance (MBA)** 2023  
with Prof. Anthony Lynch

**Teaching Assistant for Econometrics (PhD), rating 4.7/5** 2023  
with Profs. Tim Cogley and Richard Crump

**Teaching Assistant for Foundations of Finance (MBA)** 2022  
with Prof. Anthony Lynch

## RESEARCH ASSISTANT EXPERIENCE

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**Research assistant to Prof. Thomas J. Sargent** 2020–

**Research assistant to Prof. Thomas Phillipon** 2022–

**Research assistant to Prof. Timothy M. Christensen** 2022

**Research assistant to Profs. Thomas J. Sargent & Lars P. Hansen** 2021

## HONOURS, SCHOLARSHIPS AND AWARDS

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**New York University McCracken Fellowship** 2019–

## PROFESSIONAL EXPERIENCE

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### Referee

*Journal of Econometrics, Young Economists' Symposium*

### Presentations (including scheduled)

*Society for Economic Dynamics 2024; NYU Student Macro Lunch; NYU Third-year Paper Conference; NYU Econometrics seminar*

## WORKING PAPERS

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### Estimating HANK with Micro Data

*with M. Iao*

### Dynamic Mode Decomposition of a CEX Panel

*with Prof. T. J. Sargent*

### Linearizing stochastic systems with the Koopman Operator

## WORK IN PROGRESS

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### **Deep Dynamic Asset Allocation**

*with Prof. J. Rubio-Ramirez*

### **Dynamic effects of the Stock Market**

*with L. Gagliardone and H. Han*

### **On the Identification of Beliefs and Preferences in Models with Robust Decision Makers**

*with Prof. T. M. Christensen*

## PROFESSIONAL EMPLOYMENT

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### **Bank of England, MPC Unit**

2017 – 2019

*Economist to Monetary Policy Committee member Gertjan Vlieghe*

### **Fulcrum Asset Management LLP, London, UK**

2016 – 2017

*Economist, Macroeconomics Research Department*

### **HSBC Bank PLC, London, UK**

2012 – 2015

*Macroeconomic strategist, Global Research Department*

## TECHNICAL COMPETENCIES

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### **Computer Languages**

Matlab, Python, Julia, R, STATA, Dynare

### **Data Sources**

Bloomberg, Haver, Thomson Reuters Datastream

### **Publishing**

LaTeX