

Experience

The University of Chicago Booth School of Business, Econometrics and Statistics Principal Researcher Interests: <i>causal inference, randomizations, networks, machine learning, applications of statistics</i>	2018 - present
The University of Texas at Austin McCombs School of Business, Statistics Group Graduate Research Assistant	2013 - 2018
Wesleyan University Mathematics and Physics Departments Teaching Assistant	2009 - 2011

Education

The University of Texas at Austin McCombs School of Business, Statistics Group Ph.D., Statistics Topics: <i>causal inference, Bayesian modeling, applications of statistics</i>	2018
The University of Texas at Austin McCombs School of Business, Statistics Group M.S., Statistics	2015
Wesleyan University Honors in Mathematics, Phi Beta Kappa B.A., Mathematics and Physics	2011

Publications

Fisher meets BART: Integrating Causal Machine Learning and Randomization Tests
David Puelz and Panos Toulis
In preparation (2021)

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 (2021)

A Symmetric Prior for Multinomial Probit Models
Lane Burgette, David Puelz, and P. Richard Hahn
Bayesian Analysis (2021)
[\[link to journal\]](#)

Monotonic Effects of Characteristics on Returns
Jared Fisher, David Puelz, and Carlos Carvalho
Annals of Applied Statistics (2020)
[\[link to journal\]](#)

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference

David Puelz, Panos Toulis, Guillaume Basse, and Avi Feller

In revision at the Journal of the Royal Statistical Society, Series B (2020)

[\[arXiv:1910.10862\]](https://arxiv.org/abs/1910.10862)

Financial Literacy and Perceived Economic Outcomes

David Puelz and Robert Puelz

Submitted (2021)

[\[SSRN:3302978\]](https://ssrn.com/abstract=3302978)

Portfolio Selection for Individual Passive Investing

David Puelz, P. Richard Hahn, and Carlos Carvalho

Applied Stochastic Models in Business and Industry (2019)

[\[link to journal\]](#)

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

[\[arXiv:1510.03385\]](https://arxiv.org/abs/1510.03385)

Presentations

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference

Society for Political Methodology Annual Meeting — NYU

Virtual — July 2021

Is Machine Learning Useful for Modeling the Cross-Section of Returns?

Statistical Methods in Finance Conference

Virtual — June 2021

Randomization Tests of Causal Effects Under General Interference

International Indian Statistical Association Annual Meeting

Virtual — May 2021

Randomization Tests of Causal Effects Under General Interference

Arizona State University

Virtual — November 2020

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

PolMeth Faculty Poster Award
Society for Political Methodology Annual Conference — 2019

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: Journal of the American Statistical Association, Annals of Applied Statistics, Journal of Business and Economic Statistics, Neural Computing and Applications, Canadian Journal of Statistics, Econometrics and Statistics, Journal of Statistical Theory and Practice.

Chicago Booth Research Staff Advisory Group, 2020 - present.

Employment

i-360, LLC 2018 - present
Data Science Team
Part-time Econometric Consulting

Goldman Sachs & Co. 2011 - 2012
Investment Management Division
Analyst

(updated July 2021)