DAVID PUELZ

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EXPERIENCE

THE UNIVERSITY OF CHICAGO, Chicago, IL
Booth School of Business, Econometrics and Statistics
Postdoctoral Scholar

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, TX
McCombs School of Business, Statistics Group
Graduate Research Assistant — 2013 - 2018

GOLDMAN SACHS & CO., New York City, NY
Investment Management Division
Analyst — 2011 - 2012

WESLEYAN UNIVERSITY, Middletown, CT
Mathematics and Physics Departments
Teaching Assistant — 2009 - 2011

THE UNIVERSITY OF CALIFORNIA, LOS ANGELES, Los Angeles, CA
Institute for Pure an Applied Math
Research Consultant — Summer 2010

MAX PLANCK INSTITUTE, Göttingen, Germany
Dynamics and Self-organization
Researcher — Summer 2009

EDUCATION

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, Texas
McCombs School of Business, Statistics Group
Ph.D., Statistics — 2018
Advisor: Carlos Carvalho
Thesis: *Regularization in Econometrics and Finance*

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, Texas
McCombs School of Business, Statistics Group
M.S., Statistics — 2015

WESLEYAN UNIVERSITY, Middletown, Connecticut
B.A., Mathematics and Physics — 2011
Honors in Mathematics, Phi Beta Kappa

PUBLICATIONS

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

Variable Selection in Seemingly Unrelated Regressions with Random Predictors
David Puelz, P. Richard Hahn, and Carlos M. Carvalho
BAYESIAN ANALYSIS 12 (2017). No 4

Portfolio Selection for Individual Passive Investing
David Puelz, P. Richard Hahn, and Carlos Carvalho
Submitted (2019)

Monotonic Effects of Characteristics on Returns
Jared Fisher, David Puelz, and Carlos Carvalho
Submitted (2019)

A Graph-Theoretic Approach to Randomization Tests of Causal Effects Under General Interference
David Puelz, Panos Toulis, Guillaume Basse, and Avi Feller
Working paper

Fisher meets BART: Randomization Inference for the Average Treatment Effect
David Puelz and Panos Toulis
Working paper

Randomization Inference and Optimal Test Statistic Combination
David Puelz, Panos Toulis, and Connor Dowd
Working paper

Financial Literacy and Economic Outcomes
David Puelz and Robert Puelz
Submitted (2019)

Optimal ETF Selection for Passive Investing
David Puelz, P. Richard Hahn, and Carlos Carvalho
Working paper

PRESENTATIONS

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

TEACHING

THE UNIVERSITY OF TEXAS AT AUSTIN, Austin, Texas
McCombs School of Business
Teaching Assistant and Lecturer — 2013 - 2018

- Served as teaching assistant for Time Series and Dynamic Models, Honors Statistical Modeling, Quantitative Investment Strategies, Business Statistics, and Predictive Modeling courses. Co-taught statistics and machine learning portions of Quantitative Investment Strategies, an MSF-MBA course.

WESLEYAN UNIVERSITY, Middletown, CT
Mathematics Department
Teaching Assistant — 2010 - 2011

- Served as teaching assistant for Calculus I and II, Linear Algebra, and Applied Data Analysis courses.

HONORS

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