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UNIVERSITY OF PENNSYLVANIA

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Personal Information:

Date of Birth: October 31, 1994
Dual-Citizenship: United States, Sweden

Undergraduate Studies:

B.S./M.S.E. in Applied Math and Statistics, Johns Hopkins University, December 2014

Graduate Studies:

University of Pennsylvania, 2015 to present
Thesis Title: "Essays on Information Aggregation and General Equilibrium"
Expected Completion Date: May 2022

Thesis Committee and References:

Jesús Fernández-Villaverde (Advisor)
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Research Fields:

Theory: Micro Finance, Information Aggregation, Computational Macro

Teaching Experience:

Spring 2021	Statistics for Economists, Teaching Assistant for Wayne Gao
Fall 2020	Strategic Reasoning, Teaching Assistant for David Dillenberger
Spring 2020	Intermediate Microeconomics, Teaching Assistant for George Mailath
Fall 2019	Public Finance (masters), Teaching Assistant for Priya Rajagopalan
Fall 2018	Public Finance (masters), Teaching Assistant for Jing Li
Summer 2017-18	Math Camp (graduate) Instructor for Probability and Optimization
Spring 2017	Intermediate Microeconomics, Teaching Assistant for Kenneth Burdett
Fall 2016	Game Theory (graduate), Teaching Assistant for George Mailath
Fall 2012 - Fall 2014	Teaching Assistant for Upper Level Applied Math and Statistics

Research Experience:

Spring 2019	Research Assistant for Andrew Shephard
Fall 2017 - Spring 2018	Research Assistant for Jesús Fernández-Villaverde

Honors:

(2016) Lawrence Robbins Prize for the best overall performance in the first-year exams.

Publications:

(2019) "Perturbations in DSGE Models: An Odd Derivatives Theorem," *Journal of Economic Dynamics and Control*, 106, 103722.

Abstract: "This paper extends a classical result in portfolio theory about the effect of risk on value functions to its effect more generally on policy functions. If odd moments of shocks are zero up to some order, then the odd order marginal effects on value and policy functions of introducing these shocks are zero as well. Mathematically, all coefficients of corresponding odd order in the perturbation parameter are zero. If shocks are symmetric, e.g. normally distributed, then this holds for all odd orders. The main theorem (1) generalizes past results on perturbations and unifies their economic intuition, (2) improves the computation of stochastic coefficients, and (3) illustrates how to derive properties of high order perturbations through simple induction."

Research Papers:

"Redefining Information and Efficiency to Understand Technical Analysis"
(JOB MARKET PAPER)

Abstract: "Encrypted data is hardly informative without a key, yet the efficient market hypothesis suggests that all complex patterns and interactions between prices are accounted for. Economics, unlike probability theory, must recognize costs and therefore distinguish between observing pieces of information and analyzing their many interactions. (1) By generalizing σ -fields to families of events, we define information more broadly as knowledge about optimization solutions. (2) This provides a fundamentally new framework for efficiency hypotheses and theorems. (3) We illustrate how complex patterns arise from variably diffuse information that only technical analysts can aggregate indirectly, qualitatively changing the informational behavior of prices."