

Paul Goldsmith-Pinkham

Federal Reserve Bank of New York
Research Group
33 Liberty St
New York, NY 10005

Phone: 212-720-8246

Email: paulgp@gmail.com

URL: <https://paulgp.github.io/>

Employment

Federal Reserve Bank of New York
Financial Economist, 2015-

Research Assistant, 2007–2009

Private Capital Research Institute
Data Scientist, 2010-

Education

Ph.D. Harvard University, 2015
Business Economics

M.A. Harvard University, 2012
Business Economics

B.A. Swarthmore College, 2007
Economics, High Honors, and Mathematics and Statistics

Publications

With Guido Imbens (2013), "[Social Networks and the Identification of Peer Effects](#)", *Journal of Business & Economic Statistics*, 31(3), 253-264.

With Adam Ashcraft and James Vickery (2011), "[Credit Ratings and Security Prices in the Subprime MBS Market](#)", *AER Papers and Proceedings*, 115-119.

With Tanju Yorulmazer (2009), "[Liquidity, Bank Runs, and Bailouts: Spillover Effects During the Northern Rock Episode](#)", *Journal of Financial Services Research*, 37(2-3), 83-98.

With Phil Everson (2008), "[Composite Poisson Models for Goal Scoring](#)," *Journal of Quantitative Analysis in Sports*: Vol. 4 : Iss. 2, Article 13.

Working Papers

With Adam Ashcraft and James Vickery (2011), "[MBS ratings and the mortgage credit boom](#)" (Revise and Resubmit, *Journal of Finance*)

With Fritz Foley, Jonathan Greenstein and Eric Zwick (2014), "[ADRs and Corporate Governance](#)" (Revise and Resubmit, RFS)

With Will Dobbie (2015), “[Debtor Protections and Deleveraging in the Great Recession](#)”

With Will Dobbie and Crystal Yang (2015), “[Consumer Bankruptcy and Financial Health](#)” (Submitted)

Work In Progress

With Isaac Sorkin and Henry Swift (2014), “Econometrics Properties of Bartik and Simulated Instruments”

With Guido Imbens (2010), “Large Sample Properties of Network Formation Models”

Refereed Journals

Econometrica, Quarterly Journal of Economics, Review of Economics and Statistics, Journal of Business & Economic Statistics, Journal of Applied Econometrics, Journal of Quantitative Analysis in Sports

Discussions & Conferences

European Summer Symposium In Financial Markets (2015, Discussant)

Honors & Awards

Outstanding Ph.D. Student Paper Award at 11th Annual Conference on Corporate Finance at Olin Business School, “Debtor Protections and the Great Recession”, 2015

Best Paper Award at 14th Annual Asian Real Estate Society International Conference, “Incentives and Mortgage-Backed Securities Ratings”, 2009

High Honors, Swarthmore College, 2007.

Foreign Language Skills

French (fluent)

Last updated: July 27, 2015

<http://paulgp.github.io>