Daniel J. Lewis

Macroeconomic & Monetary Studies Function
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Education

Ph.D. in Economics, Harvard University — May 2018
A.M. in Economics, Harvard University — November 2015
A.B. in Economics, Princeton University — June 2013
Phi Beta Kappa, summa cum laude

Professional Experience

June 2018 - present
Economist, Macroeconomic & Monetary Studies Function, Research and Statistics Group, Federal Reserve Bank of New York

Fields

Primary: Time Series Econometrics
Secondary: Macroeconomics, Monetary Economics

Awards

Certificate of Distinction for teaching, Harvard University (awarded three times) — 2016-2017
World Econometric Games Champion — 2016

Teaching and Other Academic Experience

Instructor, *Tutorial in Monetary Economics*, Harvard University — Spring 2016- Spring 2017
Teaching Fellow, *Introduction to Econometrics*, Harvard University — Fall 2015
Research Assistant for Prof. Gabriel Chodorow-Reich, Harvard University — 2016
Research Assistant for Prof. Hyun Song Shin, Princeton University — 2011-2012

Publications

"HAR Inference: Recommendations for Practice" (with E. Lazarus, J. Stock, & M. Watson) 2018. *Journal of Business & Economic Statistics*, 36(4): 541-559.

"HAR Inference: Recommendations for Practice Rejoinder" (with E. Lazarus, J. Stock, & M. Watson) 2018. *Journal of Business & Economic Statistics*, 36(4): 574-575.

Working Papers

"The Size-Power Tradeoff in HAR Inference" (with E. Lazarus & J. Stock), Revise and Resubmit at *Econometrica.*

"Identifying Shocks via Time-Varying Volatility".

"Robust Inference in Models Identified via Heteroskedasticity".

Work in Progress

"Size of Recentered Subsample HAR Tests with *O(1/T)* Estimator Bias" (with E. Lazarus & J. Stock).

"Identifying Event Effects without Exclusion and Stationarity Restrictions: Time-varying Effects of Unconventional Monetary Policy"

"Decomposing Fully-Heterogeneous Supply and Demand Effects in Paired Data

Professional Service

Referee for *American Economic Journal: Macroeconomics, Econometrica, The Energy Journal, Journal of Applied Econometrics, Journal of Econometrics, Journal of Money Credit and Banking.*

Conference Presentations

International Conference on Computational and Financial Econometrics (scheduled) 2018
International Association for Applied Econometrics Conference
FRBoG-FRBNY Developments in Empirical Macroeconomics Conference

Invited Talks

Columbia University, Université de Montréal, University of Pennsylvania (scheduled) 2019
Duke University, Federal Reserve Bank of New York, Goldman Sachs Asset Management, Queen's University 2018
Haverford College 2017

Discussions

NBER Workshop on Methods and Applications for DSGE Models 2018