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

Senior Economist, Federal Reserve Bank of New York	October 2020 – present
Economist, Federal Reserve Bank of New York	June 2018 – September 2020

Fields

Primary: Time Series Econometrics, Macroeconomics
Secondary: Monetary Economics, Macrofinance

Awards

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

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.

"US Economic Activity During the Early Weeks of the SARS-Cov-2 Outbreak" (with J. Stock & K. Mertens) 2020. *Covid Economics*, 1(6): 1-21 (non-refereed).

Working Papers

"Robust Inference in Models Identified via Heteroskedasticity", Accepted at *Review of Economics and Statistics.*

"Identifying Shocks via Time-Varying Volatility", Conditionally Accepted at *Review of Economic Studies.*

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

"Latent Heterogeneity in the Marginal Propensity to Consume" (with D. Melcangi & L. Pilossoph).

"Measuring Real Activity Using a Weekly Economic Index" (with K. Mertens, J. Stock, & M. Trivedi).

"Announcement-Specific Decompositions of Unconventional Monetary Policy Shocks and Their Macroeconomic Effects".

"Do Monetary Surprises Shift Household Expectations" (with C. Makridis & K. Mertens).

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

"Decomposing Fully-Heterogeneous Supply and Demand Effects: Distributional Effects in the Supply of Corporate Credit".

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

Professional Service
Referee for *American Economic Journal: Macroeconomics, American Economic Review, Communications in Statistics: Theory and Methods, Econometrica, Econometrics Journal, The Energy Journal, European Economic Review, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Money Credit and Banking, Review of Economics and Statistics, Quarterly Journal of Economics*

Organizing committee member for FRBoG-FRBNY Developments in Empirical Macroeconomics Conference (2019, 2020), Oxford-FRBNY Monetary Economics Conference (2019)

Conference Presentations

AEA	2021
AEA, Federal Reserve System Econometrics, CEPR Monetary Economics (scheduled)	2020
DIW-Berlin Workshop on Fiscal Policy, IAAE Conference, North American Summer	2019
Meeting of the Econometric Society, NBER Summer Institute EFFE, European Summer	
Meeting of the Econometric Society, Bank of England Machine Learning and Macro	
International Conference on Computational and Financial Econometrics, IAAE	2018
Conference, FRBoG-FRBNY Empirical Macro Conference	

Invited Talks

ECB, Michigan State (postponed)	2020
Columbia University, Federal Reserve Bank of Philadelphia Université de Montréal, University of Pennsylvania, Vanberbilt University, Princeton University	2019
Duke University, Federal Reserve Bank of New York, Goldman Sachs Asset Management, Queen's University	2018
Haverford College	2017

Discussions

Oxford-NY Fed Conference Monetary Economics Conference	2019
NBER Workshop on Methods and Applications for DSGE Models	2018