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Contact Information

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Appointments

Associate Professor of Finance, Kellogg School of Management, Northwestern Univ., 2017–present
NBER Faculty Research Fellow, 2016–Present
Assistant Professor of Finance, Kellogg School of Management, Northwestern University, 2014–2017
Assistant Professor of Finance, Fuqua School of Business, Duke University, 2013–2014
Economist, Federal Reserve Bank of San Francisco, 2012–2013

Education

Ph.D., Economics, Harvard University, 2012
A.M., Economics, Harvard University, 2009
B.A., Economics and Mathematical Methods in the Social Sciences, Northwestern University, 2006

Refereed Publications:

"Long-Run Risk is the Worst-Case Scenario," with Rhys Bidder. *American Economic Review*, 2016, 106(9), pp. 2494–2527.

"Asset Pricing in the Frequency Domain: Theory and Empirics," with Stefano Giglio. *Review of Financial Studies*, 2016, 29(8), pp. 2029–2068.

"How Risky is Consumption in the Long-Run? Benchmark Estimates from a Robust Estimator." *Review of Financial Studies*, 2017, 30(2), pp. 631–666.

"The Price of Variance Risk," with Stefano Giglio, Anh Le, and Marius Rodriguez. *Journal of Financial Economics*, 2017, 123(2), pp. 225–250. (Lead article)

"Bond Pricing with a Time-Varying Price of Risk in an Estimated Medium-Scale New-Keynesian Model," *Journal of Money, Credit, and Banking*, 2014, 46(5), pp. 837–888.

Invited Publications:

"How Much Sunlight Does It Take to Disinfect a Boardroom? A Short History of Executive Compensation Regulation in America," *CESifo Economic Studies*, 2009, 55(3–4), pp. 434–457.

"Selected Issues in the Rise of Income Inequality," with R.J. Gordon, *Brookings Papers on Economic Activity,* 2007(2), pp. 169–190.

"Where did the Productivity Growth Go? Inflation Dynamics and the Distribution of Income," with R.J. Gordon, *Brookings Papers on Economic Activity* 2005(2), pp. 67–127.

Working Papers:

"On the Effects of Restricting High-Frequency Investment" With Nicolas Crouzet and Charles G. Nathanson

"Uncertainty Shocks as Second-Moment News Shocks" With David Berger and Stefano Giglio

"The Pricing of Economic Risks under Time-Separable and Recursive Preferences"

"Directed Attention and Nonparametric Learning," with Charles G. Nathanson

"Pricing Volatility and Uncertainty across Option Markets," with Stefano Giglio and Bryan Kelly

Invited Presentations and Discussions:

(* indicates presentation by coauthor; † indicates discussion)

2018 American Economic Association*,†; NBER Monetary Economics†; Yale SOM

2017 Texas A&M; Minnesota Macro Finance; HEC–McGill Winter Finance†; Chicago Booth; Adam Smith Asset Pricing; Finance Cavalcade; NBER Summer Institute (EFG); Stern Microstructure Conference; Syracuse University; Federal Reserve Bank of San Francisco; Society for Economic Dynamics*; UT Austin; London Business School; London School of Economics; Advances in Fixed Income and Macro-Finance (Bank of Canada/SF Fed/Simon Fraser) †; Red Rock Finance Conference; Tepper–LAEF Macro Finance†; Columbia; Queen Mary Univ. London; Booth Empirical Asset Pricing Conference; FMA Derivatives and Volatility†; CITE (Chicago); NBER Asset Pricing†

2016 American Finance Association*,†; Michigan Ross; University of Wisconsin; Finance Cavalcade†; Society for Economic Dynamics; UCL Impact of Uncertainty Shocks; Banque de France Monetary Policy with Heterogeneous Agents; BI–SHoF Asset Pricing and Financial Econometrics; NBER Summer Institute (AP, EFG†); Arizona State; SITE (Stanford); NBER–NSF Time Series; Macro Finance Society

2015 American Economic Association; Midwest Finance Association; Stanford GSB; ASU Winter Finance Conference*; Starr/NYU Stern Ambiguity and Robustnes; Financial Intermediation Research Society*; Finance Cavalcade*; Western Finance Association; Society for Economic Dynamics*; Society for Financial Econometrics; Mitsui Finance Symposium†; CEPR Gerzensee; Chicago Initiative in Theory and Empirics; Midwest Macro*; Econometric Society World Congress; Conference on Computational and Financial Econometrics*; ITAM Finance Conference*; SITE (Stanford) Macroeconomics of Uncertainty and Volatility*; European Economic Association*; NBER Summer Institute (AP) †; European Finance Association*; UBC Summer Finance Conference †; Red Rock Finance Conference †; CMU Tepper; Boston College (economics); Federal Reserve Bank of Chicago; Booth Empirical Asset Pricing†; NBER Asset Pricing

2014 Finance Cavalcade; University of Illinois, Chicago; Western Finance Association†; CAPR workshop, BI Norwegian Business School; Federal Reserve Bank of San Francisco; Asset Pricing Retreat, Tilburg; Society for Financial Econometrics; Mitsui Finance Symposium†; University of Washington Summer Finance Conference†; NBER Summer Institute (EFEL)†; Red Rock Finance Conference; Macro Finance Society; NBER Asset Pricing

2013 American Finance Association†; UC Santa Cruz; Texas Finance Festival; Bank of Canada Fixed Income; Kellogg Junior Finance Workshop; Macro Finance Society; Western Finance Association†; Society for Economic Dynamics; ITAM Finance; UCLA Anderson; Northwestern University Kellogg; UNC Kenan-Flagler

2012	Stanford GSB; Chicago Booth; MIT Sloan; Berkeley Haas; NYU Stern; University of Pennsylvania Wharton; Washington University Olin; Western Finance Association†; Duke Fuqua; Federal Reserve Bank of Chicago
2011	Federal Reserve Bank of New York; Cornell University
2008	CESifo Summer Institute
2007	NBER Productivity; Economic Policy meeting, Lisbon
2006	Central Bank of Ireland; NBER Summer Institute (PRBB); Northeast Political Science Association
2005	Brookings Panel on Economic Activity; Federal Reserve Bank of San Francisco; San Francisco Fed Productivity Conference

Professional Activities:

Referee American Economic Journal: Economic Policy; American Economic Journal: Macroeconomics; American Economic Review; American Political Science Review; Econometrica; Economic Theory; European Economic Review; International Economic Review; Journal of Banking and Finance; Journal of Business and Economic Statistics; Journal of Econometrics; Journal of Economic Dynamics and Control; Journal of Empirical Finance; Journal of the European Economic Association; Journal of Finance; Journal of Financial and Quantitative Analysis; Journal of Financial Econometrics; Journal of Financial Economics; Journal of Financial Markets; Journal of Monetary Economics; Journal of Political Economy; Journal of Productivity Analysis; Management Science; Operations Research; Oxford Economic Papers; Quantitative Economics; Quarterly Journal of Economics; Review of Asset Pricing Studies; Review of Economic Studies; Review of Economics and Statistics; Review of Financial Studies; Scandinavian Journal of Economics; Social Problems; Society for Computational Economics; US–Israel Binational Science Foundation

Associate Editor Review of Finance

Organizer Duke–UNC Finance Conference, 2014
Macro Finance Society Meeting, spring 2017

Program Committee American Finance Association, 2017; European Finance Association, 2017; FMA Conference on Derivatives and Volatility, 2016; Midwest Finance Association, 2016, 2017; Western Finance Association, 2016–2018; Finance Cavalcade 2018

Honors, Scholarships, and Fellowships:

2017	Best Discussant Award, HEC–McGill Winter Finance Workshop
2014	Best Discussant Award, Mitsui Finance Symposium, University of Michigan
2011–2012	Harvard Warburg Grant for Research in Economics
2007–2012	National Science Foundation Graduate Research Fellowship
2007–2012	Harvard Economics Graduate Research Fellowship
2006	Michael Dacey award: most outstanding thesis, MMSS department, Northwestern University