

DAVID PUELZ

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Research areas

Computational statistics, penalized optimization, causal inference, portfolio construction.

Education

Ph.D., Department of Information, Risk, and Operations Management — Statistics, UNIVERSITY OF TEXAS, present.
M.S., Department of Information, Risk, and Operations Management — Statistics, UNIVERSITY OF TEXAS, 2015.
B.A., Mathematics and Physics, Honors in Mathematics, Phi Beta Kappa, WESLEYAN UNIVERSITY, 2011.

Publications

Peer reviewed

1. Variable Selection in Seemingly Unrelated Regressions with Random Predictors. *BAYESIAN ANALYSIS*. 2017. David Puelz, P. Richard Hahn, and Carlos M. Carvalho.
2. Regularization and Confounding in Linear Regression for Treatment Effect Estimation. *BAYESIAN ANALYSIS*. 2017. P. Richard Hahn, Carlos M. Carvalho, Jingyu He, and David Puelz.

Submitted

1. Regret-based Selection for Sparse Dynamic Portfolios. 2017. David Puelz, P. Richard Hahn, and Carlos M. Carvalho.

Working projects

1. Fast Causal Inference with Clustered Standard Errors. David Puelz.
2. Utility-based Selection for Multinomial Regression. David Puelz.
3. Utility-based Factor Selection for Asset Pricing Models. David Puelz.
4. Active Alphas from Passive Benchmarks. David Puelz, Pedro A.C. Saffi, and Carlos M. Carvalho.
5. Optimal ETF Selection for Passive Investing. David Puelz, P. Richard Hahn, and Carlos M. Carvalho.

Seminar and Conference Presentations

1. Utility-based Feature Selection for Econometrics. INTERNATIONAL SOCIETY FOR BAYESIAN ANALYSIS WORLD MEETING. Edinburgh, United Kingdom. June 2018.
2. Utility-based Feature Selection for Econometrics. IROM PHD SEMINAR. University of Texas. November 2017.
3. Regret-based Selection. INFORMS ANNUAL MEETING. Houston, Texas. October 2017.
4. Sparse Dynamic Portfolio Selection. JOINT STATISTICAL MEETINGS. Baltimore, Maryland. August 2017.
5. Sparse Dynamic Portfolio Selection. INFORMS ADVANCES IN DECISION ANALYSIS. University of Texas at Austin. June 2017.
6. Regret-based Selection. SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS. Washington University in St. Louis. May 2017.
7. Penalized Utility Estimators in Finance. IROM DEPARTMENT SYMPOSIUM. February 2017.
8. Posterior Summarization in Finance. IROM PHD SEMINAR. University of Texas. November 2016.
9. Sparse Mean-Variance Portfolios. JOINT STATISTICAL MEETINGS. Chicago, Illinois. August 2016.
10. Penalized Utility Estimators in Finance. INTERNATIONAL SOCIETY FOR BAYESIAN ANALYSIS WORLD MEETING. Sardinia, Italy. June 2016.
11. Penalized Utility Estimators in Finance. SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS. University of Pennsylvania, Wharton School of Business. April 2016.

12. Sparse ETF Investing. IROM PHD SEMINAR. University of Texas. March 2016.
13. Penalized Utility Estimators in Finance. GOLDMAN SACHS & CO. New York, NY. February 2016.
14. The ETF Tangency Portfolio. SEMINAR ON BAYESIAN INFERENCE IN ECONOMETRICS AND STATISTICS. Washington University in St. Louis. May 2015.

Honors

- Graduate Continuing Fellowship, UNIVERSITY OF TEXAS GRADUATE SCHOOL, 2017-2018.
- Professional Development Award, UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS, 2015 and 2016.
- Dean's Fellowship, UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS, 2013 to present.
- Bonham Fellowship, UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS, 2014.
- Jastrow Fellowship, UNIVERSITY OF TEXAS MCCOMBS SCHOOL OF BUSINESS, 2014.
Awarded to incoming Ph.D. student for academic excellence.
- Rae Shortt Prize, WESLEYAN UNIVERSITY, 2010.
Awarded annually for excellence in mathematics.
- Robertson Prize, WESLEYAN UNIVERSITY, 2009.
Awarded annually for outstanding sophomore in mathematics.

Experience

- Teaching Assistant and Guest Lecturer, UNIVERSITY OF TEXAS, August 2013 to present.
Statistical Modeling Honors, Quantitative Investment Strategies, Business Statistics, Predictive Modeling.
- Researcher, UNIVERSITY OF CHICAGO BOOTH SCHOOL OF BUSINESS, June 2015 to June 2017.
Researched passive investing strategies and treatment effect estimation in the presence of many confounders in the statistics and econometrics department.
- Analyst, GOLDMAN SACHS & CO., New York, NY, July 2011 to August 2012.
Worked in Investment Strategy Group, a think-tank for the private wealth within the Investment Management Division. Assisted private wealth teams around the world with complex asset allocation questions. Aided in roll out return and risk factor model and robust optimizer used to price asset classes and optimize portfolios.
- Researcher, INSTITUTE FOR PURE AND APPLIED MATH, UNIVERSITY OF CALIFORNIA, LOS ANGELES, Summer 2010.
Served as mathematics consultant for The Aerospace Corporation. Developed intuitive and efficient Global Positioning System performance metrics to aid in optimizing current GPS satellite constellation and presented results at UCLA and the Aerospace Corporation.
- Teaching Assistant, WESLEYAN UNIVERSITY, August 2010 to May 2011.
Calculus I and II, Linear Algebra, Applied Data Analysis.
- Researcher, MAX PLANCK INSTITUTE FOR DYNAMICS AND SELF-ORGANIZATION, Goettingen, Germany, Summer 2009.
Studied nonlinear particle transport through ring and cylinder quantum geometries with Professor Tsampikos Kottos. Presented research topic of Anderson localization in institute seminar at the end of the summer.