Angela Vossmeyer

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Employment

Assistant Professor of Economics, Claremont McKenna College (since July 2015).

Visiting Positions

Visiting Scholar, Board of Governors of the Federal Reserve System (fall 2018).

Visiting Scholar, University of California, Irvine (2018-2019).

Visiting Scholar, Federal Reserve Bank of Atlanta (May 2017).

Education

Ph.D., Economics, University of California, Irvine (2015).

> *Dissertation*: "Analysis of Discrete Data Models with Endogeneity, Simultaneity, and Missing Outcomes".

M.A., Economics, University of California, Irvine (2012).

B.A., Quantitative Economics, University of California, Irvine, *Cum Laude* (2010).

Research Interests

Econometrics; Markov chain Monte Carlo (MCMC); Simulation-based inference; Statistical computation; Financial economics; Financial crises; Economic history.

Publications

[1] "Treatment Effects and Informative Missingness with an Application to Bank Recapitalization Programs," *American Economic Review* (Papers and Proceedings), 104, 5, 212–217, 2014.

[2] "Determining the Proper Specification for Endogenous Covariates in Discrete Data Settings," *Advances in Econometrics*, 34, 223–247, 2014.

[3] "Sample Selection and Treatment Effect Estimation of Lender of Last Resort Policies," *Journal of Business & Economic Statistics*, 34, 2, 197–212, 2016.

[4] "The Impact of Estimation Uncertainty on Covariate Effects in Nonlinear Models," with Ivan Jeliazkov, *Statistical Papers*, 59, 3, 1031–1042, 2018.

[5] "Analysis of Stigma and Bank Credit Provision," *Journal of Money, Credit and Banking*, 51, 1, 163–194, 2019.

[6] "The Quality of Banks at Stigmatized Lending Facilities," with Sriya Anbil, *AEA Papers and Proceedings*, 109, 506–510, 2019.

[7] "Estimation and Applications of Quantile Regression for Binary Longitudinal Data," with Arshad Rahman, *Advances in Econometrics*, forthcoming, 2019.

Working Papers

"Systemic Risk and the Great Depression," with Sanjiv Das and Kris Mitchener, *NBER Working Paper No. 25405.*

*Winner of the WFA's Award for the **Best Paper on Financial Institutions** (2019)

"Liquidity from Two Lending Facilities," with Sriya Anbil, *under review.*

"Likelihood Specification and Inference in Discrete Simultaneous Equation Models," with Ivan Jeliazkov.

"Integrated Analysis of Life-Cycle Interactions Between Health and Socioeconomic Status," with Ivan Jeliazkov.

Work in Progress

"A Flexible Bayesian Quantile Regression Analysis of Residential Rental Rates," with Ivan Jeliazkov, Shubham Karnawat, and Arshad Rahman.

"The Importance of Inside and Outside Bank Governance: Evidence from Bank Examination Records," with Sriya Anbil and Mark Carlson.

"Recapitalization and Too-Big-to-Fail Financial Institutions in the United States," with Gary Richardson and Patrick Van Horn.

"MCMC Estimation and Financial Applications of Beta Random Effect Regression Models," with Phillip Li.

Other Publications

"Book Review of *Fighting Financial Crises* by Gary Gorton and Ellis Tallman," with Sriya Anbil, *Economic History Services*, EH.net, May 2019.

"Bank Networks and Systemic Risk in the Great Depression," with Sanjiv Das and Kris Mitchener, *VoxEU*, March 2019.

Experience

Teaching Assistant, Department of Economics, University of California, Irvine (2010-2015).

Add-In Programmer, EViews/IHS Global (2013-2014).

Research Assistant, Professor David Brownstone, Institute of Transportation Studies (2013).

Business Analyst, Synergy Global Entertainment (2007-2010).

Conference & Seminar Presentations

2019: American Economic Association Annual Meeting, Session: *Development and Financial History*, Atlanta, GA (January); Mountain West Economic History Conference, Utah State University (February); Chicago Financial Institutions Conference, Federal Reserve Bank of Chicago (April); Workshop on Monetary and Financial History, Federal Reserve Board (*discussant*, May); NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, Brown University (June); Western Finance Association Meetings, Huntington Beach (June); University of Colorado, Boulder (scheduled September); Economic History Association Annual Meeting, Atlanta, GA (*discussant*, scheduled September); Federal Reserve Bank of St. Louis (scheduled November).

2018: Santa Clara University (May); Conference on Flexible Modeling, *Advances in Econometrics* (June); Women in Finance Conference, Coronado, CA (June); International Society of Bayesian Analysis World Meeting, Edinburgh (June); Joint Statistical Meetings, Vancouver (July); European Seminar on Bayesian Econometrics, New Orleans Branch of the Federal Reserve (October); Division of Monetary Affairs, Board of Governors of the Federal Reserve System (October); Finance Forum, Board of Governors of the Federal Reserve System (November).

2017: University of California, Riverside (February); *Innovative Solutions for Archives and Financial Crises*, Federal Reserve Bank of St. Louis (May); *Monetary and Financial History Workshop*, Federal Reserve Bank of Atlanta (May); RDS Research Workshop, Claremont McKenna College (June); Western Economic Association Annual Conference, San Diego, CA (June); Economic History Association Annual Meeting, San Jose, CA (Setpember); University of Arizona (December).

2016: ASSA-CSWEP National Workshop, San Francisco, CA (January); *Federal Reserve System Conference on Monetary and Financial History*, Federal Reserve Bank of Richmond (May); *International Society of Bayesian Analysis World Meeting*, Sardinia, Italy (June); Western Economic Association Annual Conference, Portland, OR (July); *NBER Summer Institute*, Development of the American Economy (July); Liberal Arts Macro Workshop, Williams College (August); California Macroeconomics Conference (*discussant*, October), Federal Reserve Bank of San Francisco (November); University of California, Irvine (*Co-presenter*, November); California State University, Fullerton (December).

2015: Office of the Comptroller of the Currency, Washington D.C. (September); *World Economic History Congress*, Kyoto, Japan (August).

2014: Robert Day School of Economics and Finance, Claremont McKenna College (November); School of Business and Economics, California State University, Channel Islands (November); Deparment of Economics, Rutgers University (October); Department of Economics, University of California, Irvine (October); *California Econometrics Conference*, Stanford University (September); Research Department, Federal Reserve Bank of Richmond (August); *Workshop on Monetary and Financial History*, Federal Reserve Bank of Atlanta (May); *NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics*, University of Chicago (May); *Central Banking in Historical Perspective Conference*, Federal Reserve Bank of San Francisco (March); Conference on Bayesian Model Comparison, *Advances in Econometrics* (February); American Economic Association Annual Meeting, Session: *Microeconometric Theory and Applications*, Philadelphia, PA (January);

2013: *Economic History Association Annual Meeting*, Washington D.C. (September); Department of Economics, University of California, Irvine (October).

Honors & Awards

Award for the Best Paper on Financial Institutions, Sponsored by Elsevier, Western Finance Association (2019).

Lowe Institute Faculty Research Grant, Claremont McKenna College (2015, 2016, 2017, 2019).

Google-ISBA Junior Support Grant (2016).

Young Researcher Grant, NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (2014, 2019).

Sheen T. Kassouf Fellowship for Best Graduate Student, University of California, Irvine (2014).

Best Econometrics Paper Award, University of California, Irvine (2013, 2015).

Best Teaching Assistant Award, Department of Economics, University of California, Irvine (2013).

Art DeVany Prize for Best Presentation, Department of Economics Annual Poster Session (2013).

Fellowship Grant, All-UC Group in Economic History (2013).

Research Fellowship, Department of Economics, University of California, Irvine (Summer 2012, Summer 2013, Summer 2014).

Order of Merit, University of California, Irvine (2010).

Social Science Student Scholar of Distinction, University of California, Irvine (2010).

Teaching

`Instructor:` Econometrics, Intermediate Macroeconomics, Data Science (co-taught), Independent Study (Claremont Graduate University).

`Assistant:` Ph.D. Math/Probability Camp, Ph.D. Statistics and Econometrics II, Ph.D. Statistics and Econometrics III, Ph.D. Statistics and Econometrics IV, Econometrics II, Applied Econometrics I, Business Forecasting, Microeconomics, International Business.

Service

`Professional:` Committee on Research in Economic History, Economic History Association (Member, 2016-2018; Chair, 2018-2019); Chair of the Sokoloff Committee, Economic History Association (2019); Faculty Affiliate, All-UC Group in Economic History (since October 2015); Program Committee, Financial Management Association Annual Meeting (2019); Judge, Student Paper Competition, Business and Economics Statistics Section of the American Statistical Association (2019).

`Department:` Member, Macroeconomics Recruiting Committee (2016-2017); Organizer, RDS Research Workshop (2017, 2018, 2019).

`College:` Silicon Valley Program Faculty (2017-2018); Member, Computer and Data Science Committees (2017-2018); Member, Claremont McKenna Activities Committee (2017-2018); Member, Committee on High Risk Drinking and Drug Use (2016-2017); Faculty Advisor, Claremont Investment Coalition (since 2017); Data Science Emphasis, Office of Consortial Academic Collaboration (since 2017).

Advising

`Summer Internship:` Kendall Greenberg (2016), Emily Cassell (2016), Bracebridge Young (2017), Bhavika Booragadda (2017), Jack Brown (2017), Jack Lori (2018).

`Thesis:` Jessica Ng (2017), Samuel Firth (2017), Jack Brown (2018), Peter Welch (2018), Samuel Peterson (2018), Grant Gilchrist (2018), Sam Healy (2018).

`Dissertation:` Shirin Mollah (Claremont Graduate University).

Referee

`Academic Journals:` *Advances in Econometrics*; *Economic Inquiry*; *Economics of Governance*; *Explorations in Economic History*; *International Journal of Drug Policy*; *International Journal of Mathematical Modelling and Numerical Optimisation*; *Journal of Applied Econometrics*; *Journal of Econometrics*; *Journal of the History of Economic Thought*; *Journal of Money, Credit and Banking*; *Review of Financial Studies*; *Social Science Research.*

`Book Chapters:` *Bayesian Inference in the Social Sciences.*

Associations

American Economic Association; American Statistical Association (sections: Business & Economic Statistics, Bayesian Statistical Science); Econometric Society; International Society for Bayesian Analysis; Economic History Association.