

Pablo D. Azar

www.pabloazar.com
pablo.azar@ny.frb.org
212-720-6557

Education

Ph.D. Economics
Massachusetts Institute of Technology, 2014-2019
Dissertation: Essays on Network Economics
Stanley and Rhoda Fischer Fellowship
Becker-Friedman Macro-Financial Modeling Fellowship

Ph.D. Computer Science
Massachusetts Institute of Technology, 2009-2014
Dissertation: Super-Efficient Rational Interactive Proofs
MIT Presidential Fellowship

A.B. Applied Mathematics
Harvard College, 2005-2009
Senior Thesis: Sentiment Analysis in Financial News
Phi Beta Kappa

Current Position

Financial Economist Since 2020
Federal Reserve Bank of New York

Previous Work Experience

Chief Economist 2018-2019
Algorand Inc.

Working Papers

- Economics and Finance
 - Electronic Miniaturization and Economic Growth.

Publications

- Economics and Finance
 - Endogenous Production Networks. *Econometrica* (2020). Joint work with Daron Acemoglu.
 - Prior-Independent Mechanisms via Prophet Inequalities with Limited Information. *Games and Economic Behavior* (2018). Joint work with S. Matt Weinberg and Robert Kleinberg.
 - Momentum, Mean-Reversion and Social-Media: Evidence from StockTwits and Twitter. *The Journal of Portfolio Management* (2018). Joint work with Shreyash Agrawal, Andrew Lo and Taranjit Singh.
 - Computational Principal Agent Problems. *Theoretical Economics* (2018). Joint work with Silvio Micali.
 - The Wisdom of Twitter Crowds: Predicting Stock Market Reactions to FOMC Meetings via Twitter Feeds. *The Journal of Portfolio Management* (2016). Joint work with Andrew Lo.
- Legal Analytics

- Law is Code: A Software Engineering Approach to Analyzing the United States Code. *Journal of Business and Technology Law* (2015). Joint work with William Li, David Larochelle, Phil Hill and Andrew Lo.
- Quantifying U.S. Supreme Court Decisions Using Authorship Attribution Techniques. *Stanford Technology Law Review* (2013). Joint work with William Li, David Larochelle, Jay Cox, Robert Berwick and Andrew Lo.
- Computer Science
 - How to Incentivize Data-Driven Collaboration Among Competing Parties. *Innovations in Theoretical Computer Science* (2016). Joint work with Shafi Goldwasser and Sunoo Park.
 - Prophet Inequalities With Limited Information. *Symposium on Discrete Algorithms* (2014). Joint work with Robert Kleinberg and S. Matt Weinberg.
 - The Query Complexity of Scoring Rules. *ACM Transactions on Economics and Computation* (2014). Joint work with Silvio Micali.
 - Super-Efficient Rational Proofs. *ACM Conference on Electronic Commerce* (2013). Joint work with Silvio Micali.
 - Parametric Digital Auctions. *Innovations in Theoretical Computer Science* (2013). Joint work with Silvio Micali.
 - Optimal and Efficient Parametric Auctions. *Symposium on Discrete Algorithms* (2013). Joint work with Constantinos Daskalakis, Silvio Micali and S. Matt Weinberg.
 - Rational Proofs. *Symposium on the Theory of Computation* (2012). Joint work with Silvio Micali.
 - Crowdsourced Bayesian Auctions. *Innovations in Theoretical Computer Science* (2012). Joint work with Jing Chen and Silvio Micali.