Contact Information

University of Pittsburgh
Department of Economics
230 S Bouquet St.
Pittsburgh, PA 15260

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Work Experience

Assistant Professor, University of Pittsburgh, 2020-Present
Data Scientist, Reasonance LLC, Summer 2018

Education

2020 PhD in Economics, University of Southern California (USC)
2013 MS in Economics, Sharif University of Technology (SUT)
2010 BA in Economics, Tehran University

Research Interests

High-dimensional statistics, Large-scale inference, Machine learning, Causal inference, Applied Macroeconomics, Applied Finance

Publication

Fan, Y., Lv J., Sharifvaghefi M. and Uematsu Y. (2020). **IPAD: stable interpretable forecasting with knockoffs inference**. *Journal of American Statistical Association*, 115(532),1822-1834.

Vaghefi, M. S., Sharifvaghefi, M., and Beheshti, N. (2014). **A pricing model for group-buying auction based on customers' waiting-time**. *Marketing Letters*, 25(4), 425-434.

Working Paper

Sharifvaghefi, M., **Variable Selection in Linear Regression with Many Highly Correlated Covariates.** revise and resubmit: Journal of Econometrics

Chudik, A., Pesaran, M. H., and Sharifvaghefi, M., **Variable Selection and Forecasting in High Dimensional Linear Regressions with Parameter Instability.**

Moreira, M., Sharifvaghefi, M., and Ridder, G., **Optimal Invariant Tests in an Instrumental Variables Regression With Heteroskedastic and Autocorrelated Errors.**

Honor and Awards

USC Dornsife Center for Applied Financial Economics Summer Research Award, 2019
USC Dornsife Institute for New Economic Thinking Fellowship Award, 2016-2018
USC Dornsife Economics Department Summer Research Award, 2017
USC Dornsife College Graduate Merit Award, 2014-2019

Teaching Experience

Econ 3020–Econometric Theory, 2020-2022
Econ 1160(Stat 1331)–Financial Econometrics, 2020-2022

Advising Experience

Hyung-Jin Kim, PhD student, Department of Economics
Dmytro Ilin, PhD student, Department of Economics

Conference Presentations

The 15th Greater New York Metropolitan Area Econometrics Colloquium – Oct. 29, 2022
11th European Central Bank Conference on Forecasting Techniques:
Macroeconomic forecasting in abnormal times – June 16, 2021

Seminar Presentations

University of Southern California, Department of Economics – Spring 2023
Carnegie Mellon University, Statistics and Machine Learning Reading Group – Fall 2021
University of Southern California, AI and Learning Inference reading group – Fall 2021
University of Pittsburgh, Department of Statistics – Spring 2021

Work in Progress

Estimation of Treatment Effect in High-Dimensional Setting, with Pesaran M. H., and Zhou, Q.

Impact of Social Factors on People's Health-Related Lifestyle Behaviors: A National Observational Study in Online Social Networks, with Vaghefi, M. S.

Likelihood Inference and the Instrumental Variable Model Curvature, with Moreira, M.