

CONTACT INFORMATION	University of Pittsburgh Department of Economics 230 S Bouquet St. Pittsburgh, PA 15260	Email: sharifvaghefi@pitt.edu Web: https://sites.google.com/view/mahrad Citizenship: Iranian
WORK EXPERIENCE	Assistant Professor, University of Pittsburgh, Present Data Scientist, Reasonance LLC, Summer 2018	
EDUCATION	2020 PhD in Economics, University of Southern California (USC) Dissertation Title: “Essays on Variable Selection Problem in Linear Regression with Many Covariates” Committee Members: Hashem Pesaran (chair), Yingying Fan, Cheng Hsiao, Jinchi Lv, Geert Ridder 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. <i>Journal of the American Statistical Association</i> , forthcoming. Vaghefi, M. S., Sharifvaghefi, M., and Beheshti, N. (2014). A pricing model for group-buying auction based on customers’ waiting-time. <i>Marketing Letters</i> , 25(4), 425-434.	
WORKING PAPER	Sharifvaghefi, M., Variable Selection in Linear Regression with Many Highly Correlated Covariates. A. Chudik, M. H. Pesaran, and Sharifvaghefi, M., Variable Selection and Forecasting in High Dimensional Linear Regressions with Structural Breaks.	
WORK IN PROGRESS	Estimation of Treatment Effect in High-Dimensional Setting , with M. H. Pesaran and Q. Zhou Impact of Social Factors on People’s Health-Related Lifestyle Behaviors: A National Observational Study in Online Social Networks , with Mahyar Sharifvaghefi	
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	
COMPUTER SKILLS	MATLAB, Python, R, Git, STATA, SQL, L ^A T _E X, Microsoft Office	
LANGUAGES	Farsi (Native), English (Fluent)	