

Rhys Michael Bidder

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Citizenship: British (Welsh), U.S.A. Green Card

Employment

- University of Cambridge, Senior Teaching Associate, 2020-2022
 - Federal Reserve Bank of San Francisco, Economist, 2011-2020
 - University of Oxford, Visiting lecturer (International Finance, Macroeconomics), 2019
 - University of Warwick, Visiting lecturer (Macroeconomics), 2019
 - Bank of England, Research Consultant, 2019 (Q1)
 - National Institute of Economic and Social Research, Fellow, 2019
 - Bank of England, PhD intern, 2006, 2007 and 2009
 - J. P. Morgan, Summer intern, 2003
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Education

- New York University, PhD in Economics (Advisor: Thomas Sargent), 2011
 - University of Cambridge, MPhil in Economics, 2005
 - University of Cambridge, MA/BA (Hons.), Economics, 2004
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Fields of Interest

- Macroeconomics
 - Ambiguity and Robust Control
 - Finance and Asset Pricing
 - Banking Regulation and Regulatory Data
 - Corporate Finance and Firm Data
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Published Papers

- “De-leveraging or de-risking? How banks cope with loss”, w. Shapiro and Krainer, *Review of Economic Dynamics*, Vol. 39, January 2021
 - “Doubts and Variability: A Robust Perspective on Exotic Consumption Series”, w. Smith, *Journal of Economic Theory*, Vol. 175, May 2018
 - “Long-Run Risk is the Worst-Case Scenario”, w. Dew-Becker, *American Economic Review*, Vol. 106(9), Sept. 2016
 - “Robust Animal Spirits”, w. Smith, *Journal of Monetary Economics*, Vol. 59(8), Dec. 2012
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Working Papers

- “Frequency Shifting”
 - “Stress testing with mis-specified models”, w. Giacomini, McKenna
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Projects

- “Ask the banks: DSGE models through the lens of stress test data”, w. Queralto, Wang
 - “Fire sales: Bonds and banks”, w. Coen, Lepore, Silvestri
 - “Decomposing lending spreads: New insights for intermediary asset pricing”, w. Siemer, Cesa-Bianchi
 - “DSGE”: A toolkit for solving DSGE models with perturbation”, w. Ledesma
 - “Credit distress and renegotiation during COVID and beyond”, w. Crouzet, Mehrotra, Jacobsen, Siemer
 - “The role of guarantors in corporate lending”, w. Heise, Siemer
 - “IPOs and the firm life cycle”, w. Gonzalez, Jacobsen
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Fellowships and Awards

- INET funding grant for Bankruptcy.com data, 2020
- Senior Research Fellow, Cambridge-INET Institute, 2020
- Fellow of the National Institute of Economics and Social Research, 2019
- Member of the [Policy Reform Group](#), 2019
- Elizabeth Tuckerman Scholarship Foundation, Scholarship, 2010-2011
- New York University, McCracken Fellow, 2005-2010
- King's College, Cambridge, Richards Prize, 2004
- King's College, Cambridge, Scholar, 2004

Computing Skills

- Mathematica, Fortran, Matlab, Stata, Python
- Automatic Code Generation, Regular Expressions
- Git, LaTeX

Other Activities

- Mentor on the SF Fed's Women's Professional Network mentoring programme, 2016-17
- Guest editing of special issue section of [National Institute Economic Review special section on Measurement in Economics](#), August 2019
- Joint author of *Introduction* and 'critical commentator' on *Maintaining Stable Macroeconomic Conditions* chapter of National Institute Economic Review special section on *Beyond Brexit: A programme for UK reform*, November 2019 (coverage: [The Telegraph](#), [The Sunday Times](#), and [The Policy Reform Group](#))
- University of Oxford, overseeing Macroeconomics D.Phil. Reading Group, Michaelmas 2019
- University of Cambridge, overseeing Macroeconomics Ph.D. workshop
- Singing, cocktails, pretentious cuisine and mediocre golf

Refereeing

- AEJ Macro, American Economic Review, BEJ Macro, Econometrica, Economic Inquiry, European Economic Review, International Economic Review, International Journal of Central Banking, Journal of Business and Economic Statistics, Journal of Economic Behavior and Organization, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Finance, Journal of Financial Econometrics, Journal of Mathematical Economics, Review of Economics and Statistics, Journal of Banking and Finance, Quantitative Economics, Review of Finance, B. E. Journal of Macroeconomics
 - National Science Foundation (project proposal)
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