

Rhys Bidder

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Citizenship: British (Welsh)
Immigration Status: U.S. Permanent Resident

Employment

- Federal Reserve Bank of San Francisco, Economist, July 2011 – present
 - 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, 2011
 - University of Cambridge, MPhil in Economics, 2005
 - University of Cambridge, MA/BA (Hons.) in Economics, 2004
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Fields of Interest

- Macroeconomics
 - Decision Theory / Ambiguity
 - Finance and Asset Pricing
 - Computational Economics
 - Banking Regulation
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Published Papers

- “Doubts and variability: A robust perspective on exotic consumption series” (joint with Matthew E. Smith), *Journal of Economic Theory*, Vol. 175, May 2018
 - “Long-Run Risk is the Worst-Case Scenario” (joint with Ian Dew-Becker), *American Economic Review*, Vol. 106(9), Sept. 2016
 - “Robust Animal Spirits” (joint with Matthew E. Smith), *Journal of Monetary Economics*, Vol. 59(8), Dec. 2012
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Working Papers

- “De-leveraging or de-risking? How banks cope with loss” (with A. Shapiro and J. Krainer)
 - “DSGE”: A toolkit for solving DSGE models with perturbation” (with A. Ledesma)
 - “Stress testing with misspecified models” (with R. Giacomini and A. McKenna)
 - “Frequency Shifting”
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Other Publications

- How Do Banks Cope With Loss? (FRBSF EL 2018-02 – with A. Shapiro and J. Krainer)
 - Trend Job Growth: Where’s Normal? (FRBSF EL 2016-32 – with T. Mahedy and R. Valletta)
 - Worst-Case Scenarios and Asset Prices (FRBSF EL 2016-08)
 - Are Wages Useful in Forecasting Price Inflation? (FRBSF EL 2015-33)
 - Animal Spirits and Business Cycles (FRBSF EL 2015-05)
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Academic Experience

- Grader, UG Urban Economics, New York University
- Teaching Assistant, UG Macroeconomics and UG Statistics, New York University

Fellowships and Awards

- 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

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

Conferences and Presentations

2017:

- Bank of England; Warwick University; European Central Bank; Cardiff University; University College London; UC Davis; ES Asia, Hong Kong; EEA/ESEM, Lisbon; CEF, New York; Chicago Fed; Board of Governors; Fed System Energy Conference, Oklahoma City; Bank of Canada/CEBRA, Ottawa; Dynare Conference, Tokyo (October)

2016:

- CFE, London; Universität Hamburg

2015:

- EEA, Mannheim; SED, Warsaw; NYU Economics Alumni Conference, New York; Richmond Fed, Richmond; Midwest Macro, St Louis; CV Starr Ambiguity Workshop, New York; MFA, Chicago

2014:

- Bank of England, London; CFE, Pisa; NBER Asset Pricing, Stanford; UC Santa Cruz, Santa Cruz; Bilgi University, Conference on applied macro finance and forecasting, Istanbul; SED, Toronto; Bank of England, London; U.C.L., Uncertainty and Economic Forecasting Workshop, London; Federal Reserve Bank of Kansas City, Kansas City; U.C. Davis, Davis;

2013:

- EEA-ESEM, Gothenburg; CEF, Vancouver; WEAI, Seattle; SED, Seoul; Santa Clara University, Leavey School of Business, Santa Clara; Becker Friedman Institute, Workshop on Ambiguity, Chicago

2012:

- EEA-ESEM, Malaga; CEF, Prague; Midwest Macro, Notre Dame; System Committee on Business and Financial Analysis, Cleveland

2011:

- 7th Dynare Conference, Atlanta; CEF, San Francisco

Computing Skills

- Mathematica, Fortran, Matlab, Stata
 - Automatic Code Generation, Regular Expressions
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