Meet Shah

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Education

London School of Economics and Political Science — London, UK
MRes / PhD in Economics — *Aug 2022 – Sept 2027 (Expected)*
- Sir John Hicks Prize for outstanding achievement for being **1st** in MRes cohort.

London School of Economics and Political Science — London, UK
MSc Econometrics and Mathematical Economics — *Aug 2021 – Jul 2022*
- Ely Devons Prize for outstanding performance for being **1st** in cohort.

Maastricht University — Maastricht, the Netherlands
BSc Econometrics and Operations Research — *Aug 2018 – Jul 2021*
- GPA: 9.57/10; Ranked **1st** in cohort.

Research Projects

Heterogeneous Elasticities, Aggregation and Retransformation bias (ongoing)

with Ellen Munroe and Alexander Newton
- Study bias arising from non-linear transformations due to Jensen's inequality used in estimation.
- Develop a novel semi-parametric debiased machine learning estimator and provide theoretical guarantees.
- Implement the estimator in a Python package using neural networks as the non-parametric estimator.
- Re-estimate results from 60 published empirical papers and find a median bias of 57%.

Does the source of misallocation matter? (ongoing)

with Maitreesh Ghatak and Dilip Mookherjee
- Study how observed misallocation patterns in developing countries are consistent with two alternative models.
- Simulated heterogeneous agent models in Python, calibrating parameters on moment conditions using numerical optimization.
- Calculate welfare responses to a policy and show that they differ in sign under the different models.

Reallocative Reform Gains depend on Credit Availability (ongoing)
- Use differential firm exposure to two simultaneous natural experiments to show that gains from removing input tax wedges vary non-linearly in available credit.

Teaching Experience

London School of Economics and Political Science — London, UK
Graduate Teaching Assistant — *2023-Present*
- EC402 (Econometrics for MSc Economics) & EC336/337 (Econometric Theory)
  - *LSESU Outstanding Teacher of the Year Award*
  - *Class Teacher Award*
- EC428 (Development Economics for MSc Economics)
- EC320 (Applied Econometrics & Big Data), EC312 (Advanced Econometrics)
  - *Summer School Class Teacher Award x2*
- EC2C1 (Econometrics II)
  - *Highly Commended Class Teacher Award*
- R for MSc Economics

Technical Skills

Machine Learning: Neural networks, statistical learning theory, debiased ML, causal inference, reinforcement learning
Programming: Python (Numpy, Pandas, scikit-learn, PyTorch, TensorFlow, Statsmodels), R, Stata
Tools: Git, LaTeX