

**LELAND EDWARD FARMER**  
DEPARTMENT OF ECONOMICS  
UNIVERSITY OF CALIFORNIA, SAN DIEGO

**CONTACT INFORMATION**

---

<http://econweb.ucsd.edu/~lefarmer/>  
[lefarmer@ucsd.edu](mailto:lefarmer@ucsd.edu)

**DEPARTMENT ADDRESS**

Department of Economics, 0508  
University of California, San Diego  
9500 Gilman Drive  
La Jolla, CA 92093-0508

**CITIZENSHIP**

---

- American, British, and Canadian

**EMPLOYMENT**

---

- Assistant Professor of Economics - Department of Economics, University of Virginia, starting July 2017

**EDUCATION**

---

- Ph.D. Economics - University of California, San Diego (Expected June 2017)  
Dissertation Title: Discrete Methods for the Estimation of Nonlinear Economic Models  
Dissertation Committee Chairs: James D. Hamilton (Co-Chair), Allan Timmermann (Co-Chair)
- B.S. Mathematical and Computational Science, with Honors - Stanford University  
Minor in Economics, 2011

**RESEARCH FIELDS**

---

PRIMARY FIELDS: Finance, Macroeconomics

SECONDARY FIELDS: Econometrics, Computational Economics

**SEMINAR PRESENTATIONS AT UNIVERSITIES AND CENTRAL BANKS**

---

- Department of Economics, University of Western Ontario, London, Ontario, Canada, 2017
- Department of Economics, University of Virginia, Charlottesville VA, 2017
- Graduate School of Business, Stanford University, Palo Alto CA, 2017
- Department of Economics, University of California, Santa Cruz, Santa Cruz CA, 2017
- Federal Reserve Bank of Atlanta, Atlanta GA, 2017
- Bank of Canada, Ottawa, Ontario, Canada, 2017

**LELAND EDWARD FARMER**  
DEPARTMENT OF ECONOMICS  
UNIVERSITY OF CALIFORNIA, SAN DIEGO

- Rady School of Management, University of California, San Diego, San Diego CA, 2017
- Department of Economics, University of California, San Diego, San Diego CA, 2017

**PRESENTATIONS AT PROFESSIONAL MEETINGS**

---

- NBER Summer Institute - Forecasting & Empirical Methods in Macro and Finance, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Boston MA, July 2017
- 23rd International Conference on Computing in Economics and Finance, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Fordham University Law School, New York NY, June 2017
- NBER-NSF Time Series Conference, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Columbia University, New York NY, 2016
- Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium (DSGE) Models, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Federal Reserve Bank of Chicago, Chicago IL, 2016
- EconCon, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Princeton University, Princeton NJ, 2016
- 22nd International Conference on Computing in Economics and Finance, “Discretizing Nonlinear, Non-Gaussian Markov Processes with Exact Conditional Moments,” Bordeaux, France, 2016
- MFM Summer Session for Young Scholars, Becker Friedman Institute, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Cape Cod MA, 2016
- California Econometrics Conference, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” University of Southern California (USC), Los Angeles CA, 2015
- SoFiE Financial Econometrics Summer School, “The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models,” Harvard University, Boston MA, 2014

**PROFESSIONAL ACTIVITIES**

---

ACADEMIC REFEREEING

- Journal of Business and Economic Statistics
- International Journal of Forecasting
- Journal of Banking and Finance

**LELAND EDWARD FARMER**  
DEPARTMENT OF ECONOMICS  
UNIVERSITY OF CALIFORNIA, SAN DIEGO

TEACHING

- Rady School of Management, University of California, San Diego - Teaching Assistant
  - Master of Finance: Business Forecasting, 2014 and 2016
  - MBA: Financial Risk Management, 2013
- Department of Economics, University of California, San Diego
  - Macroeconomics Qualifying Exam Tutor, Ph.D Program, 2013, 2014, 2015
- Department of Economics, University of California, San Diego - Teaching Assistant, 2011-2015
  - Undergraduate Courses: Intermediate Econometrics; Game Theory; Operations Research; Intermediate Macroeconomics; Intermediate Microeconomics
- Department of Computer Science, CS198 Section Leading Program, Stanford University - Teaching Assistant, 2009-2011
  - Undergraduate Courses: Programming Methodology; Programming Abstractions; Programming Abstractions (accelerated)

**HONORS, SCHOLARSHIPS, AND FELLOWSHIPS**

---

- Macro-Financial Modeling (MFM) Summer Session for Young Scholars, Becker Friedman Institute, 2016
- UCSD Department of Economics Travel Grant, 2016
- Clive Granger Research Fellowship, UCSD, 2015
- Society for Financial Econometrics (SoFiE) Summer School, Harvard University, 2014
- UCSD Department of Economics Travel Grant, 2014
- UCSD Department of Economics CPhil Fellowship, 2014
- UCSD Graduate Summer Research Fellowship, 2013
- UCSD Graduate Summer Research Fellowship, 2012
- Stanford University Mathematical and Computational Science Departmental Honors, 2011

**REFEREED PUBLICATIONS**

---

- "Discretizing Nonlinear, Non-Gaussian Markov Processes with Exact Conditional Moments," with Alexis Akira Toda, 2016. Forthcoming at *Quantitative Economics*.

**LELAND EDWARD FARMER**  
DEPARTMENT OF ECONOMICS  
UNIVERSITY OF CALIFORNIA, SAN DIEGO

**WORKING PAPERS**

---

- "The Discretization Filter: A Simple Way to Estimate Nonlinear State Space Models," Job Market Paper.
- "Pockets of Predictability," with Lawrence Schmidt and Allan Timmermann.

**PROGRAMMING EXPERIENCE**

---

MATLAB; Julia; Stata; Java; C; C++; Excel

**LANGUAGES**

---

- English (native)
- French (fluent)
- Spanish (intermediate)