Danila Maroz

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Work Experience

Postdoctoral Researcher 2024 – Present
Amazon – SCOT Topline Science Team *New York, NY*

- Development of the new topline state space forecasting model
- Causal macroeconomic analysis in state space models: presented research at Consumer Science Summit (CSS)
- Ad-hoc macro analysis: tariffs and prices, uncertainty effects
- Leverage AI-assisted workflows (LLM APIs, Claude Code) for rapid prototyping and research acceleration

Teaching Fellow & Assistant 2017 – 2023
Harvard University & Bocconi University *Cambridge, MA & Milan, Italy*

- PhD-level econometrics at Harvard: panel data, causal inference, GMM, time series, state space models; applications in R
- Undergraduate courses: intermediate macroeconomics, econometrics, and financial econometrics

Research Assistant 2017 – 2020
Harvard University & Bocconi University *Cambridge, MA & Milan, Italy*

- Harvard: Assisted on "Reopening Scenarios" NBER working paper (Farhi, Baqaee, Mina, Stock); implemented Andrews and Kasy (2019) methodology
- Bocconi: Collaborated with C. Favero, F. Giavazzi, and A. Alesina on fiscal policy research ("Austerity" project)

Education

Harvard University Cambridge, MA
PhD in Economics *2018 – May 2024*

- Primary fields: Macroeconomics and Econometrics
- Advisors: James H. Stock, Anna Mikusheva, Gabriel Chodorow-Reich

Bocconi University Milan, Italy
MSc in Economics and Social Sciences *2015 – 2018*

LUISS University Rome, Italy
Bachelor of Arts in Economics and Business *2012 – 2015*

Publications & Research

Working Papers

- Maroz, Danila, James H. Stock, and Mark W. Watson. "Comovement of Economic Activity During the Covid Recession."
- "Negative Control Identification of Monetary Policy" (Job Market Paper)

Technical Skills

Programming Languages: R, Python, Julia, MATLAB, SQL
Software & Tools: LaTeX, Git, PyTorch, Pyro, LLM APIs, MS Office, GIS
Econometric Methods: Bayesian and frequentist state space models, BVARs, SVARs, PCA, spectral analysis, DiD, panel data methods, causal inference, GMM
Expertise: Macroeconomic forecasting, time series analysis, financial economics, high-frequency data, machine learning (ML), statistical modeling, big data analysis

Languages

Belarusian (Native) | Russian (Native) | English (Fluent) | Italian (Fluent) | French (Conversational)

Additional Information

Hobbies: Chess (strong amateur), Tennis (NTRP 3.5), Kitesurfing and waterskiing (ex-professional), Writing prose