BARBARA ROSSI

ICREA Professor at University Pompeu Fabra,
Affiliated to Barcelona GSE and CREI

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https://en.wikipedia.org/wiki/Barbara_Rossi_(economist)

EDUCATIONAL BACKGROUND:

Princeton University, Ph.D. Economics, 2001.
Dissertation title: "Essays in Long Horizon Testing and Predictive Ability in the Presence of High Persistence with Applications to International Macroeconomics"
Committee: Mark Watson (Chair), Kenneth Rogoff, Bo Honore' and Elie Tamer
Bologna University, Bologna (Italy), Ph.D. Economics, 1999.
Bocconi University, Milan (Italy), M.A. with distinction, Economics, 1996.
Bologna University, Bologna (Italy), B.A. with distinction, Economics, 1995.

ACADEMIC POSITIONS:

ICREA Professor at University of Pompeu Fabra	Jan. 2012 -
CREI Fellow	Jan. 2012 –
Barcelona GSE Research Professor	Jan. 2017 –
Barcelona GSE Affiliate Professor	Jan. 2012 – Dec. 2016
Associate Professor (with Tenure), Duke University	July 2008 – June 2012
Assistant Professor, Dept. of Economics, Duke University	Sept. 2001- June 2008

VISITING POSITIONS:

Visiting Researcher, Federal Reserve Bank of New York	Oct. 2019
Visiting Researcher, University of Sydney	Dec. 2017
Visiting Researcher, European Central Bank	Spring 2016
Visiting Researcher, Norges Bank	Sept. 2015
Visiting Professor, Duke University	July 2012 – June 2014
Visiting Researcher, Philadelphia Fed	Jan. 2014
Visiting Researcher, University of New South Wales (Sydney)	July 2012
Visiting Researcher, Philadelphia Fed	May 2012
Visiting Researcher, St. Louis Fed	May 2012
Visiting Researcher, Philadelphia Fed	Dec. 2010
Visiting Researcher, University of California, Berkeley	Spring 2009
Visiting Researcher, ENSAE-CREST, France	Nov. 2007
Visiting Researcher, University of Montreal, Canada	Oct. 10-15, 2005
Visiting Researcher, Atlanta Fed	Feb. 6-13, 2005

Visiting Researcher, Department of Economics, UCSD	Fall	2004
Visiting Researcher, Dept. of Economics, Concordia University	May	2004

OTHER PROFESSIONAL AFFILIATIONS:

Editor, Journal of Applied Econometrics	2015-
Co-editor, International Journal of Central Banking	2017-2019
Founding Fellow, International Association of Applied Econometrics	2017-
Fellow, Econometric Society	2019-
Fellow, European Economic Association	2017-
Chair of the Scientific Committee of the Euro Area Business Cycle Network	2020-2023
Member of the Council of the European Economic Association	2017-2021
Fellow, European Economic Association	2017-
Vice Chair of the Scientific Committee of the Euro Area Business Cycle Network	2017-2019
Research Affiliate, City University of Hong Kong	2017-
European Standing Committee of the Econometric Society, Member	2015-2018
EC^2 Standing Committee	2014-
Associate Editor, Quantitative Economics	2013-2017
International Association for Applied Econometrics, Director	2013-
CEPR Business Cycle Dating Committee Member	2012-2018
Research Fellow, Centre for Applied Financial Economics, USC	2012-
Associate Editor, Journal of Applied Econometrics	2009-2014
Associate Editor, Journal of Economic Dynamics and Control	2008-2014
CEPR Fellow	2008-2020
Associate Editor, Journal of Business and Economic Statistics	2008-2013
CEBRA Inflation Advisory Council (Fed. Reserve Bank of Cleveland)	2020-
Real-time Economics Conference Committee Member	2021-
European Regional Standing Committee, Econometric Society	2022-

FIELDS OF INTEREST:

Time Series Econometrics, Applied International Finance and Macroeconomics, Macroeconometrics, Forecasting.

FELLOWSHIPS, GRANTS, HONORS AND AWARDS:

- Speaker, *Marleau Lecture Series*, University of Ottawa (Canada), 2022.
- Keynote speaker, 6th *Financial Markets and Non-Linear Dynamics Workshop 2022* (Paris)
- Keynote speaker, *2021 Workshop on Empirical Monetary Economics* (Paris)
- 8th Nankervis Memorial Keynote Lecture, 2021 *ECMFE workshop* (Essex University)
- Keynote speaker, Conference on Real-Time Data Analysis, Methods and Applications (Banque de France, 2021)
- Keynote Speaker, 2021 *Orebro Financial Econometrics Workshop* (Virtual, Sweden)
- *Econometric Society Fellow*, since 2019
- Invited Speaker, 2021 *European Meetings of the Econometric Society* (Virtual)

- Keynote speaker, *2021 Workshop on Macroeconomic Research* (Cracow, Poland)
- Keynote speaker, *2021 Third Conference on European Studies* (U. Milano-Bicocca, LSE, European Commission, ETH Zurich, Italy)
- Invited Speaker, 2021 *North American Meeting of the Econometric Society* (Virtual, Montreal, Canada)
- Keynote Speaker, 2021 *Padova Macro Talks* (Virtual, Padova, Italy)
- Keynote Speaker, 2020 *European System of Central Banks* (Bundesbank, Germany)
- Keynote Speaker, *CefES Conference*, Milan (Italy), 2020 (postponed due to COVID-19)
- Keynote Speaker, 2020 *Workshop on Macroeconomic and Financial Time Series Analysis* (Lancaster University, UK) (postponed due to COVID-19)
- Keynote Speaker, *EcoMod Conference*, Milan (Italy), 2020 (postponed due to COVID-19)
- Keynote Speaker, 2020 *CIRET Conference* (Poland) (postponed due to COVID-19)
- Barcelona GSE-La Caixa Research Grant, 2019-2020
- Keynote Speaker, 2019 *Big Data and Economic Forecasting Workshop* (Ispra)
- Keynote Speaker, 2019 *INFER Conference, Vrije Universiteit Brussel and National Bank of Belgium*, Brussel (Belgium)
- Keynote Speaker, 2019 *EC^2 Conference*, Oxford (UK)
- Keynote Speaker, 2019 *Society for Nonlinear Dynamics and Econometrics Conference* (Dallas)
- Keynote Speaker, 2019 *Workshop on Empirical Macroeconomics*, Bank of Finland
- Invited Speaker, 2018 *Advances in Applied Macro-Finance Conference,* Istanbul (Turkey)
- Invited Speaker, *XXIII Latin American and Caribbean Economic Association (LACEA) and Latin American Meeting of the Econometric Society (LAMES)*, November 2018
- Invited Speaker, 2018 *Asian Meetings of the Econometrics Society* (Seoul, Korea)
- Invited Speaker, Econometrics Journal Session, 2018 *Royal Economic Society Annual Conference* (Brighton, UK)
- *International Association of Applied Econometrics Fellow*, since 2017
- Invited Speaker, *5th Macroeconometrics Workshop*, University of Sydney (Australia), November 2017
- Invited Speaker, 2017 *Heidelberg Summer School Lectures* (Germany)
- Invited Speaker, *Midwest Econometrics Group Conference*, Texas A&M (USA), October 2017
- Invited Speaker, *German Statistical Society Annual Meeting*, Rostock (Germany), September 2017
- Outstanding Paper Award, *International Journal of Forecasting* 2017
- Keynote Speaker, *22nd Spring Meeting of Young Economists*, Halle (Germany), March 2017
- Spanish Business Cycle Committee Invited Lecture, *Symposium of the Spanish Economic Association* (Bilbao), December 2016
- Keynote Speaker, *NBP Workshop in Forecasting*, Warsaw, November 2016

- BBVA Grant, 2016-2018
- Duisemberg Fellow, *European Central Bank*, 2016
- Invited Speaker, *Bristol Econometrics Study Group*, Bristol (U.K.), July 2016
- Invited Speaker, *The Impact of Uncertainty Shocks on the Global Economy*, Banque de France and UCL (U.K.), May 2016
- Keynote Speaker, *Fourth International Symposium in Computational Economics and Finance,* Paris, April 2016
- Keynote Speaker, *Applied Macroeconomics Workshop*, Henan University, China, March 2016
- Invited Speaker, *Journal of Business and Economic Statistics Session* at the American Economic Association Meetings, January 2016
- Featured Speaker, *International Symposium on Forecasting*, Riverside, June 2015
- Keynote Speaker, *11th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics,* Brunel University, London
- Elected Member of the European Regional Standing Committee of the *Econometric Society,* December 2014
- Keynote Speaker, *Financial Determinants of Exchange Rates Workshop*, De Nederlandsche Bank (Amsterdam), 2014
- Invited Speaker, *Conference on Advances in Applied Macro-Finance and Forecasting*, Istanbul 2014
- ERC Grant 2014-2018
- Invited Speaker, *Italian Conference on Econometrics and Empirical Economics*, 2013
- Invited Speaker, *Econometric Society Australasian Meetings*, July 2012
- Excellence in Refereeing Award 2012, *American Economic Review*
- Marie Curie CIG Grant 2012
- NSF Grant, 2010-2012: "New Methods for Inference in the Presence of Instabilities, Weak Identification and Mis-specification", with A. Inoue
- JAE Conference Grant, 2009
- SAS Grant, 2008: "New Methods for Forecasting and Model Evaluation"
- Keynote Speaker, *Halle Institute for Economic Research Macroeconometrics Worshop* (Germany)
- NSF Grant, 2007-2009: "Model Selection and Forecasting in Unstable Environments", with R. Giacomini
- Arts & Sciences Committee on Faculty Research, Duke University, Spring 2006
- Trent Foundation, Conference Organization Grant, Duke University, Fall 2005
- The Office of International Affairs and the Center for European Studies, Conference Organization Grant, Duke University, Fall 2005
- Princeton University Fellowship, 1996-2000
- IFS Summer Fellowship, 1999-2000
- Mellon Foundation Fellowship, summer 1998
- Mediocredito Centrale Scholarship, 1996 (not used)
- Invernizzi Scholarship, Universita' Bocconi, Milan, September 1995.

PUBLICATIONS

48. Odendahl, Florens, Barbara Rossi and Tatevik Sekhposyan (2022), "Evaluating Forecast Performance with State Dependence." *Journal of Econometrics,* forthcoming.

47. Inoue, Atsushi and Barbara Rossi (2021). "The Effects of Conventional and Unconventional Monetary Policy: A New Approach." *Quantitative Economics* 12(4): 1085-1138.

46. Rossi, Barbara (2021). "Forecasting in the Presence of Instabilities: How Do We Know Whether Economic Models Work and How to Improve Them." *Journal of Economic Literature* 59(4): 1135-90.

45. Rossi, Barbara (2021). "Identifying and Estimating the Effects of Unconventional Monetary Policy in the Data: How to Do It And What Have We Learned?" The *Econometrics Journal* 24(1): C1–C32.

44. Ganics, Gergely, Atsushi Inoue and Barbara Rossi (2021). "Confidence Intervals for Bias and Size Distortions in IV and Local Projections-IV Models." *Journal of Business and Economic Statistics* 39(1): 307-324.

43. Chung-Hun Kuo, Atsushi Inoue and Barbara Rossi (2020). "Identifying the Sources of Model Misspecification." *Journal of Monetary Economics* 110: 1-18.†

42. Atsushi Inoue and Barbara Rossi (2019). "The Effects of Conventional and Unconventional Monetary Policy on Exchange Rates." *Journal of International Economics* 118, 2019: 419-447.

41. Rossi, Barbara and Tatevik Sekhposyan (2019). "Alternative Tests for Correct Specification of Conditional Forecast Densities." *Journal of Econometrics* 208: 638-657.

40. Ismailov, Adil and Barbara Rossi (2018). "Uncertainty and Deviations from Uncovered Interest Rate Parity." *Journal of International Money and Finance* 88: 242-259.

39. Rossi, Barbara and Tatevik Sekhposyan (2017). "Macroeconomic Uncertainty Indices for the Euro Area and its Individual Member Countries." *Empirical Economics* 53 (1): 41-62.

38. Atsushi Inoue, Lu Jin and Barbara Rossi (2017). "Optimal Window Selection in the Presence of Possible Instabilities." *Journal of Econometrics* 196(1): 55-67.

37. Carrasco, Marine and Barbara Rossi (2016). "In-sample Inference and Forecasting in Misspecified Factor Models." *Journal of Business and Economic Statistics* (3): 313-338.

36. Anderson, Emily, Atsushi Inoue, and Barbara Rossi (2016). "Heterogeneous Consumers and Policy Shocks." *Journal of Money Credit and Banking* 48(8): 1877-1888.

35. Giacomini, Raffaella and Barbara Rossi (2016). "Model Comparisons in Unstable Environments." *International Economic Review* 57(2): 369-392.

34. Rossi, Barbara and Tatevik Sekhposyan (2016). "Forecast Rationality Tests in the Presence of Instabilities, With Applications to Federal Reserve and Survey Forecasts." *Journal of Applied Econometrics* 31(3): 507-532.

33. Giacomini, Raffaella and Barbara Rossi (2015). "Forecasting in Nonstationary Environments: What Works and What Doesn't in Reduced-Form and Structural Models." *Annual Review of Economics* 7: 207-229.

32. Ferraro, Domenico, Kenneth Rogoff and Barbara Rossi (2015). "Can Oil Prices Forecast Exchange Rates?" *Journal of International Money and Finance* 54: 116-141.

31. Rossi, Barbara and Tatevik Sekhposyan (2015). "Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions." *American Economic Review Papers & Proceedings* 105(5): 650-55.

30. Rossi, Barbara and Tatevik Sekhposyan (2014). "Evaluating Predictive Densities of US Output Growth and Inflation in a Large Macroeconomic Data Set." *International Journal of Forecasting* 30(3): 662-682.

29. Rossi, Barbara (2013). "Advances in Forecasting Under Model Instability." In: G. Elliott and A. Timmermann (eds.), *Handbook of Economic Forecasting* Volume 2B, Elsevier Publications), 1203-1324.

28. Rossi, Barbara (2013). "Exchange Rate Predictability." *Journal of Economic Literature* 51(4): 1063-1119.

27. Rossi, Barbara and Tatevik Sekhposyan (2013). "Conditional Predictive Density Evaluation in the Presence of Instabilities." *Journal of Econometrics* 177(2): 199-212.

26. Gürkaynak, Refet, Burçin Kısacıkoğlu and Barbara Rossi (2013). "Do DSGE Models Forecast More Accurately Out-of-Sample than VAR Models?" In: T. Fomby, L. Kilian and A. Murphy (eds.), VAR Models in Macroeconomics - New Developments and Applications: Essays in Honor of Christopher A. Sims, *Advances in Econometrics* vol. 32, 2013, 27-80.

25. Giacomini, Raffaella and Barbara Rossi (2013). "Forecasting in Macroeconomics." In: N. Hashimzade and M.A. Thornton (eds.), *Handbook of Research Methods and Applications on Empirical Macroeconomics*, Cheltenham, UK: Edward Elgar, 618-658.

24. Rossi, Barbara (2012), "The Changing Relationship between Commodity Prices and Equity Prices in Commodity Exporting Countries." *IMF Economic Review* 60: 533-569.

23. Inoue, Atsushi and Barbara Rossi (2012). "Out-of-sample Forecast Tests Robust to the Window Size Choice." *Journal of Business and Economics Statistics* 30(3): 432-453.

22. Inoue, Atsushi and Barbara Rossi (2011). "Testing for Weak Identification in Possibly Nonlinear Models." *Journal of Econometrics* 161: 246-261.

21. Zubairy, Sarah and Barbara Rossi (2011). "What is the Importance of Monetary and Fiscal Shocks in Explaining US Macroeconomic Fluctuations?" *Journal of Money, Credit and Banking* 43(6): 1247-1270.

20. Hall, Alastair, Atsushi Inoue, James Nason and Barbara Rossi (2012). "Information Criteria for Impulse Response Function Matching Estimation of DSGE Models." *Journal of Econometrics* 170(2): 499-518.

19. Inoue, Atsushi, Lu Jin and Barbara Rossi (2013). "Consistent Model Selection Over Rolling Windows." In: N.R. Swanson and X. Chen (eds.), *Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis*, Springer: New York, 2013.

18. Rossi, Barbara and Tatevik Sekhposyan (2011). "Understanding Models' Forecasting Performance." *Journal of Econometrics* 164(1): 158-172.

17. Inoue, Atsushi and Barbara Rossi (2011). "Identifying the Sources of Instabilities in Macroeconomic Fluctuations." *The Review of Economics and Statistics* 93(4): 1186-1204.

16. Chen, Yu-Chin, Kenneth Rogoff and Barbara Rossi (2010). "Can Exchange Rates Forecast Commodity Prices?" *Quarterly Journal of Economics* 125(3): 1145-1194.

15. Sekhposyan, Tatevik and Barbara Rossi (2010). "Have Models' Forecasting Performance Changed Over Time, and When?" *International Journal of Forecasting* 26(4): 808-835.

14. Giacomini, Raffaella and Barbara Rossi (2010). "Forecast Comparisons in Unstable Environments." *Journal of Applied Econometrics* 25(4): 595-620.

13. Giacomini, Raffaella and Barbara Rossi (2009). "Detecting and Predicting Forecast Breakdowns." The Review of Economic Studies 76(2): 669-705.

12. Marcellino, Massimiliano and Barbara Rossi (2008). "Model Selection for Nested and Overlapping Non-Linear Dynamic and Possibly Misspecified Models." *Oxford Bulletin of Economics and Statistics* 70(s1): 867-893.

11. Inoue, Atsushi and Barbara Rossi (2008). "Monitoring and Forecasting Currency Crises." *Journal of Money Credit and Banking* 40(2-3): 523-534.

10. Rossi, Barbara (2007). "Expectations Hypotheses Tests at Long Horizons." *The Econometrics Journal* 10(3): 1-26.

9. Giacomini, Raffaella and Barbara Rossi (2006). "How Stable is the Forecasting Performance of the Yield Curve for Output Growth?" *Oxford Bulletin of Economics and Statistics* 68(s1): 783-795.

8. Pesavento, Elena and Barbara Rossi (2007). "Impulse Response Confidence Intervals for Persistent Data: What Have We Learned?" *Journal of Economic Dynamics and Control* 31: 2398-2412.

7. Rossi, Barbara (2006). "Are Exchange Rates Really Random Walks? Some Evidence Robust to Parameter Instability." *Macroeconomic Dynamics* 10(1): 20-38. Matlab codes and Additional Matlab codes.

6. Pesavento, Elena and Barbara Rossi (2006). "Small Sample Confidence Intervals for Multivariate IRF at Long Horizons." *Journal of Applied Econometrics* 21(8): 1135-1155.

5. Inoue, Atsushi and Barbara Rossi (2005). "Recursive Predictability Tests for Real-Time Data." *Journal of Business and Economic Statistics* 23(3), 336-345.

4. Pesavento, Elena and Barbara Rossi (2005), "Do Technology Shocks Drive Hours Up or Down?" *Macroeconomic Dynamics* 9(4): 478-488.

3. Rossi,Barbara (2005). "Confidence Intervals for Half-Life Deviations from Purchasing Power Parity." *Journal of Business and Economic Statistics* 23(4): 432-442.

2. Rossi, Barbara (2005). "Optimal Tests for Nested Model Selection with Underlying Parameter Instability." *Econometric Theory* 21(5): 962-990. Matlab codes.

1. Rossi, Barbara (2005). "Testing Long-Horizon Predictive Ability with High Persistence, and the Meese-Rogoff Puzzle." *International Economic Review* 46(1): 61-92.

OTHER PUBLICATIONS:

13. Rossi, Barbara and Yiru Wang (2019). "VAR-based Granger-causality Tests in the Presence of Instabilities." *The Stata Journal* 19(4): 883-899.

12. Rossi, Barbara and Matthieu Soupre' (2017). "Implementing Tests For Forecast Evaluation in the Presence of Instabilities." *The Stata Journal* 17(4): 850-865.

11. Rossi, Barbara (2016). "A Review of Economic Forecasting." *Econometrics Journal* 19(3): B1-B3.

10. Rossi, Barbara (2012). "Comment on: Of Quantiles and Expectiles: Consistent Scoring Functions, Choquet Representations and Forecast Rankings", *Journal of the Royal Statistical Society B*: 553.

9. Giannone, Domenico, Refet Gürkaynak, Monika Merz, Richard Portes, Lucrezia Reichlin, Albert Ritschl, Barbara Rossi, Philippe Weil and Karl Whelan (2012). "Eurozone Mired in Recession Pause". *Vox*. http://www.voxeu.org/article/ eurozone-mired-recession-pause.

8. Rossi, Barbara (2014). "Comment on: Central Bank Macroeconomic Forecasting During the Global Financial Crisis: the European Central Bank and Federal Reserve Bank of New York Experiences", by L. Alessi, E. Ghysels, L. Onorante, R. Peach and S. Potter. *Journal of Business and Economic Statistics* 32(4): 510-514.

7. Rossi, Barbara (2014). "Density Forecasts in Economics, Forecasting and Policymaking". *Els Opuscles del CREI* No. 37.

6. Rossi, Barbara (2013). "Are Exchange Rates Predictable?". *Vox*. https://voxeu.org/article/are-exchange-rates-predictable.

5. Rossi, Barbara (2013). "Comment on: Taylor Rule Exchange Rate Forecasting During the Financial Crisis", by T. Molodtsova and D. Papell. *NBER International Seminar in Macroeconomics*, University of Chicago Press.

4. Rossi, Barbara (2012). "Comment on: Forecast Rationality Tests Based on Multi-Horizon Bounds". *Journal of Business and Economic Statistics* 30(1), 25-29.

3. Yu-Chin Chen, Kenneth Rogoff and Barbara Rossi (2011). "Predicting Agri-Commodity Prices: An Asset Pricing Approach." *World Uncertainty and the Volatility of Commodity Markets*, ed. B. Munier, IOS: 45-71.

2. Yu-Chin Chen, Kenneth Rogoff and Barbara Rossi (2012). "Where Are Commodity Prices Headed Next? Look at Exchange Rates." *Vox*. https://voxeu.org/article/exchange-rates-forecast-commodity-prices.

1. Rossi, Barbara (2007). "Comment on: Exchange Rate Models Are Not as Bad as You Think", by C. Engel, N. Mark and K.D. West. In: Daron Acemoglu, Kenneth Rogoff and Michael Woodford (eds.), *NBER Macroeconomics Annual*, MIT Press.

WORKING PAPERS (SUBMITTED):

Rossi, Barbara, Tatevik Sekhposyan and Matthieu Soupre (2016). "Understanding the Sources of Macroeconomic Uncertainty." *Barcelona Graduate School of Economics Working Papers* and *CEPR Discussion Paper* 11415.

Hoesch, Lukas, Barbara Rossi and Tatevik Sekhposyan (2021). "Has the Information Channel of Monetary Policy Disappeared? Revisiting the Empirical Evidence." *CEPR Discussion Paper* 16531-1582883931.

Work in Progress:

Inoue, Atsushi, Barbara Rossi and Yiru Wang (2022). "Local Projections in Unstable Environments: How Effective is Fiscal Policy?"

Ganics, Gergely, Barbara Rossi and Tatevik Sekhposyan (2021). "From Fixed-event to Fixed-horizon Density Forecasts: Obtaining Measures of Multi-horizon Uncertainty from Survey Density Forecasts."

Odendahl, Florens, Barbara Rossi and Tatevik Sekhposyan (2021). "Regime-Switching Rationality".

Inoue, Atsushi and Barbara Rossi (2016). "Tests for the Validity of Portfolio or Group Choice in Financial and Panel Regressions."

Other Professional Service:

2021 Scientific Program Committee Member, *Econometric Society Winter Meetings* (Chicago, USA)
Scientific Program Committee Member, *9-th Italian Congress of Econometrics and Empirical Economics*, Italy
Mentor, Women in Economics retreat, *European Economic Association*, August 2021.
Organizer, "Fourth IAAE Invited Session: Advances in Macroeconometrics", ASSA Meetings (Chicago, January 2021)

2020 Organizer, *11th Conference of the International Research Forum on Monetary Policy* (European Central Bank, Germany)
Program Committee Member and Organizer, *EABCN Conference* (Bank of France)
Scientific Committee Program Lead Coordinator, *European Economic Association Meetings* (Rotterdam, the Netherlands)
Scientific Committee Program Member, *Econometric Society World Congress* (Milan, Italy)

2019 Program Committee Member and Organizer, EABCN Conference on "*Advances in Business Cycle Analysis*" (Bank of Spain, Madrid)
Program Committee Member and Organizer, *2019 IAAE Conference* (Cyprus)

2018 Organizer, "First *IAAE Invited Session: Advances in Macroeconometrics*", ASSA Meetings (Philadelphia, January 2018)
Program Committee Member and Co-organizer, *10th ECB Workshop on Forecasting Techniques*, Frankfurt (Germany)
Program Committee Member and Organizer, *Sixth Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona Graduate School of Economics (Barcelona), June 2017
Program Committee Member and Organizer, *EABCN Conference on "Measuring The Effects of Unconventional Monetary Policy in the Data: What Have We Learned*?" (Barcelona), May 2018

2017 Program Committee Member, *ICEEE* January 2017 (Italy)
Program Committee Member, 2017 *SNDE Symposium* (Paris)

Program Committee Member, 2017 *Infer Annual Conference* (France)
Organizer, *Annual International Journal of Central Banking Research Conference* on: "The Interplay between Monetary Policy and Fiscal Policy", Czech National Bank, June 2017 (Prague)
Program Committee Member and Organizer, *Fifth Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona Graduate School of Economics (Barcelona), June 2017.

2016 Program Chair, *Econometric Society European Meetings* August 2016 (Geneva)
Co-organizer, *9th ECB Workshop on Forecasting Techniques*, Frankfurt (Germany)
Program Committee Member and Organizer, *Fourth Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona Graduate School of Economics (Barcelona), June 2016.
Program Committee Member, *Info-Metrics Conference on Information-Theoretic Methods of Inference*, University of Cambridge, April 2016
Program Committee Member, *9-th Society for Financial Econometrics (SoFiE) Conference,* Hong-Kong, 2016.
Program Committee Member, *Spanish Economic Association Conference,* Bilbao (Spain), 2016.

2015 Program Committee Member, *Econometric Society World Congress* (Montreal)
Program Committee Member, *Society for Nonlinear Dynamics and Econometrics*, BI Norwegian Business School (Oslo, Norway), March 2015
Program Committee Member and Organizer, *Second Conference of the International Association of Applied Econometrics*, (Thessaloniki, Greece), June 2015.
Program Committee Member and Organizer, *Third Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona Graduate School of Economics (Barcelona), June 2015.
Program Committee Member, *Society for Financial Econometrics*, Aarhus (Denmark), June 2015.
JWEN Mentoring Workshop, Hitotsubashi University, Tokyo, May 2015.

2014 Conference Organizer, *EC2 Conference*, Barcelona, December 2014.
Program Chair, *First Conference of the International Association of Applied Econometrics,* Queen Mary University (London), June 2014.
Program Committee Member, *Econometric Society European Winter Meetings,* December 2014 (Madrid, Spain).
Program Committee Member and Organizer, *Second Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona Graduate School of Econmics (Barcelona), June 2014.
Program Committee Member, *39th Simposio of the Spanish Economic Association* (Palma de Mallorca, Spain), December 2014.
Scientific Program Committee Member, *8th International Conference on Computational and Financial Econometrics*, Pisa (Italy), December 2014.
Program Committee Member, *7-th Society for Financial Econometrics (SoFiE) Conference,* Toronto (Canada), 2014.
Program Committee Member, *European Meetings of the Econometric Society,* Toulouse (France) 2014.
Program Committee Member, *Society for Nonlinear Dynamics and Econometrics*, New York, April 2014.
Program Committee Member, *Econometric Society Winter Meetings,* Philadelphia, 2014.

2013 Program Committee Member and Organizer, *First Time Series in Macroeconomics and Finance Conference*, *BGSE Summer Forum*, Barcelona, June 2013.
Program Committee Member, *Australasian Meetings of the Econometric Society,* Melbourne 2013.
Program Committee Member, *Sixth Annual Conference of the Society for Financial Econometrics* (SoFiE), Seoul 2013.
Program Committee Member, *EC^2 Conference*, Cyprus 2013.Program Committee Member, *38th Simposio of the Spanish Economic Association,* Santander 2013.
Program Committee Member, *European Meetings of the Econometric Society,* Gothenburg (Sweden) 2013.

2012 Program Committee Member, *European Meetings of the Econometric Society,* Malaga, 2012.
Program Committee Member, *European Economic Association Meetings,* Malaga, *2012*.
Mentor, Committee of the Status of Women in the Economic Profession, *American Economic Association*: CeMENT Workshop, Chicago 2012.

2010 Local Program Committee Chair, *NBER-NSF Time Series Conference*, 2010.
Organizer, *Special Applied Macro Workshop*, Duke University, October 2010.

2009 Program Chair, Business and Economics Section, *American Statistical Association*, 2009.
Program Committee member, *EC^2 Conference*, 2009.

2008 Program Chair-Elect, Business and Economics Section, *American Statistical Association*, 2008.
Conference organizer: *ERID Conference: Identification issues in Economics,* Duke University, October 2008 (joint with Hanming Fang).
Organizer, *Special Applied Macro Workshop*, Duke University, March 2008.

2007 Conference organizer: *Second Forecasting Conference*, Duke University, March 2007.

2006 Organizer, *Special Applied Macro Workshop*, Duke University, April and October 2006.

2005 Program Committee member, *Annual Conference of the Italian Society of Economists*, Naples (Italy), Fall 2005.
Organizer, *Special Applied Macro Workshop*, Duke University, November 2005.

2004 Conference organizer: *Forecasting Conference*, Duke University, May 2004.

Seminar organization: *Econometrics Seminar,* Univ. Pompeu Fabra, 2012-to date. *Econometrics Seminar,* Duke University (co-organizer): Fall 2006-2007. *Econometrics Jamboree*, Duke University, November 2008 and September 2010.

TEACHING EXPERIENCE:

University Pompeu Fabra, 2012-current: Macroeconometrics (2nd year PhD level course); Applied Macroeconometrics (1st year PhD level course); Empirical Methods in Macroeconomics and Forecasting in Time Series (2nd year PhD level course)

Duke University, 2001-2011: *Economics 327*: Empirical Methods in Macroeconomics and Forecasting in Time Series (2nd year PhD level course); *Economics 220*: Time Series Econometrics (Master level and Advanced Undergraduate course); *Economics 141:* Applied International Macroeconomics and Finance (Advanced Undergraduate course); *Econometrics 341* (1st year Ph.D. Course); *Economics 51D* (Introductory Macroeconomics Course for Undergraduates)

Teaching Assistant for Prof. Giovanni Maggi and Prof. Silvia Weyerbrock, *International Trade* and *International Economics*, Woodrow Wilson School, Princeton University, Fall 2000 (Master courses)

Teaching Assistant for Prof. Helene Rey and Prof. Paul Krugman, *International Macroeconomics* and *Advanced Macroeconomics: Domestic Policy*, Woodrow Wilson School, Princeton University, Fall 2000 (Master courses)

Teaching Assistant for Prof. Elizabeth Bogan, *The National Economy*, Fall 1999, and Prof. Elie Tamer, *Econometrics*, Spring 2000, Princeton University (Undergraduate courses)

Teaching Assistant for Prof. Mark Watson and Prof. Yacine-Ait-Sahalia, *Advanced Econometrics: Time Series Models*, Fall 1998, and Prof. Han Hong, *Advanced Econometrics: Non-linear Methods*, Spring 2000, Princeton University (2nd year Graduate courses). Grader for Prof. Kevin Hallock, labour economics.

Research Assistant for Prof. Kenneth Rogoff, Princeton University, June-July 1998

Research Assistant for Prof. Orazio Attanasio, University of Bologna, 1995.

TEACHING SHORT COURSES:

"Macroeconomic Forecasting", Switzerland, 2021

"Macroeconomic Forecasting", Bank of Korea, 2020

"Macroeconomic Forecasting", Switzerland, 2019

"Short-term Macroeconomic Forecasting", Switzerland, 2017

"Exchange Rate Forecasting", Central Bank of Hungary, 2016

"*Methods for Forecast Evaluation*", CREI Summer School, Barcelona, July 2016, 2017, 2018

"Exchange Rate Forecasting", Norges Bank, 2015

"*Methods for Forecast Evaluation*", CREI Summer School, Barcelona, July 2015

"*Methods for Forecast Evaluation*", CREI Summer School, Barcelona, July 2014

"*Macroeconomic Leading Indicators: Construction, Use and Evaluation*", Central Bank of Tunisia, 2014.

"*Exchange Rate Predictability*", Macroeconometrics Summer School, Barcelona, June 2013

"*Methods for Forecast Evaluation and Estimation*", CREI Summer School, Barcelona, June 2013

"*Forecast Evaluation*", Econometrics Summer School, Bertinoro (Italy), June 2012

"*Model Selection with Applications to Finance and Macroeconomics*", CREST-INSEAD (France), November 2007.

SEMINARS AND CONFERENCE PRESENTATIONS: (* means conference presentation by a co-author)

2022 Durham University Annual Conference (Durham UK), Federal Reserve Board

2021 Conference on Real-Time Data Analysis, Methods and Applications (Banque de France), ECMFE seminar (Essex), Central bank of Greece.

2020 ASSA Meetings*, University of Surrey, Lancaster University, Manchester University. IWEEE conference, ESCB Conference, Econometric Society Meetings (Bocconi University)

2019 Chicago Booth, Harvard University, Penn State, London Business School, Bank of England, SNDE Meetings (Texas), Exeter University, Bank of Finland Workshop, Bank of England, Applied macroeconomics and finance workshop (Beijing, China), University of Bologna, Macroeconomic Workshop, Oxford University, Federal Reserve Bank of New York

2018 ASSA Meetings (Philadelphia), CEMFI, Bank of France Workshop, INSEAD, UCL workshop, Vanderbilt Workshop (Vanderbilt University, USA), Tor Vergata, 1st Vienna Workshop on Economic Forecasting (*), St. Petersburg Workshop, 2018 IAAE Conference (Montreal), NBER Summer Institute, Latin American Meetings of the Econometric Society (LACEA-LAMES), CFE Conference (Pisa), Warwick University, Bilkent University, Macroeconomic Workshop in Bilgi University (Turkey)

2017 ASSA Meetings (Chicago), ICEEE Conference (Messina), Columbia University, "Information, Uncertainty and Beliefs" Conference (NYU-Stern), NCState U., SNDE Conference (Paris), Halle (Germany), Toulouse Financial Econometrics Conference, International Conference on Exchange Rate Models for a New Era (Hong Kong), Barcelona GSE Summer Forum, International Association of Applied Econometrics (Japan), Bundesbank Forecasting Workshop (Frankfurt), Annual Meeting of the German Statistical Society, DIW (Berlin), Heidelberg Summer School Lectures (Germany), NBER-NSF Time Series Conference (Northwestern U.) (*), Midwest Econometrics Group at Texas A&M (USA), University of Pennsylvania (Philadelphia), U. of Padova, U. of Sydney, Reserve Bank of New Zealand

2016 American Economic Association/Econometric Society Meetings (San Francisco), Second Workshop on Advanced Economics and Business Forecasting (London), London School of Economics, University College London, National University of Singapore, City University of Hong Kong, Academia Sinica (Taiwan), Henan University (China), University of York, CREST, "Forecasting and Financial Markets" conference (Econometric Institute and Tinbergen Institute), Computation in Economics and Finance Conference (Paris), Third IAAE Conference (Milan), Bristol University, Forecasting in Finance and Macroeconomics Workshop (Bolzano), "Economics of Resource Wealth" (U. of Stavanger), CEF conference (Pisa), Oxford University Workshop, University of Gothenburg, NBP Workshop on Forecasting (Warsaw), Bank of England, SEA conference (Bilbao), Computational Economics and Finance conference (Seville).

2015 American Economic Association Meetings (Boston*), U. of Milano-Bicocca, National University of Singapore, HEC Paris, Granger Center (Nottingham School of Economics), Queen Mary U., 11th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics (Brunel U., London), University of Glasgow, SETA Conference (Tokyo), Kobe University (Japan), Kyoto University (Japan), International Symposium on Forecasting (Riverside), Second IAAE Conference (Thessaloniki), Econometric Society World Congress (Montreal*), Norges Bank, U. of Navarra, Bocconi University.

2014 Trinity College Dublin, EABCN Conference (London), University of Venice, Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF) Conference (Salerno), Norges Bank, Central European University (Budapest), National Bank of Serbia (Belgrade), Economic Modelling and Forecasting Workshop (Warwick), Tripartite Workshop of Cambridge Finance, Penn-Wharton and DSF-Tinbergen Institute (Amsterdam), ECB Workshop on "Financial Instability, Economic Dynamics and Forecasting", International Association of Applied Econometrics Conference (London), NBER Summer Institute: Forecasting and Empirical Methods in Macroeconomics and Finance (Boston), New Developments in Econometrics and Time Series Workshop (Rome), Time Series Conference (Istanbul), University of Helsinki, European Central Bank, Aix-Marseille School of Economics, NBER-NSF Time Series Conference (*), EC2 Conference (*), Bank of France Workshop on "Expectations and Forecasting" (Paris), 8th International Conference on Computational and Financial Econometrics (Pisa), Financial Determinants of Exchange Rates Workshop (De Nederlandsche Bank, Amsterdam).

2013 Italian Conference on Econometrics and Empirical Economics (ICEEE, Genova), CORE (Louvain), SNDE Conference (Milan), Graduate Institute of International and Development Studies (Geneva), Carlos III (Madrid), Universitat Autonoma Barcelona, "Frontiers of Macroeconometrics" Conference (UCL, London), "Forecasting Structure and Time-Varying Patterns in Economics and Finance" Conference (Erasmus University, Rotterdam), NBER-NSF Conference* (Washington), SoFiE Conference (Lugano), UAB, University of Padova, EC(2) Conference (Cyprus).

2012 AEA Meetings (Chicago), U. of Cambridge, Econometric Society Australasian Meetings (Melbourne), Paris School of Economics, Toulouse U., Goethe U., Joint Lunchtime Seminar Goethe-European Central Bank, Workshop in Time Series Econometrics (Zaragoza), SNDE Conference (Istanbul), Conference on "Policy Responses to Commodity Price Movements" (IMF, IMF Economic Review and Central Bank of the Republic of Turkey), SED Meetings (Cyprus), Deutsche Bundesbank & Ifo Institute Workshop on "Uncertainty and Forecasting in Macroeconomics", Australasian Meetings of the Econometrics Society (Melbourne), Sydney Econometric Theory Workshop (UNSW, Sydney), Monash University, Joint Statistical Meetings (San Diego), European Meeting of the Econometric Society (Malaga), NBER Meeting on Commodity Markets (Stanford), "Monetary Policy and Commodity Prices" Conference (ECB and Norges Bank), UPF Faculty Lunch seminar

2011 AEA Meetings (Denver), Pompeu Fabra, Columbia University, University of Pennsylvania, U. of Arizona, Michigan State U., Collegio Carlo Alberto, Society for Nonlinear Dynamics and Econometrics Conference (Washington), Conference in honor of Hal White (UCSD, May), Bank of Canada-ECB conference on "Exchange Rates and Macroeconomic Adjustment" (Ottawa), NBER Summer Institute (*), Joint Statistical Meetings (Miami), NBER-NSF Time Series Conference, University of Chicago, UNC Chapel-Hill

2010 Ohio State, St. Louis Fed Workshop, Bocconi University, Triangle Econometrics Conference

2009 AEA Meetings (S. Francisco), UC Berkeley, UC Davis, Conference on "Business Cycles: Theoretical and Empirical Advances" at UC Riverside, Third CIREQ Time Series Conference (Montreal), SED Meetings (Istanbul), Econometric Society Summer Meetings (Boston), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance" (Boston), Joint Statistical Meetings(*) (Washington), NBER-NSF Time Series Conference (UC Davis), Boston University (October).

2008 University Carlos III (Madrid, Spain), University of Montreal (Canada), NBER-IFM Conference(*) (March), 28th Annual Symposium on Forecasting (July, Nice, France), Forecasting in Rio (Rio de Janeiro, Brazil), EEA-ESEM(*) (August, Milan, Italy), NBER-NSF Time Series Conference (September, Aarhus, Denmark), University of Pennsylvania (September), Federal Reserve Bank of New York, Central Bank of Chile, Applied Econometrics Workshop at St. Louis Fed, EABCN Workshop on Business Cycle Developments, Financial Fragility, Housing and Commodity Prices (Barcelona), London Business School, 9-th IWH-CIREQ workshop (Halle), Workshop on "Now-casting with Model Combination" at the Central Bank of New Zealand (Wellington), Research workshop on Monetary Policy in Open Economies at the Central Bank of Australia (Sydney).

2007 Michigan State, NBER Macroeconomics Annual Conference (Boston), Conference on "The Macroeconomics of Technology Shocks" (Laurier Center for Economic Policy, Waterloo, Canada), University of Cincinnati, Brown University, Society for Economic Dynamics (Prague, Czech Republic), Econometrics Society Summer Meetings*, (Duke University), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance"* (Boston), Joint Statistical Meetings (Salt Lake City), Conference on "Time Series Econometrics with Applications to Macroeconomics and Finance" (Federal Reserve Bank of St. of Louis), Federal Reserve Bank of Philadelphia (October), Federal Reserve Bank of St. Louis (October), University of Virginia (October), Federal Reserve Bank of San Francisco (October), University of California, Irvine (October), University of British Columbia (Canada, October), University of Washington (October), Princeton University (November), Bank of France and CREST Workshop on "Model Validation, Predictive Ability, and Model Risk" (November), University of Warwick (November), University of Cambridge (November), London School of Economics (December), Fifth ECB Workshop on Forecasting Techniques: "Forecast Uncertainty in Macroeconomics and Finance" (European Central Bank, Frankfurt, Germany), Bocconi University (Milan, Italy).

2006 Econometric Society Winter Meetings* (Boston), SAMSI Workshop (National Institute of Statistical Sciences), NC State University (Raleigh), Board of Governors of the Federal Reserve (Washington), University of Pittsburgh, University of Bologna (Statistics Department), Ente Einaudi (Bank of Italy, Rome), Econometric Society Summer Meetings (Minneapolis), Society for Economic Dynamics (Vancouver), "Econometrics in Rio" (Rio de Janeiro, Brazil), UNC-Chapel Hill, NBER-NSF Time Series Conference (Montreal, poster session), University of Austin, Cleveland Fed Workshop on "Methods and Applications for Dynamic Stochastic General Equilibrium Models", Conference on "Breaks and Persistence in Econometrics"* (Cass Business School, London), EC^2 Conference on "The Econometrics of Monetary Policy and Financial Decision Making" (Rotterdam), CIREQ Conference on Time Series (University of Montreal).

2005 Econometric Society Winter Meetings (Philadelphia), Fifth Missouri Economics Conference (Columbia, Missouri), Conference on "Forecasting in Macroeconomics and Finance" (CIRANO, CIREQ, and University of Montreal), JAE Annual Conference on: "Changing Structures in International and Financial Markets" (Venice, Italy), "Frontiers in Time Series Econometrics" Conference (Olbia, Italy), Econometric Society World Congress* (London, U.K.), NBER-NSF Time Series Conference and Workshop on Unit Roots, Heidelberg* and Kaiserslautern (Germany), Conference on "Unit Root and Cointegration Testing" (Faro, Portugal, poster session), Universite' de Montreal (Montreal, Canada), Owen School of Business (Vanderbilt University), Southern Economic Association (Washington), Triangle Econometrics Conference (Durham).

2004 Econometric Society Winter Meetings (San Diego), Society for Non-linear Dynamics and Econometrics* (Atlanta), First Forecasting Conference (Duke University), Concordia University (Montreal), Econometric Society Summer Meetings* (Brown University), NBER Summer Institute on "Forecasting and Empirical Methods in Macroeconomics and Finance" (Boston), Federal Reserve Bank of St. Louis, University of Michigan, U.C. Davis, University of California Los Angeles, Ohio State University, CSWEP session on Co-integration and Empirical Applications (New Orleans), Southern Economic Association (New Orleans), U.C. Riverside, Stanford University.

2003 University of Virginia, Emory University, Université Libre de Bruxelles (Bruxelles, Belgium), Econometric Society Summer Meetings (Evanston), NBER/NSF Time Series Conference (Chicago, poster session), University of Houston and Rice University, University of Maryland, Virginia Tech, Midwest Econometrics Group Meetings (University of Missouri-Columbia), Euro Area Business Cycle Network Conference (Frankfurt am Main, Germany), EC2 Conference on "Endogeneity, Instruments and Identification in Econometrics" (CEMMAP UCL and IFS, London, U.K., poster session).

2002 UNC Chapel Hill, Conference on "Forecasting in Macroeconomics and Finance" (CIRANO and CIREQ, Montreal, Canada), North American Summer Meetings of the Econometric Society (Los Angeles), NBER Summer Meetings, ("Forecasting and Empirical Methods in Macroeconomics and Finance", Boston), Midwest Economic Group Meetings (Ohio State University), Triangle Econometrics Conference (Durham).

2001 Vanderbilt University, University of California San Diego, University of California Los Angeles, University of Wisconsin-Madison, Iowa State University, Duke

University, Rutgers University, University of Toronto, Universita' Bocconi, University of Virginia, Triangle Econometrics Conference (Durham).

DISCUSSIONS AT CONFERENCES AND PROFESSIONAL MEETINGS:

North American Meetings of the Econometric Society, 2002 (discussant of: "A Test for Superior Predictive Ability", by P.R. Hansen).

Financial Econometrics Conference, CIRANO and CIREQ, Montreal 2003 (discussant of: "Asymptotic Confidence Intervals for Impulse Responses for Near Integrated Processes", by N. Gospodinov).

CIRANO, CIREQ and MITACS, Montreal 2004 (discussant of "Cross Sectional Forecasts of the Equity Premium", by Polk, Thompson, and Vuoltenaaho).

Southern Economic Association 2004 (New Orleans, November, discussant of: "Understanding the Evolution of World Business Cycles", by Kose, Otrok and Whiteman), CSWEP session (New Orleans 2004, discussant of: "Inflation Dynamics in Japan: Evidence of Price Rigidity and Structural Breaks", by D. Sanchez).

Econometric Society Winter Meetings 2005 (Philadelphia, discussant of "Large Shocks vs. Small Shocks", by J. Gonzalo and Martinez).

Southern Economic Association 2005 (Washington, discussant of: "Monetary Policy and the House Price Boom across U.S. States", by M. Del Negro and C. Otrok).

Econometric Society Winter Meetings 2006 (Boston, discussant of "Testable Implications of Forecast Optimality", by A. Patton and A. Timmermann, and of "An Efficient IRF Matching Estimator for Rational Expectations Models" by Jorda' and Kozicki).

Conference on Real Time Data Analysis and Methods in Economics (Federal Reserve Bank of Philadelphia 2007, discussant of: "Testing Equal Predictive Ability with Real-time Data" by Michael McCracken and Todd Clark).

Cleveland Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models, 2007 (discussant of: D. Giannone and L. Reichlin, "Bayesian VARs with large panels").

Econometric Society Winter Meetings 2011 (discussant of "Optimal Forecasts", by A. Patton and A. Timmermann).

International Seminar on Macroeconomics "ISoM", NBER (discussant of: "Taylor Rule Exchange Rate Forecasting during the Financial Crisis", by Molodtsova and Papell).

BGSE Summer Forum on Asset Prices and Business Cycles 2013 (discussant of: "Do mood swings drive business cycles and is it rational?", by Beaudry, P., D. Nam and J. Wang)

BoC-ECB Workshop on Exchange Rates, June 2013, Frankfurt (discussant of: "The Share of Systematic Risk in Bilateral Exchange Rates", by Adrien Verdelhan)

Financial Econometrics Conference, May 2013, Toulouse (discussant of: "Predictive Regression and Robust Hypothesis Testing: Predictability Hidden", by Anomalous Observations", by Lorenzo Camponovo, Olivier Scaillet and Fabio Trojani)

Econometrics Society Winter Meetings 2014 (Philadelphia, discussant of: "Central bank macroeconomic forecasting during the financial crisis: the European Central Bank and Federal Reserve Bank of New York Experiences", by Alessi, Ghysels, Onorante, Peach and Potter)

ESSIM-CEPR Conference, May 2014, Tarragona (discussant of: "Marginal Tax Rates and Income: New Time Series Evidence", by K. Mertens)

ISOM 2021 Conference, Virtual, (discussant of "A Reconsideration of the Failure of Uncovered Interest Parity for the U.S. Dollar", by Charles Engel, Ekaterina Kazakova, Mengqi Wang and Nan Xiang)

OTHER CONFERENCE PARTICIPATION:

2019 NBER EF&G Meeting (Chicago Fed)

2017 Econometric Society European Meeting (Lisbon); "Time-varying Models for Monetary Policy and Financial Stability" (Florence)

2016 Econometric Society European Meeting (Geneva)

2015 NBER-NSF Time Series Worshop (Vienna)

2014 Econometrics Society Meetings, Philadelphia 2014; 9th Annual Workshop on Macroeconomics of Global Interdependence (CREi, Barcelona)

2013 "Challenges for Monetary Policy in the 21st Century", Bank of Canada & CREi (CREi, Barcelona)

2012 EC^2 conference (Florence)

2008 NBER MacroAnnual (Boston, April), NBER Summer Institute on "Economic Fluctuations and Growth", "Methods and Applications for DSGE Models", and "EFG" (Boston), Joint Statistical Meetings (Denver).

2007 NBER Summer Institute on "Economic Fluctuations and Growth" and "Methods and Applications for DSGE Models" (Boston). NBER-EFG Conference, Federal Reserve Bank of Chicago (Chicago).

2006 Econometric Society Winter Meetings, CeMent Workshop (American Economic Association, Boston), NBER Conference (Federal Reserve Bank of San Francisco), SAMSI Workshop on "Model Uncertainty" (National Institute of Statistical Sciences).

2005 NBER Summer Institute on Forecasting and Empirical Methods in Macroeconomics and Finance (Boston), SAMSI Financial Mathematics, Statistics and Econometrics Workshop (National Institute of Statistical Science), Southern Economic Association (Washington).

2004 Conference in honor of C. Granger, "Predictive Methodology and Application in Economics and Finance" (San Diego), Financial Econometrics Conference, CIRANO, CIREQ and MITACS, Montreal; NBER/NSF Conference (Dallas); Joint Caltech-UCLA-USC Workshop on "Non-linear/Non-stationary Time Series Models".

2003 Financial Econometrics Conference at CIRANO and CIREQ (Montreal, Canada); NBER Summer Meetings on "Forecasting and Empirical Methods in Macroeconomics and Finance" and "Economic Fluctuations" (Boston).

2002 North American Meetings of the Econometric Society, Atlanta, NBER Summer Meetings: Forecasting, IFM and Economic Fluctuations (Boston), EC^2 Conference on Model Selection (Bologna, Italy).

UNIVERSITY INTERNAL PRESENTATIONS:

- CREI Lunch seminar: May 2012, May 2013, February 2017
- Duke Financial Econometrics Lunch seminar: December 2001, August 2002, April 2003, October 2003, June 2004.
- Duke Macroeconomics seminar, September 2003.
- Duke Empirical Macro Study Group: September 2005, March 2006, November 2006, February 2007, March 2010.

MEMBERSHIP OF PROFESSIONAL ORGANIZATIONS:

American Economic Association, Econometric Society, European Area Business Cycle Network fellow, American Statistical Association, European Economic Association.

REFEREE:

American Economic Review, American Economic Review - Applied Economics, Applied Economics, Canadian Journal of Economics, Computational Statistics and Data Analysis, Econometrica, Econometrics Journal, Econometrics Reviews, Econometric Theory, Economica, Economic Bulletin, Economics e-journal, Economics Letters, International Economic Review, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Applied Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Empirical Finance, Journal of the European Economic Association, Journal of Finance, Journal of Financial Econometrics, Journal of Forecasting, Journal of International Economics, Journal of International Money and Finance, Journal of Monetary Economics, Journal of Money Credit and Banking, Journal of Policy Analysis and Management, Journal of Risk and Insurance, Journal of Time Series Analysis, Journal of Time Series Econometrics, Macroeconomic Dynamics, North American Journal of Economics and Finance, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Review of Economics and Finance, Research in Labor Economics, Review of Economics and Statistics, Review of Economic Studies, Review of Financial Econometrics, Review of Financial Studies, Rivista Internazionale di Scienze Economiche e Commerciali, Statistical Methods and Applications, Studies in Nonlinear Dynamics and Econometrics, Studies in Economics and Finance, Southern Economic Journal. Book review for Oxford University Press. NSF Grant review. ESRC Grant review. Deutsche Forschungsgemeinschaft Grant review. ERC Grant review. ECB Working Papers and Bank of England Working Paper Review. Hong Kong Research Grants Council review. IMF Staff Papers Review.

DEPARTMENT SERVICE:

Equal Opportunity Committee Member, CREI, 2017-current

Econometrics Seminar Organizer, University of Pompeu Fabra, 2012-current

Applied Macro Reading Group, UPF 2015-current

Tutor, COFUND project, UPF 2015

PhD Admissions Committee, UPF, 2015, 2021, 2022

Econometrics Recruiting Committee, UPF, 2013-2014, 2014-2015, 2017-2018

Committee member for Mid-Career Evaluation, UPF, 2013-2014, 2017-2018.

Serra Húnter Programme, Committee Member, UPF, 2013-2014.

Member of the Committee for the Reform of the PhD Track, UPF, 2013-2014.

Director of Graduate Studies, Duke University, 2009-2011.

Empirical Macro Study Group (with Craig Burnside).

Exam committee member: International Macro Field Exam Committee, Macroeconomic Qualifiers Committee, Econometrics Field Exam Committee.

Member of the Committee for Reforming the Core Undergraduate Education (Macroeconomics).

Ph.D. Students Admissions Committee member (Duke: 2001, 2002, 2003, 2005, 2006, 2007; UPF: 2021, 2022).

Ph.D. Theses Committee member (first placement in parentheses). At Duke University: Varouj Khatchatrian (private consulting), Maxym Dedov (private consulting), Alessandro Palandri (University of Copenhagen), Anna Kozlovskaya (Southern Methodist University), AnaMaria Piesachon (Stanford University), Roberto Pancrazi (U. of Toulouse, now Warwick), Sarah Zubairy (Bank of Canada, now Texas A&M, defense date: April 1, 2010, thesis title: "Explaining the Effects of Fiscal Shocks"), Tatevik Sekhposyan (student at UNC Chapel Hill, first job at Bank of Canada, now at Texas A&M, was awarded the "Linda Dykstra distinguished dissertation award"), Jeremy Chiu (Bank of England), Hernan Seoane (Carlos III, Madrid), Michiru Sakane (Sophia U.), Angelo Marsiglia Fasolo (Central Bank of Brazil), Alexandra Tabova (Federal Reserve Board), Chun-Hung Kuo (student at NC State), Marcelo Ochoa (Federal Reserve Board), Xu Han (student at NC State), Emily Anderson (private consulting), Jonas Arias (Federal Reserve Board). At University of Pompeu Fabra: Pietro Dallari (IMF), Gergely Ganics (Bank of Spain, was awarded the "UniCredit & Universities Foundation best economics job market paper award" and the 2021 Richard Baillie award in Time Series Modeling), Florens Odendahl (Bank of France), Donghai Zhang (U. of Bonn), Luca Rossi (Bank of Italy), Matthieu Soupre (private sector), Christian Hoynck (Bank of Italy), Yiru Wang (U. of Pittsburgh, was awarded the "IV Marcelo Reyes Award"), Lukas Hoesch (Vrije U., was awarded the "7th Unicredit Best Job Market Paper Award" and the "Best Student Presentation Award at the 40th International Symposium on Forecasting"), Philipp Tiozzo (in progress), Adam Lee (BI Norwegian, was awarded the 2021 SNDE Young Scholars Award).

Master Thesis Committee member (subsequent admissions in parentheses): Marco Rossi (Penn State), Michael O'Grady (Trinity College Dublin).

M.A. students (Ph.D. admissions in parentheses): Rubi Sugana, Dan Taylor (Stanford GSB), Nujin Prasertsom (Duke U.), Tae-Bong Kim (Duke U.), Sarah Wei Jia (Wharton, U. of Pennsylvania), Chen Ying Yang (U. Wisconsin-Madison), Kutilda Khunwisetphong, CY Lee (Duke U.), Lei Shao (U. of Texas-Austin), Zhongjin Lu (Columbia U.), Sanghyo Kim, Ioannis Spyridopoulos (Oxford), Zixia Ma (Iowa State), Richard Brady (UCSD), Yang Yu

(Duke), Barik Bathaluddin, Edward Watts (Stanford GSB), Oriol Gonzalez (University of Pennsylvania), Jiaming Huang (in progress).

PRESS/SPEECHES CITATIONS:

"Turns Out People Are Different, Say Economists", *Bloomberg Businessweek* October 23, 2013, http://www.businessweek.com/articles/2013-10-23/turns-out-people-are-different-say-economists

"Monetary policy and wealth management in a small petroleum economy", Governor Øystein Olsen, Norges Bank, *Speech at Harvard Kennedy School*, 9 April 2013.

"Economists Query Whether Euro Zone Has Emerged From Recession", *The Wall Street Journal*, http://online.wsj.com/articles/euro-zone-wages-slow-job-openings-rise-1402995829 and http://blogs.wsj.com/brussels/2014/06/17/euro-zone-economy-may-still-be-in-recession-think-tank/

"Europe May Be in a Recession (Still)", "In the Euro Zone, Recession Is Not Quite Over, Economists Say", and "Second-Guessing the Recovery", *The New York Times*, June 18, 2014 http://www.nytimes.com/2014/06/19/upshot/europe-may-be-in-a-recession-still.html?_r=0

"Eurozone Mired in Recession Pause", *Economistsview*, http://economistsview.typepad.com/economistsview/2014/06/eurozone-mired-in-recession-pause.html

OUTREACH ACTIVITIES:

WinE mentoring retreat, *European Economic Association,* August 2021

CEPR Webinar WE_ARE, Mentor, Spring 2020.

Mentor, MEG Mentoring Workshop, Texas A&M, October 2017.

Mentor, JWEN Mentoring Workshop, Hokkaido University, Japan, June 2017.

Organizer, Mentoring session for mid-career women at the 2016 ESEM Meetings.

Mentor, JWEN Mentoring Workshop, Hitotsubashi University, Tokyo, May 2015.

Mentor, CSWEP Meeting, *American Economic Association* 2012.

"Forecasting in Economics", *Bojos for Economics (=Crazy for Economics),* CREI. Presentation for high-school students, 2014, 2015, 2017.