TATEVIK SEKHPOSYAN

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RESEARCH FIELDS

Macroeconomics, Time Series (Classical and Bayesian) Econometrics, Forecasting

PROFESSIONAL EXPERIENCE

Permanent Positions

- Assistant Professor, Department of Economics, Texas A&M University, College Station, 2014 – present
- Senior Analyst, International Economic Analysis Department, Bank of Canada, Ottawa, 2010 – 2014
- Associate Consultant, Solution Source, Goshen, Indiana, 2001 – 2003

Short-term Positions

- Consultant, Center for Faculty Excellence, University of North Carolina, Chapel Hill, Summer 2009
- Dissertation Intern, Research Division, Federal Reserve Bank of St. Louis, Fall 2008
- CSWEP Summer Economics Fellow, Research Division, Federal Reserve Bank of Atlanta, Summer 2008
- Research Assistant, Voinovich Center for Leadership and Public Affairs, Athens, Ohio, Summer 2004

Visiting Positions

- Visiting Scholar, Universitat Pompeu Fabra, Barcelona, 2017, 2012 – 2015
- Visiting Scholar, Research Division, Federal Reserve Bank of St. Louis, 2007 – 2015
- Visiting Scholar, Federal Reserve Board, Office of Financial Stability Policy and Research, 2015

Affiliations

- Associate Editor, Journal of Applied Econometrics, October 2015 – December 2018

EDUCATION

Ph.D., Economics, University of North Carolina, Chapel Hill, North Carolina, 2010
M.A., Economics, Ohio University, Athens, Ohio, 2004
B.A., Economics and Business Information Systems, Goshen College, Goshen, Indiana, 2001

ACADEMIC PUBLICATIONS

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

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

3. "Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions" (with Barbara Rossi), *American Economic Review: Papers & Proceedings* 105(5), 2015, 650-655.

4. "Evaluating Predictive Densities of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set" (with Barbara Rossi), *International Journal of Forecasting* 30(3), 2014, 662-682.

5. "Conditional Predictive Density Evaluation in the Presence of Instabilities" (with Barbara Rossi), *Journal of Econometrics* 177(2), 2013, 199-212.

6. "Okun's Law over the Business Cycle: Was the Great Recession All that Different?" (with Michael Owyang), Federal Reserve Bank of St. Louis *Review*, September/October 2012 94(5), 399-418.

7. "The Local Effects of Monetary Policy" (with Neville Francis and Michael Owyang), *The B.E. Journal of Macroeconomics* 12(2) (Advances), 2012.

8. "Understanding Models' Forecasting Performance" (with Barbara Rossi), *Journal of Econometrics* 164(1), 2011, 158-172.

9. "Have Economic Models' Forecasting Performance for US Output Growth and Inflation Changed Over Time, and When?" (with Barbara Rossi), *International Journal of Forecasting* 26(4), 2010, 808-835.

POLICY PUBLICATION

10. "Output and Unemployment: How Do They Relate Today?" (with Michael Owyang and E. Katarina Vermann), Federal Reserve Bank of St. Louis *The Regional Economist*, October 2013, 5-9.

WORKING PAPERS AND WORK IN PROGRESS

11. "Alternative Tests for Correct Specification of Conditional Predictive Densities" (with Barbara Rossi)

12. "Real-time Forecasting with a Large, Mixed Frequency, Bayesian VAR" (with Michael McCracken and Michael Owyang)

13. "Understanding the Sources of Macroeconomic Uncertainty" (with Barbara Rossi and Matthieu Soupre)

14. "Predicting the Relative Forecasting Performance of the Models: Conditional Predictive Ability Approach" (with Eleonora Granziera)

15. "Monetary Policy Uncertainty and Macroeconomic Dynamics: New Evidence from Financial Forecasts" (with Tatjana Dahlhaus)

16. "Stabilization Effects of the Euro Area Monetary Policy" (with Michael Owyang)

17. "Monetary Policy in a Currency Union: is the Euro Good for all?"

TEACHING EXPERIENCE

Guest lecture on "Forecasting and Structural Analysis with Large Bayesian VARs," UT – Austin, Spring 2017

Armenian Economic Association Workshop on "Forecasting Techniques and Forecast Evaluation," Summer 2015

Lecturer, Texas A&M University, College Station, Texas

Special Topics in Empirical Methods for Macroeconomics (graduate, PhD) – Fall 2017
Economic Forecasting (graduate, MS) – Spring 2017, Fall 2015, Fall 2014
Economic Forecasting – Spring 2017, Fall 2015, Spring 2015

Lecturer, University of North Carolina, Chapel Hill, North Carolina

Mathematical Preparation for Public Policy (graduate, PhD) – Fall 2009
Introduction to Economics – Summer 2007, Summer 2006

Teaching Assistant, University of North Carolina, Chapel Hill, North Carolina

Graduate (PhD) courses:
Microeconomics for Public Policy – Fall 2009
Advanced Macroeconomic Theory II – Spring 2007, Spring 2006
Advanced Macroeconomic Theory I – Fall 2006, Fall 2005

Undergraduate courses:
Quantitative Analysis for Public Policy – Spring 2010
Introduction to Economics – Spring 2009
Financial Markets – Spring 2008
Intermediate Theory: Money, Income and Employment – Spring 2005, Fall 2004

Teaching Assistant, Ohio University, Athens, Ohio

Development Economics (graduate, MA) – Spring 2004
Principles of Microeconomics – Spring 2004, Fall 2003

Teaching Assistant, Goshen College, Goshen, Indiana

Business Statistics – Fall 2001
Principles of Microeconomics/Macroeconomics – Spring 2001, Fall 2000

SEMINARS AND CONFERENCE PRESENTATIONS

2017 University of Texas – Austin; NBER/NSF Time Series Conference, Chicago (scheduled); Central Bank Forecasting Conference, St. Louis (poster, scheduled); International Association for Applied Econometrics Annual Conference, Sapporo; Armenian Economic Association, Yerevan; American Economic Association Meetings, Chicago

2016 Federal Reserve Bank of Chicago; Midwest Econometrics Group Annual Meeting, Urbana-Champaign; Conference on Computing in Economics and Finance, Bordeaux; International Association for Applied Econometrics Annual Conference, Milan; International Symposium on Forecasting, Santander; ECB Workshop on Forecasting Techniques, Frankfurt; ECB BVAR Workshop, Frankfurt; Empirical Macro Workshop at Banque de France (keynote); Society for Nonlinear Dynamics and Econometrics Annual Symposium, Tuscaloosa; Texas Camp Econometrics

2015 University of Houston; Ohio State University; Federal Reserve Board; Bank of England; Conference on Computational and Financial Econometrics, London; CIRANO-CIREQ Workshop on Data Revision in Macroeconomic Forecasting and Policy, Montreal; Conference of the Society of Economic Measurement, Paris; International Association for Applied Econometrics Annual Conference, Thessaloniki; Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance; St. Louis Fed Econometrics Workshop; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Oslo; Norges Bank – CAMP workshop on Empirical Macroeconomic; American Economic Association Meetings, Boston

2014 Lehigh University; University of Mississippi; George Washington University; University of California at Riverside; European Winter Meeting of the Econometric Society, Madrid; $(EC)^2$, Barcelona; Conference on Computational and Financial Econometrics, Pisa; NBER-NSF Time Series Conference, St. Louis (poster);

International Association for Applied Econometrics Annual Conference, London; Conference on Computing in Economics and Finance, Oslo; Time Series Analysis in Macro and Finance, Barcelona GSE Summer Forum; Midwest Macroeconomics Meetings, Columbia; Society for Nonlinear Dynamics and Econometrics Annual Symposium, New York; EACBN – Bank of England conference on Judgement and Combination in Forecasting and Policy models, London (poster)

2013 Texas A&M University; Rutgers University; University of Montreal; Bank of Canada; (EC)^2, Nicosia (poster); CIRANO-CIREQ Workshop on Data Revision in Macroeconomic Forecasting and Policy, Montreal; NBER-NSF Time Series Conference, Washington, D.C.; North American Summer Meeting of the Econometric Society, Los Angeles; Canadian Economics Association Meetings, Montreal; CIREQ Econometrics Conference: Time Series and Financial Econometrics, Montreal (poster); St. Louis Fed Workshop on Applied Time Series Econometrics; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Milan

2012 Baruch College – the City University of New York; UPF/CREI Macroeconomics Breakfast Seminar; Canadian Econometrics Study Group Annual Meeting, Kingston (poster); Federal Reserve Bank of Philadelphia and CIRANO Conference on Real-Time Data Analysis, Methods, and Applications, Philadelphia; Rimini Conference in Economics and Finance, Toronto; Joint Statistical Meetings, San Diego; Conference on Computing in Economics and Finance, Prague; International Symposium on Forecasting, Boston; Canadian Economics Association Meetings, Calgary; European Union Studies Association Economics Interest Section Workshop, Washington, D.C.; Bank of Canada Fellowship Learning Exchange Workshop, Ottawa; Midwest Macroeconomics Meetings, South Bend; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Istanbul; American Economic Association Meetings, Chicago

2011 Conference on Computational and Financial Econometrics, London; (EC)^2, Florence (poster); IWH-CIREQ Macro-econometric Workshop, Halle; Bank of Canada Workshop on Nowcasting and Forecasting Macro Variables, Ottawa; St. Louis Fed Workshop on Applied Time Series Econometrics; Midwest Econometrics Group Annual Meeting, Chicago; Joint Statistical Meetings, Miami Beach; Conference on Computing in Economics and Finance, San Francisco; Bank of Canada Fellowship Learning Exchange Workshop, Ottawa; Federal Reserve Bank of San Francisco and the B.E. Journal of Macroeconomics (BEJM) Conference on Empirical Macroeconomics Using Geographical Data, San Francisco

2010 University of Alabama; University of Alberta; University of Arkansas; University of Cincinnati; Georgia State University; Hamilton College; Quinnipiac University; Wesleyan University; Bank of Canada; NBER-NSF Time Series Conference, Durham (poster)

2009 Joint Statistical Meetings, Washington, DC; Western Economic Association International Annual Conference and Graduate Student Dissertation Workshop, Vancouver; Missouri Economics Conference, Columbia; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Atlanta

2008 Federal Reserve Bank of St. Louis

2007 Midwest Econometrics Group Annual Meeting, St. Louis

DISCUSSIONS AT PROFESSIONAL MEETINGS

Texas Monetary Conference, 2015: “Asset Price Support Policy during the Crises: How Aggressive Should it Be?” by Kalantzis, Ranciere and Tornell

Federal Reserve Bank of Philadelphia and CIRANO Conference on Real-Time Data Analysis, Methods, and Applications, Philadelphia, 2014: “Real-Time Nowcasting of Nominal GDP under Structural Breaks” by Barnett, Chauvet and Leiva-Leon

Canadian Economics Association Meetings, Montreal, 2013: "Changes in Age-Valuation Profiles for Eighteenth-Century Rococo and Neoclassical Painters" by Hodgson and Galbraith

Bank of Canada Workshop on International Financial Markets, Ottawa, 2012: "Heterogeneity and cross-country spillovers in macroeconomic-financial linkages" by Ciccarelli, Ortega and Valderrama

European Union Studies Association Economics Interest Section Workshop, Washington, D.C., 2012: "Clustering Growth Cycles in Europe" by Crowley, Garcia and Quah and "External Imbalances and Financial Fragility in the Euro Area" by Alessandrini, Fratianni, Hallett and Presbitero

SELECTED AWARDS AND GRANTS

Academic

Outstanding Paper Award, *International Journal of Forecasting*, 2017
Armen Alchian Award, Armenian Economic Association, 2017
SAS-IIF Grant to Support Research on Principles of Forecasting, 2015
Linda Dykstra Distinguished Dissertation Award in Social Sciences, University of North Carolina, 2011
Georges Lurcy Fellowship in Economics, University of North Carolina, Fall 2007
Global Supplementary Grant, Open Society Institute, 2007, 2006
Award for Outstanding Achievement, Goshen College, 2001

Teaching

Ralph Byrns Teaching Award, University of North Carolina, Spring, 2009
Best Teaching Assistant for a Graduate Course, University of North Carolina, 2006

PROFESSIONAL ACTIVITIES

- In the Profession

Referee for

American Economic Journal: Macroeconomics, Armenian Journal of Economics, Bank of Canada Working Paper Series, Econometric Reviews, Econometrics Journal, Economic Inquiry, Economics Letters, Empirical Economics, International Journal of Central Banking, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Econometric Methods, Journal of Economic Dynamics & Control, Journal of Empirical Finance, Journal of the European Economic Association, Journal of Forecasting, Journal of Macroeconomics, Journal of Money, Credit and Banking, Oxford Bulletin of Economics and Statistics, Oxford Economic Papers, Regional Studies, Review of Economics and Statistics, Review of Economic Dynamics, Scandinavian Journal of Economics, Southern Economic Journal, Studies in Nonlinear Dynamics and Econometrics, World Development

Reviewer of National Science Foundation (NSF) Grant Proposals

Scientific Committee Member of

International Association of Applied Econometrics Annual Conference, 2017, 2016, 2015
Midwest Econometrics Group Meeting, 2017
Conference on Advances in Applied Macro-Finance and Forecasting, 2014
Society for Nonlinear Dynamics and Econometrics Annual Symposium, 2014, 2013

Local Organizer for the Midwest Econometrics Group Meeting, 2017

Forecast Contributor to the Legislative Budget Board of Texas, 2016

- At Texas A&M University
  Graduate (PhD) Instruction Committee, 2016 – 2017; 2015 – 2016
  MS Program Committee, 2014 – 2015

- At the Bank of Canada: PhD and MA recruitment, 2013 – 2014; 2012 – 2013; 2011 – 2012

- At the University of North Carolina at Chapel Hill: President, Economics Graduate Student Association, University of North Carolina at Chapel Hill, 2006 – 2007