CHRISTIANE BAUMEISTER

December 2022

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PROFESSIONAL EXPERIENCE

Academic Employment

University of Notre Dame, Department of Economics

- Robert H. Lambert, Class of 1940, Helen B. Lambert, Mary E. Lambert and Michael P. Lambert Professor of Economics, July 2022 – present
- Associate Chair, July 2020 – May 2023
- Professor, July 2020 – June 2022
- Robert and Irene Bozzone College Professor of Economics, August 2020 – June 2022
- Associate Professor, July 2017 – June 2020
- Robert and Irene Bozzone Associate Professor of Economics, August 2017 – May 2020
- Assistant Professor, July 2015 – June 2017

Other Affiliations

- Research Associate, National Bureau of Economic Research (NBER), 2020-present
- Research Fellow, Center for Economic Policy Research (CEPR), Monetary Economics and Fluctuations Program, 2019-present
- Affiliate, ND Energy, University of Notre Dame, 2019-present
- Faculty Fellow, Nanovic Institute for European Studies, University of Notre Dame, 2017-present
- Fellow, International Association for Applied Econometrics (IAAE), 2020-present
- Fellow, Society for Economic Measurement (SEM), 2020-present
- Senior Fellow, Rimini Center for Economic Analysis (RCEA), 2020-present
- Research Associate, Centre for Applied Macroeconomic Analysis (CAMA), 2020-present
- Research Fellow, Halle Institute for Economic Research (IWH), 2019-2024
- Research Professor, Deutsche Bundesbank Research Center, 2019-2023
- Extraordinary Professor, Department of Economics, University of Pretoria, 2021-2024
- CES*ifo* Research Network Affiliate, 2016-present
- Member of International Expert Panel for Research Foundation Flanders (FWO), 2022-2024
- Member of Macroeconomics Committee, German Economic Association, 2017-present
- Member of Environmental and Resource Economics Committee, German Economic Association, 2019-present
- Charter Fellow, Energy Industry program, RUDN University Moscow, 2017-present
- Research Affiliate, Center for Economic Policy Research (CEPR), Monetary Economics and Fluctuations Program, 2015-2019
- Faculty Research Fellow, National Bureau of Economic Research (NBER), 2018-2020

Editorial Work

- Associate Editor, *Review of Economics and Statistics*, 2018 – present
- Associate Editor, *Journal of Commodity Markets*, 2018 – present
- Associate Editor, *Journal of Economic Dynamics and Control*, 2019 – present
- Associate Editor, *Macroeconomic Dynamics*, 2021 – present
- Associate Editor, *Journal of Monetary Economics*, 2022 – 2024

- Associate Editor, *Journal of Climate Finance*, 2022 – present
- Board of Editors, *The Energy Journal*, 2021 – 2023
- Guest Editor, *Energy Economics*, Special Issue on "Econometrics of Climate, Energy, and Resources," 2022

Previous Employment
- Principal Researcher, International Studies and Modeling Division, International Economic Analysis Department, Bank of Canada, July 2014 – February 2015
- Senior Analyst, International Studies and Modeling Division, International Economic Analysis Department, Bank of Canada, September 2010 – June 2014

Other Positions
- Visiting Professor (Bundesbank Stiftungsprofessur), Free University of Berlin, 2024-2025
- Consultant, Swiss National Bank, 2023
- Consultant, Federal Reserve Bank of Chicago, 2022-2023
- Consultant, World Bank, 2022
- Visiting Professor, Macquarie University, March 2020
- Research Associate, Federal Reserve Bank of Cleveland, 2019
- Visiting Scholar, Federal Reserve Bank of Kansas City, 2019
- Visiting Professor, Bocconi University, Italy, Spring 2019
- Consultant, Research Department, National Bank of Belgium, 2018
- Visiting Professor, Catholic University of Leuven, Belgium, Fall 2018
- Visiting Scholar, Research Unit, Bank of Finland, 2018
- Visiting Scholar, Federal Reserve Bank of Dallas, 2018
- Visiting Scholar, Research Department, Federal Reserve Bank of St. Louis, 2016, 2017
- Research Economist, NBER, Boston, February 2016-August 2017
- Visiting Scholar, Banque de France, Paris, 2014
- Visiting Researcher, Reserve Bank of New Zealand, February 2014
- Visiting Research Scholar, Research Department, IMF, Washington DC, June 2013
- Instructor, Department of Economics, University of California at San Diego, August 2012
- Visiting Researcher, NIPE, Universidade do Minho, Braga, April 2011
- Visiting Scholar, Department of Economics, University of California at San Diego, 2010, 2015
- Ph.D. intern, European Central Bank, Monetary Policy Strategy Division, Spring 2010
- Ph.D. intern, Bank of England, Monetary Assessment and Strategy Division, Winter 2008
- Research Assistant, Department of Financial Economics, Ghent University, 2005-2010

EDUCATION

Ph.D., Economics, Ghent University, Belgium, 2010
M.Sc., Economics, Catholic University of Leuven, Belgium, 2006
M.A., Economics and Business, University of Siena, Italy, 2003
B.A., Business Administration, University of Bayreuth, Germany, 1999
B.A., Geography, University of Bayreuth, Germany, 1999
Visiting Student, University of Oxford (Pembroke College), UK, 2002-2003

RESEARCH FIELDS

Empirical Macroeconomics, Energy Economics, Monetary Economics, Applied Time Series Econometrics

PUBLICATIONS

"Advances in Using Vector Autoregressions to Estimate Structural Magnitudes" (with J.D. Hamilton), ***Econometric Theory***, accepted.

"Tracking Weekly State-Level Economic Conditions" (with D. Leiva-León and E. Sims), ***Review of Economics and Statistics***, accepted.

"Energy Markets and Global Economic Conditions" (with D. Korobilis and T.K. Lee), ***Review of Economics and Statistics***, 104(4), July 2022, 828-844.

"Structural Vector Autoregressions with Imperfect Identifying Information" (with J.D. Hamilton), ***AEA Papers and Proceedings***, 112, May 2022, 466-470.

"A Comparison of Monthly Global Indicators for Forecasting Growth" (with P. Guérin), ***International Journal of Forecasting***, 37(3), July-September 2021, 1276-1295.

"Drawing Conclusions from Structural Vector Autoregressions Identified on the Basis of Sign Restrictions" (with J.D. Hamilton), ***Journal of International Money and Finance***, 109, December 2020.

"Structural Interpretation of Vector Autoregressions with Incomplete Identification: Revisiting the Role of Oil Supply and Demand Shocks" (with J.D. Hamilton), ***American Economic Review***, 109(5), May 2019, 1873-1910.

"Inference in Structural Vector Autoregressions When the Identifying Assumptions are Not Fully Believed: Re-evaluating the Role of Monetary Policy in Economic Fluctuations" (with J.D. Hamilton), ***Journal of Monetary Economics***, 100, December 2018, 48-65.
Winner of the inaugural 2020 *Journal of Monetary Economics* Best Paper Award.

"Is the Discretionary Income Effect of Oil Price Shocks a Hoax?" (with L. Kilian and X. Zhou), ***Energy Journal***, 39(SI2), September 2018, 117-137.

"Are Product Spreads Useful for Forecasting Oil Prices? An Empirical Evaluation of the Verleger Hypothesis" (with L. Kilian and X. Zhou), ***Macroeconomic Dynamics***, 22(3), April 2018, 562-580.

"Inside the Crystal Ball: New Approaches to Predicting the Gasoline Price at the Pump" (with L. Kilian and T.K. Lee), ***Journal of Applied Econometrics***, 32(2), March 2017, 275-295.

"Lower Oil Prices and the U.S. Economy: Is This Time Different?" (with L. Kilian), ***Brookings Papers on Economic Activity***, Fall 2016, 287-336.

"Understanding the Decline in the Price of Oil since June 2014" (with L. Kilian), ***Journal of the Association of Environmental and Resource Economists***, 3(1), March 2016, 131-158.

"Forty Years of Oil Price Fluctuations: Why the Price of Oil May Still Surprise Us" (with L. Kilian), ***Journal of Economic Perspectives***, 30(1), Winter 2016, 139-160.

"Sign Restrictions, Structural Vector Autoregressions, and Useful Prior Information" (with J.D. Hamilton), ***Econometrica***, 83(5), September 2015, 1963-1999.

"Forecasting the Real Price of Oil in a Changing World: A Forecast Combination Approach" (with L. Kilian), ***Journal of Business and Economic Statistics***, 33(3), July 2015, 338-351.

"Do High-Frequency Financial Data Help Forecast Oil Prices? The MIDAS Touch at Work" (with P. Guérin and L. Kilian), ***International Journal of Forecasting***, 31(2), April 2015, 238-252.

"Are There Gains from Pooling Real-Time Oil Price Forecasts?" (with L. Kilian and T.K. Lee), ***Energy Economics***, 46, December 2014, S33-S43.

"Do Oil Price Increases Cause Higher Food Prices?" (with L. Kilian), ***Economic Policy***, 29(80), October 2014, 691-747.

"What Central Bankers Need to Know about Forecasting Oil Prices" (with L. Kilian), ***International Economic Review***, 55(3), August 2014, 869-889.

"Real-Time Analysis of Oil Price Risks Using Forecast Scenarios" (with L. Kilian), ***IMF Economic Review***, 62(1), April 2014, 119-145.

"The Role of Time-Varying Price Elasticities in Accounting for Volatility Changes in the Crude Oil Market" (with G. Peersman), ***Journal of Applied Econometrics***, 28(7), November/December 2013, 1087-1109.

"Time-Varying Effects of Oil Supply Shocks on the US Economy" (with G. Peersman), ***American Economic Journal: Macroeconomics***, 5(4), October 2013, 1-28.

"Unconventional Monetary Policy and the Great Recession: Estimating the Macroeconomic Effects of a Spread Compression at the Zero Lower Bound" (with L. Benati), ***International Journal of Central Banking***, 9(2), June 2013, 165-212.

"Changes in the Effects of Monetary Policy on Disaggregate Price Dynamics" (with P. Liu and H. Mumtaz), ***Journal of Economic Dynamics and Control***, 37(3), March 2013, 543-560.

"Real-Time Forecasts of the Real Price of Oil" (with L. Kilian), ***Journal of Business and Economic Statistics***, 30(2), April 2012, 326-336.

WORKING PAPERS

"Structural Interpretation of Vector Autoregressions with Incomplete Identification: Setting the Record Straight" (with J.D. Hamilton)

"Did the Renewable Fuel Standard Shift Market Expectations of the Price of Ethanol?" (with R. Ellwanger and L. Kilian), NBER Working Paper 23752.

"A General Approach to Recovering Market Expectations from Futures Prices With an Application to Crude Oil" (with L. Kilian), CEPR Discussion Paper 10162.

"Liquidity, Inflation and Asset Prices in a Time-Varying Framework for the Euro Area" (with E. Durinck and G. Peersman), National Bank of Belgium Working Paper 142.

BOOK CHAPTERS

"Measuring Market Expectations," in: Bachmann, R., Topa, G., and van der Klaauw, W. (eds.), *Handbook of Economic Expectations*, Academic Press, November 2022, 413-442.

"The Economic Consequences of Oil Shocks: Differences across Countries and Time" (with G. Peersman and I. van Robays), in: Fry, R., Jones, C., and Kent, C. (eds.), *Inflation in an Era of Relative Price Shocks*, Sydney, May 2010, 91-128.

OTHER ARTICLES

"Pandemic, War, Recession: Drivers of Aluminum and Copper Prices" (with F. Ohnsorge and G. Verduzco-Bustos), *Special Focus Commodity Markets Outlook*, World Bank, October 2022.

"Die dressierte Unsicherheit" (with O. Holtemöller), *Frankfurter Allgemeine Zeitung*, 25 October 2021.

"How Much the 2014-2016 Oil Price Decline Stimulated the U.S. Economy" (with L. Kilian), *VoxEU*, 18 May 2017.

"Are Low Oil Prices Good for the Economy?" *Wall Street Journal*, 14 November 2016.

"Expecting the Unexpected: Why the Oil Price Keeps Surprising Us" (with L. Kilian), *VoxEU*, 8 February 2016.

"What Does the Market Think? A General Approach to Inferring Market Expectations from Futures Prices" (with L. Kilian), *VoxEU*, 19 November 2014.

"The Art and Science of Forecasting the Real Price of Oil" *Bank of Canada Review*, May 2014.

"Do Food Prices Respond to Oil Price Shocks?" (with L. Kilian), *VoxEU*, 30 November 2013.

"Are Product Spreads Useful for Forecasting the Price of Oil?" (with L. Kilian and X. Zhou), *VoxEU*, 24 September 2013.

PRESENTATIONS

Keynote speaker

2023 Annual Conference of the Society for Economic Measurement, Milan, June
2022 Workshop on Energy and Climate: Macroeconomic Implications, Oslo, August
2021 9th Mannheim Energy Conference, Mannheim, May

SAMNet Annual Workshop on New Developments in Macroeconomics, South African Reserve Bank, November
32nd EC^2 Conference: Econometrics of Climate, Energy and Resources, Aarhus, December
2018 8th Atlantic Workshop in Energy and Environmental Economics, A Toxa, June
2015 Energy Prices: Macroeconomic and Financial Impacts, Paris, June

Invited lectures
2023 "*Econometrics of Energy Markets*," ARGE Masterclass, DIW Berlin, July
"*Econometrics of Energy Markets*," Lancaster University, Management School, April-May
"*A Bayesian Approach to Identification in Structural VAR Model*s," Central Reserve Bank of Peru, March
2022 "*Bayesian Time Series Analysis*," Shanghai Customs College, August
2021 "*The Determinants of Oil Price Fluctuations and Macroeconomic Implications*," Centre for Applied Macroeconomics and Commodity Prices (CAMP), BI Norwegian Business School, November
"*Energy Markets: Forecasting and Structural Analysi*s," Pomona College, March
2020 "*Empirical Macroeconomics*," Central Bank of Colombia, October
"*Energy Markets and Global Economic Conditions*," Notre Dame Economics Club, February
2019 "*Oil Markets and the Macro Economy*," Centre for Applied Macroeconomics and Commodity Prices (CAMP), BI Norwegian Business School, August
"*A Bayesian Approach to Identification in Structural VAR Models*," Central Bank of Ireland, May
"*Inference in Structural Vector Autoregressions*," Bank of Latvia, March
2018 "*Bayesian Time Series Analysis*," Central German Doctoral Program Economics (CGDE), Halle Institute for Economic Research (IWH), September
"*A Bayesian Approach to Identification in Structural VAR Models*," Bank of Estonia, August
2017 "*A Bayesian Approach to Identification in Structural VAR Models*," UCL-CORE Lecture Series in Financial Econometrics, October
"*The Causes and Consequences of the Recent Decline in the Price of Oil*," M.S. in Policy Economics, University of Illinois at Urbana-Champaign, April
2015 "*Monetary Policy*," Quetelet Colleges, Ghent University, March
2014 "*Advanced Bayesian Econometrics: Structural and Time-Varying VAR Models*," CIDE Summer School, Perugia, September
"*VAR Models: Time-Varying Parameters and Identification with Sign Restrictions*," CORE, Université catholique de Louvain, March
"*Monetary Policy*," Quetelet Colleges, Ghent University, March
"*Oil Price Forecasting: Performance Evaluation and Risk Analysis*," Reserve Bank of New Zealand, February
2013 "*Identification of VAR Models with Sign Restrictions*," South African Reserve Bank, June
2012 "*Estimation and Identification of Time-Varying VARs*," University of Pretoria, January

Seminars and invited presentations
2024 Free University of Berlin
2023 FRB Chicago, Austrian National Bank, *ifo* Institute Munich (Center for Energy, Climate and Resources);
IAEE panel on "Geopolitics, Energy Markets, Decarbonization and the Russian-Ukrainian War," ASSA, New Orleans
Bank of Canada Workshop on Inflation, Ottawa, Canada
AMSE-Banque de France Macroeconomics Workshop, Marseille, France

2022 Italian Econometric Association (SIdE), Banco de México, University of Namur, Bank of England, Boston University, Southwestern University of Finance and Economics (SWUFE), Shanghai Customs College;
ECB In Focus webinar on "Oil Prices and Inflation"
Panel on "Revisiting Inflation Dynamics and Their Implications for Monetary Policy," Executive Symposium of Federal Reserve Banks of Kansas City and San Francisco
World Bank Group panel on "Energy Price Shocks: Lessons from Past Shocks for a Path Forward," Washington, DC

2021 University of Padua, Kansas State University, International Institute of Forecasters, Essex Business School, University of Technology Sydney, University of Alabama, Heriot-Watt University;
Workshop on Financial Econometrics, Durham University, UK
"FriendlyFaces" Webinar on Macroeconometrics

2020 Indiana University, University of Melbourne, University of Tasmania, Macquarie University, IMF, IWH Halle, University of Hamburg, University of Missouri, University of Pretoria;
Macro-Finance Workshop, Monash University, Melbourne, Australia

2019 CERGE-EI, FRB Kansas City, Texas A&M, University of Cambridge, FRB Cleveland, BI Norwegian Business School, Norges Bank, University of Heidelberg;
St. Louis Fed Applied Time Series Econometrics Workshop, St. Louis, US
EIA Workshop on "Financial and Physical Oil Market Linkages", Washington DC, US
Verein für Socialpolitik (AURÖ), Rostock, Germany
DAGStat meeting, "Empirical Economics and Applied Econometrics", Munich, Germany

2018 Queen Mary University of London, Bank of Finland, Banco de México, KU Leuven, Penn State, Energy Information Administration

2017 Emory University, University of Illinois at Urbana-Champaign, FRB Cleveland, ECB, FRB New York, Université catholique de Louvain, National Bank of Belgium, DIW Berlin, Universität Göttingen, IWH Halle, University of St. Gallen, Swiss National Bank;
Verein für Socialpolitik (Macro), Luxembourg City, Luxembourg
FinanceUC International Conference on "New Developments in Finance", Santiago, Chile
MEF Workshop on "Current Issues in Energy Economics", Madrid, Spain
EIA Workshop on "Financial and Physical Oil Market Linkages", Washington DC, US
International Conference in honor of Luc Bauwens, Brussels, Belgium

2016 University of Southern California, Central Bank of Chile, PUC Chile, FRB St. Louis, FRB Dallas;
USC-INET Conference on "Oil, Middle East, and the Global Economy", Los Angeles, US
Workshop on "Commodity Markets: Financialization and Regulation", Princeton, US
Brookings Papers on Economic Activity Conference, Washington DC, US

2015 ECARES (ULB Brussels), National Bank of Belgium, ECB, Bank of Spain, ETH Zürich, University of Bern, Indiana University;
Applied Econometrics and Forecasting in Macroeconomics and Finance Workshop, FRB St. Louis, US

2014 University of Virginia (Darden), Reserve Bank of Australia (2), Reserve Bank of New Zealand, Université catholique de Louvain, Universidad de Navarra, Banque de France, Universidad Carlos III de Madrid, Lehigh University, George Washington University, FRB Kansas City, University of Notre Dame, Université de Montréal, Riksbank, Erasmus University Rotterdam;
EIA Workshop on "Financial and Physical Oil Market Linkages", Washington DC, US
Banque de France-ESSEC Business School Workshop on "Expectations and Forecasting in International Macroeconomics", Paris, France

2013 Federal Reserve Board, National Bank of Belgium, IMF, University of Pretoria, South African Reserve Bank, Energy Information Administration, FRB Kansas City;
EIA Workshop on "Financial and Physical Oil Market Linkages", Washington DC, US

2012 University of Pretoria, Bank of England, Institute of Energy Economics at the University of Cologne, University of California at San Diego, FRB Dallas;
Norges Bank Workshop on "Modeling and Forecasting Oil Prices", Oslo, Norway;
Banque de France Workshop on "Oil and the Macroeconomy", Paris, France

2011 Carleton University, IMF (2), NIPE (Universidade do Minho), ECB, Deutsche Bundesbank;
ECB-WGEM Workshop on "The Role of Non-Linear Methods in Empirical Macroeconomics and Forecasting", Frankfurt, Germany

2010 Bank of Italy, Bank of Canada, De Nederlandsche Bank, FRB Dallas, University of California at San Diego, Bank of England, Norges Bank

2009 University of Münster, Deutsche Bundesbank

2008 Erasmus University Rotterdam, Bank of England

Conferences

2022 American Economic Association Meetings, Boston, US, January
AURÖ Annual Conference, Hamburg, Germany, May
EABCN and Deutsche Bundesbank Conference on 'Challenges in Empirical Macroeconomics since 2020,' Eltville, Germany, May
Annual Conference of the Society for Economic Measurement, Calgary, Canada, August
NBER-NSF Time Series Conference, Boston, US, September
16th International Conference on Computational and Financial Econometrics, London, UK, December

2021 North American Winter Meeting of the Econometric Society, Chicago, US, January
IWH Macro Network Conference, Halle, Germany, July
Handbook of Economic Expectations Conference, September

2019 Society for Nonlinear Dynamics and Econometrics Annual Symposium, Dallas, US, March

2018 American Economic Association Meetings, Philadelphia, US, January
15th Christmas Meeting of German Economists Abroad, Bonn, Germany, December

2017 23rd International Conference on Computing in Economics and Finance, NY, US, June
Commodity and Energy Markets Association Annual Conference, Oxford, UK, June
NBER-NSF Time Series Conference, Northwestern University, US, September
CEBRA Workshop on Commodities and Macroeconomics, FRB, DC, US, September
European Seminar on Bayesian Econometrics (ESOBE), Maastricht, The Netherlands, October
11th International Conference on Computational and Financial Econometrics, London, UK, December

2016 ECB Workshop on "New Techniques and Applications of BVARs", Frankfurt, Germany, June
Commodity Markets Conference, Leibniz University Hannover, Germany, June
North American Summer Meeting of the Econometric Society, Philadelphia, US, June
Annual Meeting of the Midwest Econometrics Group, Urbana-Champaign, US, October
Midwest Macroeconomics Meetings, FRB Kansas City, US, November

2015 Barcelona GSE Summer Forum, Time Series Analysis in Macro and Finance, Spain, June
EABCN-Norges Bank Conference on Econometric Methods for Business Cycle Analysis, Forecasting and Policy Simulations, Oslo, Norway, June
11th World Congress of the Econometric Society, Montreal, Canada, August
University of Michigan Conference on Transportation, Economics, Energy, and the Environment (TE^3), Ann Arbor, US, October

2014 Society for Nonlinear Dynamics and Econometrics Annual Symposium, NY, US, April
Canadian Economics Association Annual Conference, Vancouver, Canada, May

Barcelona GSE Summer Forum, Time Series Analysis in Macro and Finance, Spain, June
20th International Conference on Computing in Economics and Finance, Oslo, Norway, June
CAMP Workshop on Commodity Dynamics and Financialization, Oslo, Norway, June
1st Conference of the International Association for Applied Econometrics, London, UK, June
NBER Summer Institute, Forecasting & Empirical Methods, Boston, US, July
EEA-ESEM, Toulouse, France, August (2)
8th International Conference on Computational and Financial Econometrics, Pisa, Italy, December

2013 North American Winter Meeting of the Econometric Society, San Diego, US, January
Society for Nonlinear Dynamics and Econometrics Annual Symposium, Milan, Italy, March
Canadian Economics Association Annual Conference, Montreal, Canada, May
6th International Workshop on Empirical Methods in Energy Economics, Ottawa, Canada, July
EEA-ESEM, Gothenburg, Sweden, August
9th Annual CIRANO-CIREQ Workshop on Data Revision in Macroeconomic Forecasting and Policy, Montreal, Canada, October
7th International Conference on Computational and Financial Econometrics, London, UK, December
10th Christmas Meeting of German Economists Abroad, Konstanz, Germany, December

2012 Society for Nonlinear Dynamics and Econometrics Annual Symposium, Istanbul, Turkey, April
Third International Conference in memory of Carlo Giannini, Rome, Italy, April
Midwest Macroeconomics Meetings, University of Notre Dame, US, May
Cologne Workshop on Macroeconomics, Cologne, Germany, October
74th International Atlantic Economic Conference, Montreal, Canada, October

2011 Society for Nonlinear Dynamics and Econometrics Annual Symposium, Washington DC, US, March
Royal Economic Society Annual Conference, London, UK, April
Midwest Macroeconomics Meetings, Vanderbilt University, US, May
Canadian Economics Association Annual Conference, Ottawa, Canada, June
Conference on Commodities, the Economy and Money, Calgary, Canada, June
17th International Conference on Computing in Economics and Finance, San Francisco, US, June
4th International Workshop on Empirical Methods in Energy Economics, Dallas, US, July
Conference on Zero Bound on Interest Rates and New Directions in Monetary Policy, Rimini Centre for Economic Analysis, Waterloo, Canada, October
12th IWH-CIREQ Macroeconometric Workshop, Halle, Germany, December
22nd EC^2 Conference on Econometrics for Policy Analysis: After the Crisis and Beyond, Florence, Italy, December
5th International Conference on Computational and Financial Econometrics, London, UK, December

2010 Second International Conference in memory of Carlo Giannini, Rome, Italy, January
Royal Economic Society PhD meeting, London, UK, January
Society for Nonlinear Dynamics and Econometrics Annual Symposium, Novara, Italy, April
4th International Conference on Computational and Financial Econometrics, London, UK, December
21st EC^2 Conference on Identification in Econometrics: Theory and Application, Toulouse, France, December

2009 Third Italian Congress of Econometrics and Empirical Economics, Ancona, Italy, January
Society for Nonlinear Dynamics and Econometrics Annual Symposium, FRB Atlanta, US, April

Conference on Recent Developments in Macroeconomics, ZEW Mannheim, Germany, July
15th International Conference on Computing in Economics and Finance, Sydney, Australia, July

2008 XIII Spring Meeting of Young Economists, Lille, France, April
Doctoral Workshop on Economic Policy, Growth and Business Cycles, Rochehaut, Belgium, June
EEA-ESEM, Milan, Italy, August
Money, Macro, Finance 40th Annual Conference, London, UK, September
NBB Colloquium "Towards an Integrated Macro-Finance Framework of Monetary Policy Analysis", Brussels, Belgium, October

2007 8th IWH-CIREQ Macroeconometric Workshop, Halle, Germany, December

CONFERENCE DISCUSSIONS

- "Causes and Implications of Industrial Commodity Price Shocks," by Alain Kabundi, Peter Nagle, Franziska Ohnsorge, and Takefumi Yamazaki, *World Bank* (December 2021)
- "What Can Time-Series Regressions Tell Us About Policy Counterfactuals?" by Alisdair McKay and Christian K. Wolf, *NBER Monetary Economics Meeting* (November 2021)
- "Macroeconomic Implications of Oil Price Fluctuations: A Regime-Switching Framework for the Euro Area" by F. Holm-Hadulla and K. Hubrich, *Federal Reserve Bank of Cleveland Conference on 'Inflation: Drivers and Dynamics'*, Cleveland, US (May 2018)
- "The Effects of Conventional and Unconventional Monetary Policy: A New Identification Procedure" by A. Inoue and B. Rossi, *American Economic Association Annual Meeting*, Philadelphia, US (January 2018)
- "Empirical Hedging Performance of Long-Dated Crude Oil Derivatives" by B. Cheng, C. Sklibosios Nikitopoulos, and E. Schlögl, *Energy and Commodity Finance Conference*, Oxford, UK (June 2017)
- Member of review panel of RFF-DOE-NSF research initiative on "Oil Imports and Energy Security," Washington DC, US (September and December 2016)
- "Commodity Prices, Growth, and Productivity: A Sectoral View" by C. De la Huerta and J. Garcia-Cicco, *Conference of the BIS CCA Research Network on 'The Commodity Cycle: Macroeconomic and Financial Stability Implications'*, Mexico City, Mexico (August 2016)
- "The Dynamic Effects of Oil Market Shocks on Corporate Balance Sheets" by K. ElFayoumi, *Commodity Markets Conference*, Hannover, Germany (June 2016)
- "The Financialization of Food?" by V.G. Bruno, B. Büyükşahin, and M.A. Robe, *Canadian Economics Association Annual Conference*, Vancouver, Canada (June 2014)
- "International Transmission Channels of U.S. Quantitative Easing: Evidence from Canada" by T. Dahlhaus, K. Hess, and A. Reza, *Canadian Economics Association Annual Conference*, Vancouver, Canada (May 2014)
- "Currency Risk Premia and Macro Fundamentals" by L. Menkhoff, L. Sarno, A. Schmeling, and A. Schrimpf, *ECB-BoC Workshop on 'Exchange Rates: A Global Perspective'*, Frankfurt, Germany (June 2013)
- "Time Variation in the Dynamics and Comovement of Latin American Economies" by C. Matthes and F. Perez Forero, *Canadian Economics Association Annual Conference*, Ottawa, Canada (June 2011)
- "Oil Price Shocks, Monetary Policy and Stagflation" by L. Kilian, *RBA Conference on 'Inflation in an Era of Relative Price Shocks'*, Münster, Germany (June 2009)

TEACHING

University of Notre Dame
Graduate level:
- *Empirical Macroeconomics I: Identification*, Fall 2021
- *Empirical Macroeconomics II: Nonlinearities*, Fall 2021
- *Bayesian Time Series Analysis*, Spring 2018, Fall 2019, Fall 2020
- *Research Seminar in Macroeconomics*, Fall 2017

Undergraduate level:
- *History of Central Banking*, Spring 2023
- *Honors Thesis Workshop*, Fall 2019, Fall 2020
- *Monetary Policy & Financial Markets*, Fall 2015, 2016, Spring 2016, 2017

University of California at San Diego
Intermediate Macroeconomics, Summer Session 2012

Bank of Canada
- "*Introduction to Bayesian Econometrics*" with applications in Matlab, November 2012
- "*Identification of VAR Models with Sign Restrictions*" with applications in Matlab, July 2011

Teaching Assistant for:
- Monetary Economics (Master in Banking and Finance, Ghent University), Spring 2007-2010
- Advanced Monetary Economics (Master of Science in Economics, KU Leuven), Fall 2006
- Monetary Policy (undergraduate seminar, Ghent University), Spring 2009-2010
- Supervision of theses and seminar papers, 2006-2010

ACADEMIC AWARDS, GRANTS, AND HONORS

- *Journal of Monetary Economics* Best Paper Award, 2020
- Department of Economics Teaching Award for highest evaluations in graduate level class, 2020
- ND Energy Slatt Fellowship program, undergraduate research support, 2020
- Henkels Small Lecture Grant, Institute for Scholarship in the Liberal Arts ($4,900), 2018
- U.S. Energy Information Administration Grant, 2017-2019
- Teaching Beyond the Classroom Grant, Notre Dame College of Arts and Letters ($1,400), 2017
- MIT CEEPR Grant, 2016
- NBER Research Grant, Economics of Energy Markets, 2016-2017
- Teaching Beyond the Classroom Grant, Notre Dame College of Arts and Letters ($1,200), 2016
- Visiting Scholar Grant, *Fondation Banque de France*, 2014
- Scholarship for CIDE Econometrics Summer School, Bertinoro, Italy, 2004
- Award for the best undergraduate thesis on innovation, *Osservatorio Filas*, Rome, Italy, 2004
- Award for the best undergraduate thesis, *Camera di Commercio di Torino*, Italy, 2004
- Special mention for undergraduate thesis, AREA *Science Park Trieste*, Italy, 2004
- Erasmus Scholarship, University of Oxford (Pembroke College) and Oxford Intellectual Property Research Centre, 2002-2003

PROFESSIONAL SERVICES

Referee

Journals

American Economic Journal: Economic Policy, American Economic Journal: Macroeconomics, American Economic Review, American Economic Review: Insights, American Journal of Agricultural Economics, B.E. Journal of Macroeconomics, Canadian Journal of Economics, Contemporary Economic Policy, Econometrica, Econometric Reviews, Econometrics Journal, Economica, Economic Modelling, Economic Journal, Economics Letters, Empirical Economics, Energy Economics, Energy Journal, European Economic Review, International Economic Review, International Journal of Central Banking, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of the Association of Environmental and Resource Economists, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Commodity Markets, Journal of Econometric Methods, Journal of Econometrics, Journal of Economic Behavior and Organization, Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of the European Economic Association, Journal of Financial Econometrics, Journal of Financial and Quantitative Analysis, Journal of Futures Markets, Journal of International Economics, Journal of International Money and Finance, Journal of Macroeconomics, Journal of Monetary Economics, Journal of Money, Credit and Banking, Journal of Political Economy, Journal of Public Economics, Journal of Time Series Econometrics, Macroeconomic Dynamics, Management Science, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Journal of Economics, Resource and Energy Economics, Review of Economic Dynamics, Review of Economics and Statistics, Review of Economic Studies, Review of Financial Studies, Southern Economic Journal, Studies in Nonlinear Dynamics and Econometrics, World Economy

Working Paper Series

Austrian National Bank, Bank of Canada, Bank of England, Czech National Bank, Deutsche Bundesbank, European Central Bank, Norges Bank, Reserve Bank of New Zealand, Swiss National Bank, World Bank

Grant Agencies

National Science Foundation (USA), National Research Foundation (South Africa), FWO Research Foundation Flanders (Belgium), Social Sciences and Humanities Research Council (Canada), NWO Social Sciences and Humanities (The Netherlands), Chilean National Research Agency, European Research Council, German Research Foundation (DFG), Leverhulme Trust (UK)

Book Reviews

De Gruyter

Conference Organization

Organizer of Society for Computational Economics (SCE) session at ASSA, January 2022
Co-organizer of the 2nd Econometrics Workshop at Notre Dame, April 2018
Co-organizer of the 5th ECB-BoC Workshop on ‘Exchange Rates: A Global Perspective’, Frankfurt, June 2013
Organizer of the 4th ECB-BoC Workshop on ‘Exchange Rates and Macroeconomic Adjustment’, Ottawa, June 2011

Scientific/Program Committee Member

Commodity & Energy Markets Annual Meetings (CEMA), 2023

Annual Conference of the Society for Economic Measurement (SEM), 2022
Italian Workshop of Econometrics and Empirical Economics (IWEEE), 2022
OU Energy and Climate Finance Research Conference, 2021
Annual Conference of the International Association of Applied Econometrics (IAAE), 2019, 2020, 2021, 2023
OU Energy and Commodities Finance Research Conference, 2019
Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), 2019
Macroeconomic Meeting of the German Economic Association, 2018
International Conference on Computing in Economics and Finance (CEF), 2017-2022
Workshop on Applied Economics and Economic Policy, IWH Halle, Germany, 2017
International Conference on Energy Finance, Zhejiang University, China, 2016, 2017
Commodity Markets Conference, Leibniz University Hannover, Germany, 2016

Ph.D. Supervision

Committee Chair

• Aram Derdzyan, Notre Dame (February 2022), *Boston Consulting Group* (*BCG*)
• Guillermo Verduzco Bustos, Notre Dame (expected 2024)
• Teja Konduri (expected 2024, co-chair)

Committee member

• Dasha Safonova, Notre Dame (May 2017), *U.S. Securities and Exchange Commission* (*SEC*)
• Carlos Rondón Moreno, Notre Dame (May 2019), *Central Bank of Chile*
• Wei Qian, Notre Dame (May 2020), *Shanghai University of Finance and Economics* (*SHUFE*)
• Daniel Mershon, Notre Dame (June 2020), *USAA*
• Isabel Goedl-Hanisch, Notre Dame (March 2021), *Ludwig Maximilian University Munich* (*LMU*)
• Sinyoung Lee (expected 2023)
• Qian Li (expected 2023)

Co-supervisor

• Mampho P. Modise, University of Pretoria, South Africa (2011-2013), *National Treasury of the Republic of South Africa*
• Kirsten Thompson, University of Pretoria, South Africa (2012-2014), *Plus Economics*

External Ph.D. dissertation/habilitation committee member

• Reinhard Ellwanger, EUI, Florence, Italy (2015), *Bank of Canada*
• Marco Geraci, ECARES & University of Namur, Belgium (2017), *Cambridge-INET Institute*
• Christoph Funk, Macquarie University, Australia and University of Giessen, Germany (2020)
• Thomas Gundersen, BI Norwegian Business School, Oslo, Norway (2022), *Statistics Norway*
• Michael Pfarrhofer, Paris-Lodron-University Salzburg, Salzburg, Austria (2022)

Undergraduate Theses Supervised

2021-2022

• Vitor Furtado Farias

2020-2021

• Dhruv Patel

2017-2018

• Sullivan Curry
• Fatou Thioune
• Matthew Ross
• Tim Seida – first prize Bernoulli Award for outstanding empirical research among undergraduates
  – first prize Undergraduate Library Research Award
  – John H. Sheehan award for best senior honors essay

2016-2017
• D. Ethan Clendening

Recruitment
- Ph.D. hiring committee member, Bank of Canada (2012, 2014)
- External member of the Selection Committee of the Department of Economics and Business, Catholic University of Leuven (2017-18)
- External member of the Evaluation Committee of BI Norwegian Business School (2018)
- External expert in the nominating procedure at The Graduate Institute of International and Development Studies Geneva (2022)

Departmental Service
- Chair of Ad-hoc Committee on Journal Rankings, 2021
- Chair of Ad-hoc Committee on Field Representation, 2021
- Chair Advisory Committee, 2020-
- Undergraduate Honors Track Coordinator, 2017-2021
- Graduate Studies Committee, 2017-2020
- Junior faculty mentoring, 2017-
- Fiscal Challenge Mock Panel, 2017
- Co-organizer, Macroeconomics Seminar, Spring 2018
- Panelist, Women in Economics, 2018
- Presentation to the Economics Club, 2020
- Presentation to prospective graduate students (visitation day), 2020
- Faculty panel on the effects of COVID-19 on the economy, April 2020

Service for the University
- Mentor in the *Enhanced Advising Initiative in A&L*, 2022
- Mentor in the *Building Bridges* program, 2017-2020
- Member of Social Science sub-committee of the Core Curriculum Committee, 2018
- Member of Award Committee for Graduate Summer Travel and Research Grants, Nanovic Institute, 2018
- Member of the FRSP Regular Grant Review Committee, 2019
- Member of the COVID-19 Economic and Social Science Research Task Force, 2020
- Member of the CUSE Fulbright Study interview panel, 2020
- Member of the Faculty Advisory Board for the Institute for Scholarship in the Liberal Arts, 2020-
- Member of the Nanovic Institute Grant Review Committee, 2022-2023

Other Professional Service
Mentoring Events
- CSWEP mentoring for mid-career female economists, AEA meetings, 2023
- Midwest Econometrics Group mentoring workshop for junior female economists, 2021

Expert Panels
- FiveThirtyEight/IGM COVID-19 Economic Outlook, 2020
- FT/IGM US Macroeconomists Survey, 2021-
- Research Foundation Flanders (FWO) Review College, 2021-2023

Committee Member
- American Statistical Association, Committee on Energy Statistics, 2022-2024
- Research Advisory Committee, Economic Research Southern Africa, 2022-
- International Institute of Forecasters, MacroFor section, 2022-

- ECB Forum on Central Banking: Challenges for the post-pandemic economy, June 2022

PROFESSIONAL MEMBERSHIPS

American Economic Association, Canadian Economics Association, Econometric Society, European Economic Association, International Association of Applied Econometrics, €ABCN, CREDO, CEBRA, Verein für Socialpolitik, International Association for Energy Economics

OTHER SKILLS

Languages: English (fluent), Italian (fluent), Dutch (fluent), French (advanced), German (native)