

CHRISTIANE BAUMEISTER

December 2023

3028 Jenkins Nanovic Hall
University of Notre Dame
Notre Dame, IN 46556

Email: cbaumeis@nd.edu ; cjsbaumeister@gmail.com
Phone: +1 (574) 631-8450
Website: <https://sites.google.com/site/cjsbaumeister/>

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 – present
- 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, 2017-2023
- 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-present
- Extraordinary Professor, Department of Economics, University of Pretoria, 2021-2024
- CESifo 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 – 2023
- Associate Editor, *Macroeconomic Dynamics*, 2021 – 2023
- Associate Editor, *Journal of Monetary Economics*, 2022 – 2024

- Associate Editor, *Journal of Climate Finance*, 2022 – present
- Associate Editor, *International Journal of Forecasting*, 2023 – 2025
- 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, Federal Reserve Bank of Chicago, 2022-2024
- 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, 2023
- 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*, 106(2), March 2024.

“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(S12), 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

“A Full-Information Approach to Granular Instrumental Variables” (with J.D. Hamilton)

“Pandemic, War, Inflation: Oil Markets at a Crossroads?” prepared for the panel discussion on “Structural Change in Energy Markets and Implications for Inflation” at the ECB Forum on Central Banking, Sintra, June 26-28, 2023.

“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, 2023, 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

- 2024** 4th Italian Workshop of Econometrics and Empirical Economics: “Climate and Energy Economics,” Bolzano, January
- 2023** 9th International Symposium on Environment and Energy Finance Issues, Paris, May
International Conference on Climate and Energy Finance, Changsha, June
Annual Conference of the Society for Economic Measurement, Milan, June
IWH-CIREQ-GW-BOKERI Macroeconometric Workshop, Halle, December
Banque de France Workshop on Macroeconomic and Financial Implications of Commodity Market Fluctuations, Paris, December
- 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 EC² 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

- 2024** “*A Bayesian Approach to Identification of Structural VAR Models*,” Austrian National Bank and Joint Vienna Institute, August
“*Econometrics of Energy Markets*,” Timberlake Consultants, April
“*A Bayesian Approach to Identification of Structural VAR Models*,” Central Reserve Bank of Peru, March
- 2023** “*Econometrics of Energy Markets*,” ARGE Masterclass, DIW Berlin, July
“*A Bayesian Approach to Identification of Structural VAR Models*,” 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 Analysis*,” 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 FRB Chicago, Bank of Italy, University of Venice Ca’ Foscari, University of Surrey, Pomona College, Free University of Berlin, Austrian National Bank, University of Strathclyde, Central Reserve Bank of Peru

2023 FRB Kansas City, FRB Cleveland, University of Maryland; IAAE panel on “Geopolitics, Energy Markets, Decarbonization and the Russian-Ukrainian War,” ASSA, New Orleans

Bank of Canada Workshop on “The Return of High Inflation: Challenges for Monetary Policy,” Ottawa, Canada

ECB Forum on Central Banking, Macroeconomic Stabilization in a Volatile Inflation Environment, Sintra, Portugal

AMSE-Banque de France Macroeconomics Workshop, Marseille, France

St. Louis Fed Applied Time Series Econometrics Workshop, St. Louis, US

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

- 2023** Africa Meeting of the Econometric Society, Nairobi, Kenya, June
- 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 (ESOB), 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 (TE³), 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 EC² 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 EC² 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

- “Global Sectoral Supply Shocks and Inflation” by Moaz Elsayed, Christoph Grosse-Steffen, and Magali Marx, *Banque de France* (January 2024)
- “How Oil Shocks Propagate: Evidence on the Monetary Policy Channel” by Wataru Miyamoto, Thuy Lan Nguyen, and Dmitriy Sergeyev, *Macro-Finance Society Meeting*, Chicago (Sept 2023)
- “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)
- “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, Fall 2023
- *Empirical Macroeconomics II: Nonlinearities*, Fall 2021, Fall 2023
- *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, Spring 2016, Fall 2016, Spring 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

- The 2023 Award for Outstanding Graduate Training, Department of Economics, Notre Dame
- U.S. Energy Information Administration Grant (\$100,000), 2023-2024
- *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 (\$120,000), 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 Environmental Economics and Management, 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), Research Grants Council Hong Kong, National Science Centre (Poland), PSL Young Researchers Starting Grant (France)

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 Derdzian, Notre Dame (February 2022), *Boston Consulting Group (BCG)*
- Guillermo Verduzco Bustos, Notre Dame (September 2023), *World Bank*
- Teja Konduri (expected 2024)

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 (March 2023), *Fifth Third Bank*
- Qian Li (July 2023), *Indiana Legislative Service Agency*
- Dario Cardamone (expected 2025)
- Victoria Consolvo (expected 2025)

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, Austria (2022), *University of Vienna*

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, 2020-2023

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

- RFF-DOE-NSF research initiative on “Oil Imports and Energy Security,” 2016
- FiveThirtyEight/IGM COVID-19 Economic Outlook, 2020
- FT/IGM US Macroeconomists Survey, 2021-
- Research Foundation Flanders (FWO) Review Board, 2021-2023

Committee Member

- Society for Economic Measurement, Executive Committee, 2023-
- American Statistical Association, Committee on Energy Statistics, 2022-2024
- Research Advisory Committee, Economic Research Southern Africa, 2022-
- International Institute of Forecasters, MacroFor section, Officer 2022-2023, Vice Chair 2023-
- 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)