

# TATEVIK SEKHPOSYAN

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[Google Scholar Profile](#); [RePEc Profile](#)

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## CURRENT AFFILIATIONS

Associate Professor (with tenure), Department of Economics, Texas A&M University, College Station, 2018 – Private Enterprise Research Center Fellow, 2018 – 2020

Executive Committee Member, Society for Nonlinear Dynamics and Econometrics, 2014 – 2021

Associate Editor, *Economic Inquiry*, 2019 –

Associate Editor, *Journal of Applied Econometrics*, 2015 – 2021

Associate Editor, *Journal of Money, Credit and Banking*, 2019 – 2022

## PAST EMPLOYMENT & AFFILIATIONS

### Permanent Positions

Assistant Professor, Department of Economics, Texas A&M University, College Station, 2014 – 2018

Senior Analyst, International Economic Analysis Department, Bank of Canada, Ottawa, 2010 – 2014

Associate Consultant, Solution Source, Goshen, Indiana, 2001 – 2003

### Short-term/Visiting Positions

Visiting Scholar, International Economic Analysis Department, Bank of Canada, 2018

Visiting Scholar, Universitat Pompeu Fabra, Barcelona, 2017, 2012 – 2015

Visiting Scholar, Research Division, Federal Reserve Bank of Chicago, Spring 2016

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

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

## 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

## RESEARCH FIELDS

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

## ACADEMIC PUBLICATIONS

1. “[Predicting Relative Forecasting Performance: an Empirical Investigation](#)” (with Eleonora Granziera), *International Journal of Forecasting*, forthcoming.

2. "[Alternative Tests for Correct Specification of Conditional Predictive Densities](#)" (with Barbara Rossi), *Journal of Econometrics* 208(2), 2019, 638-657.
3. "[Macroeconomic Uncertainty Indices for the Euro Area and its Individual Member Countries](#)" (with Barbara Rossi), *Empirical Economics* 53(1), 2017, 41-62.
4. "[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.
5. "[Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions](#)" (with Barbara Rossi), *American Economic Review: Papers & Proceedings* 105(5), 2015, 650-655.
6. "[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.
7. "[Conditional Predictive Density Evaluation in the Presence of Instabilities](#)" (with Barbara Rossi), *Journal of Econometrics* 177(2), 2013, 199-212.
8. "[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.
9. "[The Local Effects of Monetary Policy](#)" (with Neville Francis and Michael Owyang), *The B.E. Journal of Macroeconomics* 12(2) (Advances), 2012.
10. "[Understanding Models' Forecasting Performance](#)" (with Barbara Rossi), *Journal of Econometrics* 164(1), 2011, 158-172.
11. "[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**

12. "[Methodology for Constructing an Economic Index for the College Station-Bryan Metropolitan Statistical Area](#)" (with Dennis Jansen, Carlos Navarro and Andrew Rettenmaier), Private Enterprise Research Center *Policy Studies*, October 2018.
13. "[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**

14. "[Real-time Forecasting with a Large, Mixed Frequency, Bayesian VAR](#)" (with Michael McCracken and Michael Owyang)
15. "[Understanding the Sources of Macroeconomic Uncertainty](#)" (with Barbara Rossi and Matthieu Soupre)
16. "[Monetary Policy Uncertainty: A Tale of Two Tails](#)" (with Tatjana Dahlhaus)
17. "From Fixed-Event to Fixed-Horizon Density Forecasts: Professional Forecasters' View on Multi-horizon Uncertainty" (with Gergely Ganics and Barbara Rossi)
18. "Testing for Forecast Rationality Under Markov Switching" (with Florens Odendahl and Barbara Rossi)

19. “Is the Information Channel Important? New Empirical Evidence” (with Barbara Rossi)
20. “Networking the Yield Curve” (with Tatjana Dahlhaus and Julia Schaumburg, Winner of the ECB’s 2018 Lamfalussy Fellowship)

## TEACHING EXPERIENCE

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

Guest lecture on “Forecasting and Structural Analysis with Large Bayesian VARs”

University of Notre Dame, Spring 2018

University of Texas at Austin, Spring 2017

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

Special Topics in Empirical Methods for Macroeconomics (graduate, PhD) – Fall 2018 & 2017

Economic Forecasting (graduate, MS) – Spring 2019, 2018 & 2017, Fall 2015 & 2014

Economic Forecasting (undergraduate) – Spring 2018, 2017 & 2015, Fall 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

- 2019 University of Alabama, Deutsche Bundesbank, Federal Reserve Board, Armenian Economic Association’s Women in Economics Workshop, Yerevan; First Dolomiti Macro Meetings; International Association for Applied Econometrics, Nicosia; EABCN Conference on Advances in Business Cycle Analysis, Madrid; JRC Big Data and Forecasting Workshop, Ispra; Society for Nonlinear Dynamics and Econometrics Annual Meeting, Dallas
- 2018 Indiana University; Second Econometrics Workshop at Notre Dame; National Science Foundation; Federal Reserve Board; Midwest Econometrics Group Annual Meeting, Madison; Econometric Society European Meetings, Cologne; Uncertainty in Macro and Finance, Barcelona GSE Summer Forum; JRC CAS Kick off

Workshop on Big Data and Macroeconomic Forecasting, Ispra; Federal Reserve Board's Conference on Risk, Uncertainty, and Volatility, Washington, D.C.; Texas Camp Econometrics

- 2017 University of Texas at Austin; NBER/NSF Time Series Conference, Chicago; Central Bank Forecasting Conference, St. Louis (poster); 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)<sup>2</sup>, 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)<sup>2</sup>, 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)<sup>2</sup>, 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**

Midwest Econometrics Group's Mentoring Workshop for Women in Economics, 2018: "Improving the Power of the Giacomini-White Test for Applications with Covariance-Stationary Data" by Liu and Mayer

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

Joan Haworth Mentoring Fund Grant (CSWEP), 2017

International Association of Applied Econometrics Conference Sponsorship Grant, 2017

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 Lury 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, ECB Working Paper Series, Econometric Reviews, Econometrics Journal, Economic Journal, Economic Inquiry, Economics Letters, Empirical Economics, International Journal of Central Banking, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Banking and Finance, 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, Quantitative Economics, 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

#### Program Committee Member of

International Association of Applied Econometrics Annual Conference, annually from 2015 – 2019  
European Meeting of the Econometric Society, 2019, 2018  
Workshop on Mining DATA for financial applications (MIDAS), 2019  
Conference on Advances in Applied Macro-Finance and Forecasting, 2014  
Society for Nonlinear Dynamics and Econometrics Annual Symposium, 2014, 2013

#### Local Organizer for

Midwest Econometrics Group Meeting, 2017  
Midwest Econometrics Group Mentoring Workshop for Junior Female Economists, 2017

#### Forecast Contributor to the Legislative Budget Board of Texas, 2018, 2016

#### Dissertation Supervision

Served on Ph.D. dissertation committees for four students at Texas A&M University  
Served as an external dissertation committee member for three students at the Universitat Pompeu Fabra

#### At Texas A&M University

Macroeconomics Seminar Organizer, 2018 – 2019  
Macroeconomic Recruitment Committee Member, 2018 – 2019, 2017 – 2018, 2014 – 2015  
Economics Undergraduate Research Opportunity Program (EUROP) Director, 2017 – 2019

#### Member of

Executive Committee, 2018 – 2019  
Graduate (PhD) Instruction Committee, 2015 – 2017  
MS Program Committee, 2014 – 2015

#### At the Bank of Canada

PhD and MA recruitment, 2011 – 2014

#### At the University of North Carolina at Chapel Hill

President, Economics Graduate Student Association, 2006 – 2007