

TATEVIK SEKHPOSYAN

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

CURRENT EMPLOYMENT & AFFILIATIONS

Associate Professor, Department of Economics, Texas A&M University, College Station, since 2018, on leave from January 2020 – August 2021

Associate Department Head, Department of Economics, Texas A&M University, College Station, since 2022
Amazon Scholar, since 2021

Centre for Economic and Policy Research (CEPR) Research Fellow, Monetary Economics and Fluctuations Programme, since 2020

Private Enterprise Research Center Fellow, since 2018

President, Society for Nonlinear Dynamics and Econometrics, 2021 – 2024

Board Member, Armenian Economic Association, since 2016

Fellow and Economics Task Force Principal Author, Armenian Society of Fellows, since 2022

Associate Editor

Economic Inquiry, since 2019

Econometrics Journal, since 2023

Journal of Applied Econometrics, since 2015

Journal of Business and Economic Statistics, since 2021

Journal of Money, Credit, and Banking, since 2019

Studies in Nonlinear Dynamics & Econometrics, since 2022

PAST EMPLOYMENT & AFFILIATIONS

Employment

Visiting Fellow, Federal Reserve Bank of San Francisco, January 2020 – August 2021

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 Positions & Affiliations

Academic Consultant

Bank of England, 2022

Federal Reserve Bank of Dallas, 2022

Visiting Scholar

International Economic Analysis Department, Bank of Canada, 2018

Universitat Pompeu Fabra, Barcelona, 2017, 2012 – 2015

Research Division, Federal Reserve Bank of Chicago, Spring 2016

Federal Reserve Bank of St. Louis, 2007 – 2015

Federal Reserve Board, Office of Financial Stability Policy and Research, 2015

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

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

RESEARCH FIELDS

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

EDUCATION

Ph.D., Economics, University of North Carolina, Chapel Hill, North Carolina, 2010

M.A., Economics, Ohio University, Athens, Ohio, 2004

B.A., Economics and Business Information Systems, Goshen College, Goshen, Indiana, 2001

ACADEMIC PUBLICATIONS

1. “[Has the Information Channel of Monetary Policy Disappeared? Revisiting the Empirical Evidence](#)” (with Lukas Hoesch and Barbara Rossi), *American Economic Journal: Macro*, forthcoming.
2. “[From Fixed-Event to Fixed-Horizon Density Forecasts: Professional Forecasters’ View on Multi-horizon Uncertainty](#)” (with Gergely Gánics and Barbara Rossi), *Journal of Money, Credit and Banking*, accepted.
3. “[Markov Switching Rationality](#)” (with Florens Odendahl and Barbara Rossi), *Advances in Econometrics*, forthcoming.
4. “[Evaluating Forecast Performance with State Dependence](#)” (with Florens Odendahl and Barbara Rossi), *Journal of Econometrics*, in press.
5. “[Real-time Forecasting with a Large, Mixed Frequency, Bayesian VAR](#)” (with Michael McCracken and Michael Owyang), *International Journal of Central Banking* 18(5), 2021, 327-367.
6. “[Predicting Relative Forecasting Performance: an Empirical Investigation](#)” (with Eleonora Granziera), *International Journal of Forecasting* 35(4), 2019, 1636-1657.
7. “[Alternative Tests for Correct Specification of Conditional Predictive Densities](#)” (with Barbara Rossi), *Journal of Econometrics* 208(2), 2019, 638-657.
8. “[Macroeconomic Uncertainty Indices for the Euro Area and its Individual Member Countries](#)” (with Barbara Rossi), *Empirical Economics* 53(1), 2017, 41-62.
9. “[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.
10. “[Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions](#)” (with Barbara Rossi), *American Economic Review: Papers & Proceedings* 105(5), 2015, 650-655.
11. “[Evaluating Predictive Densities of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set](#)” (with Barbara Rossi, winner of the Outstanding Paper Award from the journal), *International Journal of Forecasting* 30(3), 2014, 662-682.
12. “[Conditional Predictive Density Evaluation in the Presence of Instabilities](#)” (with Barbara Rossi), *Journal of Econometrics* 177(2), 2013, 199-212.
13. “[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.

14. “[The Local Effects of Monetary Policy](#)” (with Neville Francis and Michael Owyang), *The B.E. Journal of Macroeconomics* 12(2) (Advances), 2012.
15. “[Understanding Models’ Forecasting Performance](#)” (with Barbara Rossi), *Journal of Econometrics* 164(1), 2011, 158-172.
16. “[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 AND OTHER PUBLICATIONS

17. “[Bridging Data Science Programming with Advanced Formal Coursework](#)” (with Wesley Brashear, Zhenhua He, Richard Lawrence, Dhruva Chakravorty, Margaret Carpenter and Honggao Liu), *Journal of Computational Science Education* 13(2), 2022, 2-7.
18. “[Can Electricity Demand Help Us Monitor the Economy?](#)” (with Noah Kouchekinia), Private Enterprise Research Center *Policy Studies*, July 2022.
19. “[The Fog of Numbers](#)” (with Òscar Jordà, Noah Kouchekinia, and Colton Merrill), FRBSF *Economic Letter* 2020-20, July 2020.
20. “[The information channel of monetary policy has disappeared in the US](#)” (with Lukas Hoesch and Barbara Rossi), VOX EU, March 2020.
21. “[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.
22. “[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

23. “[Understanding the Sources of Macroeconomic Uncertainty](#)” (with Barbara Rossi and Matthieu Soupre)
24. “[Survey-based Monetary Policy Uncertainty and its Asymmetric Effects](#)” (with Tatjana Dahlhaus)
25. “[Networking the Yield Curve Surprises: Implications for Monetary Policy](#)” (with Tatjana Dahlhaus and Julia Schaumburg, winner of the ECB’s 2018 Lamfalussy Fellowship)
26. “Central Bank Density Forecasts and Asset Prices: Do Revisions to Higher-order Moments Matter?” (with Ryan Rholes)

TEACHING EXPERIENCE

Mini lecture series on “Mixed-frequency Data Analysis, Estimation and Prediction” and “Empirical Asset Pricing via Machine Learning” at the Federal Reserve Bank of San Francisco, Spring/Summer, 2021

Armenian Independent University Summer School Lecture on “Empirical Methods for Macroeconomics,” Summer 2021

Guest lecture on “Forecasting and Structural Analysis with Large Bayesian VARs”
 University of Notre Dame, Spring 2018
 University of Texas at Austin, Spring 2017

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

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

Applied Time Series Analysis (graduate, Ph.D.) – Spring 2022

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

Economic Forecasting (graduate, MS) – Spring 2023, 2022, 2019, 2018 & 2017, Fall 2015 & 2014

Economic Forecasting (undergraduate) – Spring 2018, 2017 & 2015, Fall 2022, 2021 & 2015

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

Mathematical Preparation for Public Policy (graduate, Ph.D.) – Fall 2009

Introduction to Economics – Summer 2007, Summer 2006

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

Graduate (Ph.D.) 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

2023 University of Arkansas (scheduled); AiE Conference in Honor of Joon Park (scheduled); Dolomiti Macro Meetings (scheduled); Society for Nonlinear Dynamics and Econometrics, Orlando (scheduled); Virtual Israel Macro Meeting

2022 University of Kansas; Society for Nonlinear Dynamics and Econometrics; Applied Econometrics for Macroeconomics Workshop; Second Dolomiti Macro Meetings; Virtual Time Series Seminar, Midwest Econometrics Group Meeting; Midwest Macro Meeting; Santiago Macro Workshop; Conference on Computational and Financial Econometrics

2021 Federal Reserve Bank of Cleveland; Amazon; Banco de México; Federal Reserve Bank of New York; Northeastern University; International Institute of Forecasters Macroeconomic Forecasting Webinar; NBER-NSF Time Series Conference (poster); St. Louis Fed Applied Time Series Econometrics Workshop; Friendly Faces Workshop on Macroeconometrics; North American Summer Meetings of the Econometric Society; International Association for Applied Econometrics; Armenian Economic Association Meetings

2020 Bank of England; Federal Reserve Bank of San Francisco; Conference on Computational and Financial Econometrics; IWH-CIREQ-GW Macroeconometric Workshop on Forecasting and Uncertainty; Real-Time Data and Applications Conference; Society for Nonlinear Dynamics and Econometrics Annual Symposium; Econometric Society World Congress; American Economic Association Meetings, San Diego

- 2019 University of Alabama, Deutsche Bundesbank, Federal Reserve Board, Armenian Economic Association's Women in Economics Workshop, Yerevan; International Association for Applied Econometrics, Nicosia; First Dolomiti Macro Meetings; 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 (keynote), Yerevan; American Economic Association Meetings, Chicago
- 2016 Federal Reserve Bank of Chicago; Midwest Econometrics Group Annual Meeting, Urbana-Champaign; Conference on Computing in Economics and Finance, Bordeaux; International Association for Applied Econometrics Annual Conference, Milan; International Symposium on Forecasting, Santander; ECB Workshop on Forecasting Techniques, Frankfurt; ECB BVAR Workshop, Frankfurt; Empirical Macro Workshop at Banque de France (keynote); Society for Nonlinear Dynamics and Econometrics Annual Symposium, Tuscaloosa; Texas Camp Econometrics
- 2015 University of Houston; Ohio State University; Federal Reserve Board; Bank of England; Conference on Computational and Financial Econometrics, London; CIRANO-CIREQ Workshop on Data Revision in Macroeconomic Forecasting and Policy, Montreal; Conference of the Society of Economic Measurement, Paris; International Association for Applied Econometrics Annual Conference, Thessaloniki; Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance; St. Louis Fed Econometrics Workshop; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Oslo; Norges Bank-CAMP workshop on Empirical Macroeconomic; American Economic Association Meetings, Boston
- 2014 Lehigh University; University of Mississippi; George Washington University; University of California at Riverside; European Winter Meeting of the Econometric Society, Madrid; (EC)², Barcelona; Conference on Computational and Financial Econometrics, Pisa; NBER-NSF Time Series Conference, St. Louis (poster); International Association for Applied Econometrics Annual Conference, London; Conference on Computing in Economics and Finance, Oslo; Time Series Analysis in Macro and Finance, Barcelona GSE Summer Forum; Midwest Macroeconomics Meetings, Columbia; Society for Nonlinear Dynamics and Econometrics Annual Symposium, New York; EACBN-Bank of England conference on Judgement and Combination in Forecasting and Policy models, London (poster)
- 2013 Texas A&M University; Rutgers University; University of Montreal; Bank of Canada; (EC)², Nicosia (poster); CIRANO-CIREQ Workshop on Data Revision in Macroeconomic Forecasting and Policy, Montreal; NBER-NSF Time Series Conference, Washington, D.C.; North American Summer Meeting of the Econometric Society, Los Angeles; Canadian Economics Association Meetings, Montreal; CIREQ Econometrics Conference: Time Series and Financial Econometrics, Montreal (poster); St. Louis Fed Workshop on Applied Time Series Econometrics; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Milan
- 2012 Baruch College, the City University of New York; UPF/CREI Macroeconomics Breakfast Seminar; Canadian Econometrics Study Group Annual Meeting, Kingston (poster); Federal Reserve Bank of Philadelphia and CIRANO Conference on Real-Time Data Analysis, Methods, and Applications, Philadelphia; Rimini Conference in Economics and Finance, Toronto; Joint Statistical Meetings, San Diego; Conference on Computing in Economics and Finance, Prague; International Symposium on

Forecasting, Boston; Canadian Economics Association Meetings, Calgary; European Union Studies Association Economics Interest Section Workshop, Washington, D.C.; Bank of Canada Fellowship Learning Exchange Workshop, Ottawa; Midwest Macroeconomics Meetings, South Bend; Society for Nonlinear Dynamics and Econometrics Annual Symposium, Istanbul; American Economic Association Meetings, Chicago

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

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

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

2008 Federal Reserve Bank of St. Louis

2007 Midwest Econometrics Group Annual Meeting, St. Louis

DISCUSSIONS AT PROFESSIONAL MEETINGS

Midwest Econometrics Group's Mentoring Workshop for Women in Economics, 2022: "Forecasting under Structural Breaks using Improved Weighted Estimation" by Lee, Parsaeian and Ullah

European Central Bank Conference on Forecasting Techniques: Macroeconomic forecasting in abnormal times, 2021: "Robust Forecasting" by Christensen, Moon and Schorfheide

Federal Reserve Board Research Webinars, 2021: "Raiders of the Lost High-Frequency Forecasts: New Data and Evidence on the Efficiency of the Fed's Forecasting" by Chang and Levinson

Federal Reserve System Committee Meeting on Econometrics, 2020: "Macroeconomic Forecasting in the Time of COVID-19" by Primiceri and Tambalotti

American Economic Association Meeting, 2020: "The World Uncertainty Index" by Ahir, Bloom, and Furceri

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

Advances in Econometrics, American Economic Journal: Economic Policy, American Economic Journal: Macroeconomics, American Economic Review: Insights, Armenian Journal of Economics, Bank of Canada Working Paper Series, Deutsche Bundesbank Discussion Paper Series, ECB Working Paper Series, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic Journal, Economic Inquiry, Economics Letters, Empirical Economics, Energy 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

Ad-hoc Reviewer of National Science Foundation (NSF) Grant Proposals; VENI grant in the Netherlands Organization for Scientific Research (NOW) Talent Programme, Social Sciences and Humanities Research Council of Canada Insight Grant

Reviewer for a book chapter on “Data Science for Economics and Finance: Methodologies and Applications”

Program Committee Member of

International Association of Applied Econometrics Annual Conference, annually, 2015 – 2022
Conference on Computational and Financial Econometrics, 2020
Computing in Economics and Finance, annually, 2020 – 2022
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

Legislative Budget Board of Texas, biennially, 2016 – 2022
FiveThirtyEight/IGM COVID-19 Economic Outlook 2020

Mentoring, Diversity & Inclusion Activities

CSWEP Junior Mentoring Breakfast, January 2022
Midwest Econometrics Group's Mentoring Workshop for Junior Female Economists 2022, 2021, 2018
Panelist, Texas A&M Pre-Doc Conference for underrepresented minority students, 2021

Advising

Doctoral Dissertation Committees

Economics Department, Texas A&M University: Jik Lee (chair, expected degree 2025); Josh York (co-chair, expected degree 2024); Dongho Choo (chair, expected degree 2023); Mingze Huang (chair, 2022), Xiaoxiao Bai (member, 2022), Dou Young Lee (member, 2017), Hsin-Hung Yao (member, 2016), Hyosung Yeo (member, 2016)

External member: Haowei Tang (Economics, Carleton University, 2022), Sang-Ook Shin (Business Administration, Mays Business School, 2019), Yiru Wang (Economics, Universitat Pompeu Fabra, 2020), Florens Odendahl (Economics, Universitat Pompeu Fabra, 2018), Gergerly Gánics (Economics, Universitat Pompeu Fabra, 2017)

Master's and Undergraduate Thesis Committees

Ashkhan Hassani (M.S., Economics, 2021, member), Joshua Pherigo (M.S., Analytics, 2019, external member), John Andrew Isbell (B.S., Economics, 2021)

At Texas A&M University

Ph.D. Admissions Committee Chair, 2021– 2022
Macroeconomics Seminar Organizer, Fall 2019, 2018 – 2019
Macroeconomic Recruitment Committee Member, 2018 – 2019, 2017 – 2018, 2014 – 2015
Economics Undergraduate Research Opportunity Program (EUROP) Director, Fall 2019, 2017 – 2019

Member of

Executive Committee, 2018 – 2019
Graduate (Ph.D.) Instruction Committee, 2015 – 2017
M.S. Program Committee, 2014 – 2015

At the Bank of Canada

Ph.D. and M.A. recruitment, 2011 – 2014

At the University of North Carolina at Chapel Hill

President, Economics Graduate Student Association, 2006 – 2007