# **TATEVIK SEKHPOSYAN**

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### CURRENT EMPLOYMENT & AFFILIATIONS

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

Amazon Scholar, since 2021 Centre for Economic and Policy Research (CEPR) Research Fellow, Monetary Economics and Fluctuations Programme, since 2020 Private Enterprise Research Center Shirley A. Lynch Professorship, since 2024

Officer for MacroFor Working Group, International Institute of Forecasters, since 2024 Executive Committee Member, Society for Nonlinear Dynamics and Econometrics, 2024 – 2027 Fellow and Economics Task Force Principal Author, Armenian Society of Fellows, since 2022 Board Member, Armenian Economic Association, since 2016

Editorial Board, Journal of Applied Econometrics, Replication Section Editor, since June 2025

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

Associate Department Head, Department of Economics, Texas A&M University, College Station, 2022 – 2024 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 Visiting Fellow, Princeton University, 2024-2025, sabbatical

Academic Consultant Bank of England, 2023, 2022 Federal Reserve Bank of Dallas, 2024, 2022

Visiting Scholar

University of Chicago Booth School of Business, Summer 2023 International Economic Analysis Department, Bank of Canada, 2018 Universitat Pompeu Fabra, Barcelona, 2024, 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

Private Enterprise Research Center Fellow, 2018 – 2024 President, Society for Nonlinear Dynamics and Econometrics, 2021 – 2024 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, 2010M.A., Economics, Ohio University, Athens, Ohio, 2004B.A., Economics and Business Information Systems, Goshen College, Goshen, Indiana, 2001

# ACADEMIC PUBLICATIONS

- 1. "Survey-based Monetary Policy Uncertainty and its Asymmetric Effects" (with Tatjana Dahlhaus), *Journal of Money, Credit and Banking*, accepted.
- "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* 56(7), 2024, 1675-1704.
- 3. "Evaluating Forecast Performance with State Dependence" (with Florens Odendahl and Barbara Rossi), *Journal of Econometrics* 237(2, Part C), 2023, 105220.
- 4. "<u>Has the Information Channel of Monetary Policy Disappeared? Revisiting the Empirical Evidence</u>" (with Lukas Hoesch and Barbara Rossi), *American Economic Journal: Macroeconomics* 15(3), 2023, 355-387.
- 5. "<u>Markov Switching Rationality</u>" (with Florens Odendahl and Barbara Rossi), *Advances in Econometrics* 45(B), 2023, 35-64.
- 6. "<u>Real-time Forecasting with a Large, Mixed Frequency, Bayesian VAR</u>" (with Michael McCracken and Michael Owyang), *International Journal of Central Banking* 18(5), 2021, 327-367.
- 7. "Predicting Relative Forecasting Performance: An Empirical Investigation" (with Eleonora Granziera), *International Journal of Forecasting* 35(4), 2019, 1636-1657.
- 8. "<u>Alternative Tests for Correct Specification of Conditional Predictive Densities</u>" (with Barbara Rossi), *Journal of Econometrics* 208(2), 2019, 638-657.
- 9. "<u>Macroeconomic Uncertainty Indices for the Euro Area and its Individual Member Countries</u>" (with Barbara Rossi), *Empirical Economics* 53(1), 2017, 41-62.
- 10. "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.

- 11. "Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions" (with Barbara Rossi), American Economic Review: Papers & Proceedings 105(5), 2015, 650-655.
- 12. "<u>Evaluating Predictive Densities of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set</u>" (with Barbara Rossi, winner of the Outstanding Paper Award from the journal), *International Journal of Forecasting* 30(3), 2014, 662-682.
- 13. "Conditional Predictive Density Evaluation in the Presence of Instabilities" (with Barbara Rossi), *Journal of Econometrics* 177(2), 2013, 199-212.
- 14. "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.
- 15. "<u>The Local Effects of Monetary Policy</u>" (with Neville Francis and Michael Owyang), *The B.E. Journal of Macroeconomics* 12(2) (Advances), 2012.
- 16. "<u>Understanding Models' Forecasting Performance</u>" (with Barbara Rossi), *Journal of Econometrics* 164(1), 2011, 158-172.
- 17. "<u>Have Economic Models' Forecasting Performance for US Output Growth and Inflation Changed Over</u> <u>Time, and When?</u>" (with Barbara Rossi), *International Journal of Forecasting* 26(4), 2010, 808-835.

# POLICY & PEDAGOGICAL PUBLICATIONS

- "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.
- 19. "<u>Can Electricity Demand Help Us Monitor the Economy?</u>" (with Noah Kouchekinia), Private Enterprise Research Center *Policy Studies*, July 2022.
- 20. "<u>The Fog of Numbers</u>" (with Òscar Jordà, Noah Kouchekinia, and Colton Merrill), FRBSF *Economic Letter* 2020-20, July 2020.
- 21. "<u>The information channel of monetary policy has disappeared in the US</u>" (with Lukas Hoesch and Barbara Rossi), VOX EU, March 2020.
- 22. "<u>Methodology for Constructing an Economic Index for the College Station-Bryan Metropolitan Statistical</u> <u>Area</u>" (with Dennis Jansen, Carlos Navarro, and Andrew Rettenmaier), Private Enterprise Research Center *Policy Studies*, October 2018.
- 23. "<u>Output and Unemployment: How Do They Relate Today?</u>" (with Michael Owyang and E. Katarina Vermann), Federal Reserve Bank of St. Louis *The Regional Economist*, October 2013, 5-9.

### WORKING PAPERS & WORK IN PROGRESS

- 24. "<u>Understanding the Sources of Macroeconomic Uncertainty</u>" (with Barbara Rossi and Matthieu Soupre), revise and resubmit at the *Journal of the European Economic Association*
- 25. "<u>Networking the Yield Curve Surprises: Implications for Monetary Policy</u>" (with Tatjana Dahlhaus and Julia Schaumburg, winner of the ECB's 2018 Lamfalussy Fellowship)

- 26. "<u>The Relevance of Temporal Aggregation for the Propagation of Macroeconomic Shocks</u>" (with Yeon Jik Lee)
- 27. "Revisiting Blanchard and Quah over Time: Implications for Okun Multiplier" (with Eiji Goto), submitted.
- 28. "<u>Inflation and Macroeconomic Expectations Through the Lens of Artificial Intelligence</u>" (with Jahangir Alam and Huiyu Li), the dashboard and data are at the link, draft to be written
- 29. "Central Bank Density Forecasts and Asset Prices: Do Revisions to Higher-order Moments Matter?" (with Jonathan Benchimol and Ryan Rholes)
- 30. "Carbon Dioxide Concentration and Economic Activity" (with Yeon Jik Lee)
- 31. "Term Structure of Market Volatility and Macroeconomy" (with Melissa Hyunji Song)
- 32. "Severe Weather, Inflation and Inflation Expectation" (with Pierre Guérin)

# TEACHING EXPERIENCE

SIdE (Società Italiana Di Econometria) Summer School on "Change Point Detection, Inference & Relevance in the Context of Forecast Evaluation," Summer 2024

Guest lecture on "What do Economists at Central Banks Do? General Comments on Challenges in Central Banking," Money and Banking, Texas A&M University, Spring 2023

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 Advanced Macroeconomics I (graduate, Ph.D.) – Fall 2023 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, M.S.) – Spring 2024, 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

- 2025 Dolomiti Macro Meetings; Princeton University; Bentley College; University of Pittsburg; North Carolina State University; University of Guelph; Society for Nonlinear Dynamics and Econometrics, San Antonio; Baruch College, the City University of New York; George Washington University
- 2024 Workshop on Empirical Monetary Economics, Paris; Federal Reserve Board; Real-Time Data Analysis, Methods, and Applications, Ottawa; Rutgers University; NBER-NSF Time Series Conference (poster), Philadelphia; Princeton University; Armenian Economic Association Meetings; Dolomiti Macro Meetings; University of Arkansas; Society for Nonlinear Dynamics and Econometrics, Padova; Conference in honor of Shigeyuki Hamori, Kobe University (keynote)
- 2023 University of Glasgow; University of Indiana; Midwest Econometrics Group Meetings; AiE Conference in Honor of Joon Park; Renmin University of China School of Finance Workshop; Computing in Economics and Finance, Nice; Dolomiti Macro Meetings; CEPR WE\_ARE Seminar Series; Society for Nonlinear Dynamics and Econometrics, Orlando; 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 Kickoff 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)<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

Macroeconomics and Monetary Policy Conference, Federal Reserve Bank of San Francisco, 2025: "The Systematic Origins of Monetary Policy Shocks" by Hack, Istrefi, Meier

Midwest Econometrics Group Mentoring Workshop, 2023: "Variable Selection in Macroeconomic Stress Test: A Bayesian Quantile Regression Approach" by Dao and Nguyen

Midwest Econometrics Group Mentoring Workshop, 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 Mentoring Workshop, 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

International Association of Applied Econometrics Conference Sponsorship Grant, 2025 Texas A&M Strategic Transformative Research Program Team-Building Grant, joint with the Department of Statistics, 2024 International Conference Travel Grant, Texas A&M College of Arts & Sciences, 2024 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 Lurcy Fellowship in Economics, University of North Carolina, Fall 2007 Global Supplementary Grant, Open Society Institute, 2007, 2006 Award for Outstanding Achievement, Goshen College, 2001

#### Teaching

Best Masters Program Instructor (voted by students), Texas A&M University, 2023 Ralph Byrns Teaching Award (voted by department), University of North Carolina, Spring, 2009 Best Teaching Assistant for a Graduate Course (voted by students), 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, 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, Macroeconomic Dynamics, 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 Armenian Young Scientists Support Program Grant Proposals, Austrian Science Fund (FWF) Grant Proposal, 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

Annual Meeting of the Armenian Economic Association, 2025 International Association of Applied Econometrics Annual Conference, annually, 2015 – 2025 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

#### Outreach and Media Engagement

Forecast Contributor to

Legislative Budget Board of Texas, biennially, 2016 – 2024 FiveThirtyEight/IGM COVID-19 Economic Outlook, weekly, May – October 2020

Contributor to NPR Marketplace - July 4, July 20, August 23, December 18, 2023, May 30, 2024

#### Advising

Doctoral Dissertation Committees

Economics Department, Texas A&M University: Jorge Hirs Garzon (chair, expected degree 2027), Vladislav Abramov(chair, expected degree 2027), Yeon Jik Lee (chair, 2025); Joshua York (co-chair, 2024); Dongho Choo (chair, 2023); Mingze Huang (co-chair, 2022), Xiaoxiao Bai (member, 2022), Dou Young Lee (member, 2017), Hsin-Hung Yao (member, 2016), Hyosung Yeo (member, 2016)

External member: Jaeseon Lee (Statistics, Texas A&M University, 2028), Hayk Sargsyan (Economics, Universitat Pompeu Fabra, 2024), Seongjin (Justin) Kim (Finance, Mays Business School, 2024), Haowei Tang (Economics, Carleton University, 2022), Sang-Ook Shin (Finance, Mays Business School, 2019), Yiru Wang (Economics, Universitat Pompeu Fabra, 2020), Florens Odendahl (Economics, Universitat Pompeu Fabra, 2018), Matthieu Soupre (Economics, Universitat Pompeu Fabra, 2018), Gergerly Gánics (Economics, Universitat Pompeu Fabra, 2017)

#### Master's and Undergraduate Thesis Committees

Naira Minasyan (M.S., Economics, 2023, American University in Armenia, chair); Priyadarshini Chatterjee (M.S., Economics, 2023, member); Ashkhan Hassani (M.S., Economics, 2021, member), Joshua Pherigo (M.S., Analytics, 2019, external member), John Andrew Isbell (B.S., Economics, 2021, co-chair)

### Mentoring

CSWEP Junior Mentoring Breakfast, January 2022

Midwest Econometrics Group's Mentoring Workshop for Junior Female Economists 2021 – 2023, 2018 Panelist, Texas A&M Pre-Doc Conference 2023, 2021

### At Texas A&M University

Advisor for Armenian Students' Association, 2023-2024

Department of Economics

Ph.D. Admissions Committee Chair, 2021–2022 Macroeconomics Seminar Organizer, Fall 2019, 2018–2019 Macroeconomic Recruitment Committee Member, 2024–2025, 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