

RODRIGO M SEKKEL

Bank of Canada
Canadian Economic Analysis
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Citizenship: Brazilian and German

Professional Experience

Current

Senior Analyst, Canadian Economic Analysis Department, Bank of Canada,
Sept 2012 - present

Previous

Ministry of Finance, Brazil– Economist, 2004–2006

Banco Bradesco, Brazil– Economist, 2004

JP Morgan Chase, Brazil– Intern, 2001-2002

EDUCATION

Ph.D. in Economics, Johns Hopkins University, 2012

M.A. in Economics, Johns Hopkins University, 2008

M.A. in Economics, University of São Paulo, São Paulo, Brazil, 2004

B.A. in Economics, University of São Paulo, São Paulo, Brazil, 2002

PUBLICATIONS

International Evidence on Bond Risk Premia, *Journal of Banking and Finance*, 35, 174-181, 2011.

The Economic Determinants of the Brazilian Term Structure of Interest Rates, *Applied Economics*, vol.42, 1, 2010. With D. Alves.

Breaking Trend, LM Statistic and the Existence of a Unit Root in the Brazilian GDP, *Applied Economics Letters*, 11, 2004. With A. Abras and B. Borges.

WORKING PAPERS AND WORK IN PROGRESS

“Forecasting with Many Models: Model Confidence Sets and Forecast Combinations”, with Jon Samuels. Bank of Canada Working Paper 11 - 2013. R&R *Journal of Applied Econometrics*.

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“Balance Sheets of Financial Intermediaries: Do They Forecast Economic Activity?”,
R&R International Journal of Forecasting.

“Estimating Macroeconomic Uncertainty using Surveys”, with Soojin Jo and Monica Jain,
work in progress.

“Leverage Procyclicality: Private, Public and Foreign Banks”, with Bruno Rocha, work
in progress.

ACADEMIC EXPERIENCE

Research Assistant to Professor L. Ball, Spring and Summer 2009

Teaching Assistant Elements of Macroeconomics (Fall 2007), International Monetary
Economics (Spring 2008)

Lecturer Elements of Macroeconomics (Summer 2008)

SEMINARS AND CONFERENCE PRESENTATIONS

2013: 1st Vienna Conference on High Dimensional Time Series, Vienna; International
Symposium on Forecasting, Seoul; Canadian Economic Association, Montreal; North
American Meeting of the Econometric Society, Los Angeles; DePaul University, Chicago
(scheduled), NBER-NSF Time Series Conference, Washington DC (scheduled, poster).

2012: Johns Hopkins University, Baltimore; Bank of Spain, Madrid; BlackRock, San
Francisco; Instituto de Pesquisa e Ensino, Sao Paulo; Bank of Canada, Ottawa; Com-
puting in Economics and Finance, Prague; Latin American Meeting of the Econometric
Society, Lima.

FELLOWSHIPS AND AWARDS

Campbell Fellowship, Johns Hopkins University, Department of Economics, 2010–2011

Fulbright/Capes Fellowship, 2006–2009

Capes MA Fellowship, MA program University of São Paulo, Brazil, 2002–2004

REFeree

Berkeley Journal of Macroeconomics, *Economia Aplicada* (2), *Estudos Econômicos*, In-
ternational Journal of Forecasting, *Journal of Banking and Finance* (2), *Journal of Busi-
ness and Economics Statistics*, *Journal of Macroeconomics*, *Macroeconomic Dynamics*,
Manchester School.

Rodrigo M Sekkel

LANGUAGES

English (fluent), Portuguese (native), Spanish (good), German (good)

REFERENCES

Available upon request