

Tatjana Dahlhaus, PhD

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Current Position

2017 - present Principal Researcher at the Bank of Canada,
International Economic Analysis Department, Emerging Markets Division.

Education

2009 - 2013 Ph.D. in Economics cum laude,
Universitat Autònoma de Barcelona, Bellaterra (Barcelona), Spain.

2011 Visiting Student,
University of Pennsylvania, Department of Economics, Philadelphia, USA.

2007 - 2009 M.Res. in Economics,
(IDEA), Universitat Autònoma de Barcelona, Spain.

2006 - 2007 M.Sc. in Econometrics,
Universiteit Maastricht, Maastricht, The Netherlands.

2005 - 2006 Study Semester Abroad,
Humboldt Universität zu Berlin, Berlin, Germany.

2003 - 2006 B.Sc. in Econometrics and Operations Research,
Universiteit Maastricht, Maastricht, The Netherlands.

Work Experience

03/2017 - present Principal Researcher, Bank of Canada.

09/2013 - 03/2017 Senior Analyst, Bank of Canada.

07/2010 - 09/2010 Internship, EU Countries Division (Convergence and Structural Analysis),
European Central Bank, Germany.

10/2009 - 06/2010 Internship, Macroeconomic Research Department,
Banc Sabadell, Spain.

Research

Research Interests

Quantitative and Applied Macroeconomics, Time Series Analysis, Bayesian Econometrics

Publications

“Nowcasting the BRIC+M in Real Time”, with Justin-Damien Guenette and Garima Vasishtha
International Journal of Forecasting, forthcoming.

“International Transmission Channels of U.S. Quantitative Easing: Evidence from Canada”, with
Kristina Hess and Abeer Reza, *Journal of Money, Credit and Banking*, forthcoming.

“Conventional Monetary Policy Transmission during Financial Crises: An Empirical Analysis”,
Journal of Applied Econometrics, Volume 32, Issue 2, pp. 401–421, March 2017.

“Key Features and Determinants of Credit-less Recoveries”, with Martin Bijsterbosch, *Empiri-
cal Economics*, Volume 49, Issue 4, pp. 1245-1269, 2015.

Working Papers and Work in Progress

“The Impact of U.S. Monetary Policy Normalization on Capital Flows to EMEs: An Empirical Analysis”, with Garima Vasishta, *Bank of Canada Working Paper* No. 2014-53. Under Review.

“Asymmetries in Monetary Policy Uncertainty: New Evidence from Financial Forecasts”, with Tatevik Sekphosyan, first draft.

“Noisy News in Monetary Policy”, with Luca Gambetti, work in progress.

“An Empirical Assessment of Monetary Policy Independence in Small Open Economies”, with Gregory Bauer and Eleonora Granziera, work in progress.

Conferences and Workshops

Conferences

- 2017 – IAAE 2017 Annual Conference
- 2016 – Latin American Econometric Society Meeting, Colombia.
- 2015 – 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics, Norwegian Business School, Oslo.
- 2014 – Winter Meeting of German Economists abroad, IWF Kiel, Germany.
– European Winter Meeting of the Econometric Society, CEMFI, Madrid.
– Fall 2014 Midwest Macro Meeting, Florida International University, Miami.
– IAAE 2014 Annual Conference, Queen Mary University of London.
– Spring 2014 Midwest Macro Meeting, University of Missouri, Columbia, USA.
– 22nd Symposium of the Society for Nonlinear Dynamics and Econometrics, Baruch College CUNY, New York City.
- 2012 – 6th CSDA International Conference on Computational & Financial Econometrics, University of Oviedo and the Queen Mary University of London, Oviedo, Spain.
- 2010 – 35th Simposio de la Asociación Española de Economía, Universidad Autónoma de Madrid.
– 16th International Conference on Computing in Economics and Finance, Society for Computational Economics and City University London.
– 2010 International Symposium on Econometric Theory and Applications, CoFie and School of Economics at SMU, Singapore.
– 15th Spring Meeting of Young Economists, CEPS/INSTEAD and University of Luxembourg.
– 17th ENTER Jamboree, Toulouse School of Economics (Discussant).

Workshops

- 2017 – Barcelona GSE Summer Forum: Time Series Econometrics and Applications for Macroeconomics and Finance.
- 2016 – 2nd Maastricht Workshop on Advances in Quantitative Economics.
– INFER Workshop on the Ending of Unconventional Monetary Policies, IWH Halle.
- 2015 – Ghent Empirical Macroeconomics Workshop (Discussant).
– CAMP Workshop for Empirical Macroeconomics, Norges Bank, (Discussant).
- 2014 – Econometric Workshop, St. Louis Fed.
- 2012 – Macroeconometric Workshop 2012, DIW Berlin.
- 2011 – Econometrics Lunch Workshop, University of Pennsylvania.
- 2010 – Workshop on Factor Models: Theory and Applications, UAB.
– 2nd Carlo Giannini Ph.D. Workshop in Econometrics, Rome.

Seminars

Bank of Canada, Banca d'Italia, Bank of Mexico, CEMLA (Mexico City), CIDE (Mexico City), DIW (Berlin), Bank of Poland, European Central Bank, Statistics Norway, University of Girona.

Scholarships and Awards

2011	Visiting Scholarship, Spanish Council for Scientific Research (CSIC)
2009	Award for Excellence in Doctoral Studies, Urrutia Elejalde Foundation.
2008 - 2012	Predocctoral fellowship (JAE), Spanish Council for Scientific Research (CSIC).
2007 - 2008	Predocctoral fellowship, Universitat Autònoma de Barcelona.

Teaching Experience

2012 - 2013	Lecturer at ESEI Business School, Spain. – Fundamentals of Economics (undergraduate) Lecturer at Universitat Autònoma de Barcelona, Spain. – Econometrics II (undergraduate) – Econometrics I (undergraduate) (spring semester) Lecturer and TA at Barcelona Graduate School of Economics, Spain. – Review in Computation (lecturer, graduate) – Econometrics Computation Tutorial (graduate)
2011 - 2012	Teaching Assistant at Universitat Autònoma de Barcelona, Spain. – Econometrics (undergraduate) – Macroeconomics I (undergraduate)
2010 - 2011	Lecturer at Barcelona Graduate School of Economics, Spain. – Maths and Computation (graduate) Teaching Assistant at Universitat Autònoma de Barcelona, Spain. – Econometric Models (undergraduate) – Econometrics I (undergraduate)
2008 - 2009	Teaching Assistant at Universitat Autònoma de Barcelona, Spain. – Econometrics (graduate) – Econometrics I (undergraduate)
2007 - 2008	Teaching Assistant at Universiteit Maastricht, the Netherlands. – Macroeconomics I

Refereeing Activities

Journal of Applied Econometrics; Journal of Money, Credit and Banking; International Journal of Forecasting; Canadian Journal of Economics; Empirical Economics; Macroeconomic Dynamics; Economic Bulletin; Comparative Economic Studies; Journal of Industry, Competition and Trade; Journal of Economic Policy Reform.

Languages

German (native), English (fluent), Spanish (fluent), Portuguese (moderate), French (basic), Dutch (basic).