

RODRIGO M SEKKEL

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PROFESSIONAL EXPERIENCE

Current position

Principal Researcher, Financial Markets Department, Bank of Canada: Sept 2017 –
Senior Economist, Financial Markets Department, Bank of Canada: Jan 2016 – Sept 2017
Senior Economist, Canadian Economic Analysis, Bank of Canada: Sept 2012 – Dec 2015

Previous positions

Economist, Ministry of Finance of Brazil: Oct 2004 – May 2006

EDUCATION

Ph.D. in Economics, Johns Hopkins University, June 2012.
M.A. in Economics, Johns Hopkins University, May 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.

RESEARCH FIELDS

Empirical Macroeconomics, Empirical Finance, Applied Time Series Econometrics

PUBLICATIONS

“Changes in Monetary Regimes and the Identification of Monetary Policy Shocks: Narrative Evidence from Canada”. **Journal of Monetary Economics**. forthcoming. (with Julien Champagne).

“The Real-Time Properties of the Bank of Canada's Staff Output Gap Estimates”. **Journal of Money, Credit and Banking**, forthcoming. (with Julien Champagne and Guillaume Poulin-Bellisle).

“The Global Financial Cycle, Monetary Policies and Macroprudential Regulations in Small, Open Economies”. **Canadian Public Policy**, forthcoming. (with Gregory Bauer, Gurnain Pasricha and Yaz Terajima).

“Macroeconomic uncertainty through the lens of professional forecasters.” **Journal of Business & Economic Statistics** (2017): 1-11. (With Soojin Jo).

“Model Confidence Sets and Forecast Combination”. **International Journal of Forecasting** 33, no. 1 (2017): 48-60. (with Jon Samuels)

“A Dynamic Factor Model for Nowcasting Canadian GDP Growth”. **Empirical Economics** (2017): 1-18. (with Tony Chernis)

“Balance Sheets of Financial Intermediaries: Do They Forecast Economic Activity?”. **International Journal of Forecasting** 31, no. 2 (2015): 263-275.

“International Spillovers of Policy Uncertainty”. **Economics Letters** 124, no. 3 (2014): 508-512. (with Stefan Klößner)

“International Evidence on Bond Risk Premia”. **Journal of Banking & Finance** 35, no. 1 (2011): 174-181.

POLICY PAPERS

“Nowcasting Canadian Economic Activity in an Uncertain Environment”. Forthcoming **Bank of Canada Discussion paper**. (with Tony Chernis)

WORK PAPERS

“Forecasting Canadian Recessions”. (with Sebastian Fossati and Max Sties). *Submitted*.

WORK IN PROGRESS

“Comparing the Bank of Canada Staff's Forecasts of GDP and Inflation and Time Series Models using a Real-Time Dataset”, (with Julien Champagne and Guillaume Poulin-Bellisle).

“Commodities Volatility” (with Soojin Jo and Danilo Leiva-Leon).

SEMINARS AND CONFERENCES

2017: Society of Economic Measurement, Boston; International Association of Applied Econometrics, Sapporo; Midwest Econometrics Group, College Station; Federal Reserve Bank of St. Louis Workshop on Central Bank Forecasting, St. Louis.

2016: Federal Reserve Bank of Dallas, Federal Reserve Bank of St. Louis Applied Econometrics Workshop, St. Louis; Computational and Financial Econometrics, Sevilla.

2015: Society for Nonlinear Dynamics and Econometrics, Oslo; International Association for Applied Econometrics, Thessalonik; Ryerson University, Toronto; American University, Washington D.C.; George Washington University, Washington D.C.; State University of New York, Albany

2014: Society for Nonlinear Dynamics and Econometrics, New York; Hamilton College; Workshop on Uncertainty and Economic Forecasting, London; Canadian Economic Association, Vancouver; Computing in Economics and Finance, Oslo; International Association for Applied Econometrics, London; Society for Economic Measurement, Chicago; University of Alberta, Edmonton.

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; Bureau of Economic Analysis (brown bag), Washington DC; NBER-NSF Time Series Conference (poster), Washington DC; Midwest Econometrics Group, Bloomington; Latin American Econometric Society Meeting, Mexico City; DIW Macroeconometrics Workshop, Berlin; CIREQ-Halle Macroeconometrics Workshop, Halle.

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

PROFESSIONAL SERVICES

Refereeing

Berkeley Journal of Macroeconomics, Canadian Journal of Economics , Computational Statistics, Economics Letters, Economia Aplicada, Empirical Economics, Estudos Economicos, International Journal of Forecasting, International Review of Economics and Finance, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business and Economics Statistics, Journal of Macroeconomics, Macroeconomic Dynamics, Manchester School, Review of Economics and Statistics.

Recruitment

PhD hiring committee, Bank of Canada (2016)

LANGUAGES

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