Pooyan Amir-Ahmadi

Curriculum Vitae (updated June, 2018)

Current Contact Information

University of Illinois at Urbana-Champaign
Department of Economics
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Research Area

Macroeconomics, (Bayesian) Econometrics, Monetary Policy

Academic Position

University of Illinois at Urbana-Champaign, Assistant Professor, since 08/2016
University of Pennsylvania, Visiting Assistant Professor, 09/2015-04/2016
Goethe University Frankfurt, Assistant Professor, 08/2010 – 08/2016

Short-Term Visit

University of Chicago, Visiting Assistant Professor, 10/2015
London School of Economics and Political Science, Visiting Assistant Professor, 10/2011

Education

Humboldt University Berlin, Ph.D. in Economics (10/2006 – 07/2010)
Main Advisor: Harald Uhlig

Princeton University, *Visiting Graduate Student*, (02/2008 – 04/2009)
Local Advisors: Chris Sims and Mark Watson

Humboldt University Berlin, Diplom in Economics (10/2006)
Humboldt University Berlin, Statistics (10/2004 – 10/2008)

Publications

Drifts and Volatilities under Measurement Error: Assessing Monetary Policy Shocks over the Last Century, joint with Christian Matthes and Mu-Chun Wang
Quantitative Economics, *July 2016, vol. 7 (2), pages 591-611*

Measurement errors and monetary policy: Then and now,
joint with Christian Matthes and Mu-Chun Wang
Journal of Economic Dynamics and Control, *June 2017, vol. 79, pages 66-78*

Choosing Prior Hyperparameters: With Applications To Time-Varying Parameter Models
joint with Christian Matthes and Mu-Chun Wang
Journal of Business and Economic Statistics, forthcoming

Working Papers

Evolving Credit and the U.S. Macroeconomy:1920 - 2011, 2015

Sign Restrictions in Bayesian FaVARs with an Application to Monetary Policy Shocks,
joint with Harald Uhlig, 2015, *NBER Working Paper w21738*

Identification through Heterogeneity, (joint with Thorsten Drautzburg)

Depression Econometrics: A FAVAR Model of Monetary Policy during the Great Depression,
joint with Albrecht Ritschl, 2013, *CEPR Discussion Paper No. DP7546*

Common Sources of Instabilities in Macroeconomic Dynamics,
joint with Dalibor Stevanovic, 2015

Work in Progress

Evolution of Gender Differences in Labor Market Outcomes, (joint with joint with Christian Matthes and Mu-Chun Wang)

Common and regional specific effects of monetary policy shocks during the Great Depression, (joint with Gustavo Cortes and Marc Weidenmier)

Housing Market Liquidity, (joint with Yigitcan Karabulut and Mathijs van Dijk)

Discussions

"Indeterminacy in Sovereign Debt Markets: An Empirical Investigation", by Luigi Bocola and Alessandro Dovis

"Time-Varying Business Volatility, Price Setting, and the Real Effects of Monetary Policy", by Rüdiger Bachmann, Benjamin Born, Steffen Elstner and Christian Grimme

"Loan supply shocks and the business cycle", by Luca Gambetti and Alberto Musso

"Expansionary and Contractionary Technology Improvements", by Almuth Balleer and Zeno Enders

"How are credit supply shocks propagated internationally? A GVAR approach", by Sandra Eickmeier and Tim Ng

"The Changing International Transmission of Financial Shocks: Evidence from a Classical Time-Varying FAVAR", by Sandra Eickmeier, Wolfgang Lemke and Massimiliano Marcellino

Referee

Econometrica, Journal of Political Economy, Review of Economics and Statistics, Quantitative Economics, Journal of Econometrics, Journal of Economic and Business Statistics, Journal of the European Economic Association, International Economic Review, Review of Economic Dynamics, Journal of Applied Econometrics, Journal of Money, Credit and Banking, European Economic Review, Journal of Economic Dynamics and Control, Studies in Nonlinear Dynamics and Econometrics, Empirical Economics, Review of International Economics, International Journal of Central Banking, Macroeconomic Dynamics, European Review of Economic History, Journal of Economics and Statistics, Discussion Papers series at the Reserve Bank of New Zealand

Professional Experience

European Central Bank, Visiting Researcher at Monetary Policy Research Division, (10/2009-07/2010)

Research Assistant to Harald Uhlig, Bartosz Maćkowiak and Albrecht Ritschl for SFB 649 "Economic Risk" Projects:

Macroeconomic Risks: Factors, the Role of Capital Markets and Implications for Policy
Macroeconomic Risk, It Sources and How Policy can manage it
Macroeconomic Risk from a Long-Run Perspective

Teaching Experience

University of Illinois at Urbana-Champaign, (Since 2016)

Ph.D. Level: Applied Macroeconometrics
Master Level: Monetary Theory and Policy

Goethe University, (2010-2016)

Ph.D. Level: Bayesian Econometrics, Financial Frictions (Seminar)
Bachelor Level: Empirical Macroeconomics, Empirical Methods in Macroeconomics and Finance (Seminar), Principles of Economics

Humboldt University,(2007)

Master Level: Empirical Economic History (Seminar; 2007)

Conferences/ Seminars

2018: 12th Annual RCEA Bayesian Workshop; 2018 IAAE Annual Conference, Montréal (Canada)

2017: NBER Summer institute: Forecasting & Empirical Methods, SED Meetings Edinburgh, Computing in Economics and Finance 2017, New York, Econometrics Seminar, Univeristy of Indiana, Bloomington, Federal Reserve Board

2016: Bank of Canada, University of Illinois at Urbana-Chamaign, University of Pennsylvania - Econometrics lunch seminar, Temple University

2015: University of Pennsylvania - Econometrics lunch seminar, Federal Reserve Bank of Philadelphia, Workshop: Time Varying Coefficient Models for the Study of Monetary Policy Florence, EUI Florence (Italy), 9th Rimini Bayesian Econometrics Workshop of RCEA, Rimini (Italy), 2nd Conference of the International Association for Applied Econometrics, 11th World Congress of the Econometric Society, Montréal (Canada)

2014: Banque De France Research Seminar, Johannes Kepler University (Linz), 8th Rimini Bayesian Econometrics Workshop of RCEA, 1st Conference of the International Association for Applied Econometrics, Computing in Economics and Finance (Oslo), Barcelona GSE Summer Forum: Time Series Analysis in Macro and Finance (Barcelona), Central Bank of Ireland (Dublin)

2013: Kiel Institute for the World Economy, CEA Workshop on Factor Analysis, Montréal (Canada); 1st Vienna Workshop for High Dimensional Time Series in Macroeconomics and Finance; 7th Rimini Bayesian Econometrics Workshop of RCEA, EEA-ESEM-Gothenburg,

2012: SED Meetings Limasol, (Greece); CEF Prague (Czech Republic), EEA-ESEM 2012, Málaga (Spain), University Hamburg (Germany), Bank of England, London (Great Britain); ECB, ZEW, Mannheim (Germany); CFE, Ovieda (Spain)

2011: Bundesbank Research Seminar, Frankfurt, (Germany); Federal Reserve Bank of Boston, (USA); EABCN Conference "Econometric modeling of macro-financial linkages"; EUI, Florence (Italy); MÃŒnster University, (Germany); Norges Bank

2010: KOF Research Seminar, ETH Zurich, (Switzerland); NBER Summer Institute, NBER/NDF Forecasting Seminar (USA); University of Basel, (Switzerland); Goethe University Frankfurt, (Germany); University of Munich, (Germany); Federal Reserve Bank of Boston, (USA); 2nd Bundesbank-CFS-ECB Workshop on Macro and Finance, Frankfurt

2009: Research Seminar, European Central Bank, (Germany); Annual Congress of EEA-ESEM 2009 Meeting, Barcelona (Spain); Macro Student Seminar, Princeton University, (USA)

2008: Macro Student Seminar, Princeton University, (USA)

2007: 2nd ECF Workshop, University of Zurich, (Switzerland); Annual Congress of EEA-ESEM 2007 Meeting, Budapest (Hungary); Society of Economic Dynamic Meetings 2007, Prague (Czech Republic); The Seventh Conference of the European Historical Economics Society, Lund; Econometric Seminar, University of Zurich, (Switzerland); ECF Workshop, University of Zurich, (Switzerland); Economic History Society, Annual Conference, University of Exeter, (UK); Brown Bag Seminar,(Humboldt University Berlin), Germany;

2006: Second Conference on German Cliometrics, Tübingen, Germany; Brown Bag, Free University Berlin, Germany; Brown Bag, Humboldt University Berlin, Germany

2005: Berlin Colloquium, Berlin, Germany

Other Professional Activities

Co-organizer, Joint Lunchtime Seminar, Bundesbank-CFS-ECB, since 2010 – 2016
Organizer, Macro Seminar Goethe University, 2010 – 2015
Co-organizer, Bundesbank-CFS-ECB Workshop on Macroeconomics and Finance, 2010 – 2015
Program Committee Member, Annual Congress of the German Economic Association, 2013

Ph.D. Student Supervision / Dissertation Committee Membership

Main Advisor

- Sebastian Laumer: Current Student
- Markus Kontny: Current Student
- Markus Roth, *Placement: Bundesbank*

Co-Advisor, 2^{nd} Reader

- Pei Kuang, *Placement: University of Birmingham*
- Xuang Zhang, *Placement: O'Melveny's Hong Kong Office*

- Pinar Topal, *Placement: Deutsche Bank*

Committee Member
- Zoe Tsesmelidakis, *Placement: Oxford University*
- Frederic Schweikhard, *Placement: Oxford University*
- Yigitcan Karabulut, *Placement: Erasmus School of Management*
- Georgios Geogiadis, *Placement: ECB*
- Mehdi Hosseinkouchack, *Placement: Goethe University*
- Qianying Chen, *Placement: IMF*
- Ulrike Busch, *Placement: Bundesbank*
- Alex Ilek, *Placement: Bank of Israel*
- Nikoo Ayoubizadeh
- Daniela Dimitrova
- Sha He
- Jens Vykoukal

Grants and Fellowships

Ph.D. Grant of the DAAD (German Academic Exchange Service), (02/2008-08/2008)
Grant, Wirtschaftswissenschaftliche Gesellschaft e.V. (2008)

Languages

German (native), Farsi (native), English (fluent), Spanish (good), French (good)