

Diego Vilán

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🏠 Argentina, US resident

Education

Ph.D. Economics, University of Southern California, 2015

M.A. Economics, Duke University, 2008

M.A. International Finance, Brandeis University, 2004

B.A. Business, Universidad de San Andrés, 2000

Experience

Senior Economist

Research and Statistics Division, Federal Reserve Board of Governors, August 2015 - Present

Dissertation Fellow

Research Department, Federal Reserve Bank of St. Louis, July - August 2013

Dissertation Fellow

Research Department, Federal Reserve Bank of Atlanta, June - July 2012

Research Fellow

Research Department, Federal Reserve Bank of Dallas, June - August 2011

Economist

Research Department, Federal Reserve Bank of Atlanta, July 2004 - July 2007; Nov 2008 - August 2009

Economic Analyst

Research Department, Banco Bilbao Viscaya Argentaria (BBVA), May 2003 - September 2003

Junior Consultant

Roland Berger Strategy Consultants, January 2001 - June 2002

Research Interests

Macroeconomics and Finance, International Economics, Monetary Theory, Time Series Analysis.

Research

Working Papers

"Demand Shocks and Endogenous Uncertainty"

"Commodity Volatility and Business Cycle Dynamics in Small Open Economies"

"Uncertainty shocks in a flexible price environment"

"The Real effects of volatile terms of trade in Small Open Economies" with Hernán Seoane

"Risk considerations of the Skill Premium" with Pedro Silos

Peer Reviewed Publications

"Bayesian estimation of NOEM models: Identification and Inference in small samples", with Enrique Martínez-García and Mark Wynne, **Advances in Econometrics**, Vol 28., 137-199, 2012.

"Investment-specific technology shocks and international business cycles", with Juan Rubio, Pau Rabanal and Federico Mandelman, **Review of Economic Dynamics**, Vol. 14(1), 136-155, Jan 2011.

Other Publications

"Is more still better?, Revisiting the Sixth District coincident indicator", with Pedro Silos, **Federal Reserve Bank of Atlanta Economic Review**, Q3, 2009.

"New Financing trends in Latin America", with Myriam Quispe, **BIS papers**, #36, February 2008.

"When more is better: assessing the Southeast economy with lots of data", with Pedro Silos, **Federal Reserve Bank of Atlanta Economic Review**, Q3, 2007.

"Buy Foreign while you can: cheap dollar and exchange rate pass through", with Eduardo Ganapolsky, **Federal Reserve Bank of Atlanta Economic Review**, Q4, 2005

Scholarships, Honors, & Awards

Dissertation Completion Fellowship, University of Southern California, 2014 - 2015

Gold Family Graduate Fellowship, University of Southern California, Summer 2014

Economics Department Research Fellowship, University of Southern California, Summer 2012

University of Southern California Graduate Scholarship, Fall 2009 - Spring 2014

Duke University Graduate Scholarship, Duke University, Fall 2007 - Fall 2008

Brandeis University Graduate Scholarship, Brandeis University, Fall 2002 - Spring 2004

Teaching Experience

University of Southern California (*Teaching Assistant*)

Spring 2013 Macroeconomic Theory II (PhD Core)
 Fall 2012 Macroeconomic Theory I (PhD Core)
 Spring 2011 Macroeconomic Theory II (PhD Core)
 Fall 2010 Macroeconomic Theory I (PhD Core)
 Spring 2010 Introduction to Macroeconomics
 Fall 2009 Introduction to Macroeconomics

Excellence in Teaching Award, University of Southern California, 2010 - 2011
 Excellence in Teaching Award, University of Southern California, 2009 - 2010

Brandeis University (*Teaching Assistant*)

Spring 2004 Applications of Econometrics (MA program)
 Spring 2004 Introduction to Econometrics (MA program)

Seminars & Conference Presentations

2018: Econometric Society Summer Meetings (Cologne), LACEA Annual meetings (Guayaquil).

2017: Econometric Society Summer Meetings (Lisbon), Workshop on Time-varying uncertainty in Macroeconomics (University of St. Andrews), Dynare Modeling Conference (University of Tokyo).

2016: Econometric Society Summer Meetings (Geneva), Society for Computational Economics (Bordeaux), LACEA Annual meetings (Medellin), Symposium in Computational Economics (Paris).

2015: Stanford University - SITE, The University of Georgia - Terry School of Business, Florida State University, Federal Reserve Board of Governors, The University of New Hampshire, Villanova University, Banco de México, Florida University, Universidad de los Andes, Instituto Tecnológico Autónomo de México (ITAM).

2014: Federal Reserve Bank of St Louis, Federal Reserve Bank of Dallas, Midwest Macro Fall Meetings (Florida International University), Federal Reserve Bank of Atlanta.

2013: Midwest Macro Fall Meetings (University of Minnesota), Federal Reserve Bank of St. Louis, Western Economic Association (Seattle).

2012-2005: Federal Reserve Bank of Atlanta, Dynare Summer School (Paris), Western Economic Association (San Diego), Society for Computational Economics (Limassol), LACEA (Paris).

Referee Service

Review of Economic Dynamics	Journal of the European Economic Association	Economic Inquiry
Journal of Economic Dynamics & Control	Studies in Nonlinear Dynamics & Econometrics	Journal of Macroeconomics
International Economic Review	Macroeconomic Dynamics	

Languages

Spanish (Native), English (Fluent), French (Proficient), Portuguese (Basic)