Sacha Gelfer

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Fields

Macroeconomics, Forecasting, Bayesian Econometrics

Professional Appointments

2016-Present   Assistant Professor - Bentley University

2019-2020   Instructor (Summer) - Harvard University

2016-2018   Instructor (Summers) - University of Oregon

Education

2016   Ph.D., Economics - University of Oregon
Dissertation: *Incorporating High Dimensional Data Vectors into Structural Macroeconomic Models*
Committee: Bruce McGough (Co-Chair), Jeremy Piger (Co-Chair), George Evans

2012   M.S., Economics - University of Oregon

2011   M.A., Economics - George Mason University

2009   B.A., Political Science - University of Colorado

Publications

2020   **"Effects of Professional Forecast Dissemination on Macroeconomic Volatility"**
Journal of Economic Behavior and Organization, February 2020, Vol. 170, pp. 131-146

2019   **"Data-Rich DSGE Model Forecasts of the Great Recession and its Recovery"**
Review of Economic Dynamics, April 2019, Vol. 32, pp. 18-41

Working Papers

2020   **"Evaluating the Forecasting Power of an open-economy DSGE model when estimated in a Data-Rich Environment"**
-Under Review

"Large-scale Macroeconometric Models vs International DSGE-DFM models"
*Joint with Chris Gibbs (University of Sydney), Dan Rees (Reserve Bank of Australia)
and Luke Hartigan (Reserve Bank of Australia)*

"Re-evaluating Okun's Law: Why all recessions and recoveries are different"

**"U.S. Regional Dynamics of Monetary and Financial Shocks: Evidence from a
DSGE Model Estimated with State Level Data"**

2019   **"Considering the State of the World when conducting Real-Time Optimal
Pool (RTOP) Model Weighting"**
-Under Review

Professional Experience

Conference Presentations
3rd Research Conference of the CEPR Network on Macroeconomic Modeling
and Model Comparison, Frankfurt, Germany - 2019
Canadian Economic Association's *53rd Annual Conference*, Banff, Alberta, Canada - 2019

Western Economic Association's *93rd Annual Conference*, Vancouver, BC - 2018
2nd Research Conference of the CEPR Network on Macroeconomic Modeling
and Model Comparison, Hoover Institution, Stanford University - 2018
Midwest Macro Spring 2018 Meetings, University of Wisconsin, Madison, WI - 2018

Western Economic Association's *92nd Annual Conference*, San Diego, CA - 2017
Eastern Economic Association's *43rd Annual Conference*, New York, NY - 2017

Western Social Science Association, Portland, OR - 2015

Invited Seminars
Bank of Canada, Ottawa, Canada - 2019
The Vanguard Group, Malvern, PA - 2016
Bentley University, Waltham, MA - 2016
Office of Financial Research, Washington, DC - 2016
University of Oregon Macroeconomics Group - 2014, 2015

Professional Service
Panel member of Federal Reserve Bank of Philadelphia's Survey of Professional
Forecasters (SPF): 2017-Present
Invited and Attended: Workshop on Methods and Applications for Dynamic Stochastic
General Equilibrium (DSGE) Models, Federal Reserve Bank of Philadelphia - 2017

Referee
Economic Inquiry
Journal of Economic Dynamics and Control
Macroeconomic Dynamics
Review of Economic Dynamics

Teaching Experience

Bentley University:
EC 112: Principles of Macroeconomics
EC 225: Intermediate Macroeconomics
EC 391: Monetary Economics
GB 213: Business Statistics
MA 611: Time Series Analysis

Harvard University:
ECON 110: Quantitative Methods in Economics

University of Oregon:
EC 201: Principles of Microeconomics
EC 202: Principles of Macroeconomics
EC 313: Intermediate Macroeconomic Theory
EC 470/570: Monetary Policy

Honors, Awards & Fellowships

Innovation in Teaching Award, 2018, Bentley University

GTF Teaching Award, 2015, University of Oregon

Kleinsorge Research Fellowship, 2014, University of Oregon

Graduate Teaching Fellowship, 2011-16, University of Oregon

Graduate RA, Health Administration & Policy, 2011, George Mason University

Chancellor's Achievement Scholarship, 2005-09, University of Colorado

Service

Department
Economic's Department Internship Coordinator: 2018-present
Economic Scholarly Activities Committee Member: 2018-present

University
Teaching and Scholarly Awards Committee: 2019-2021

Programming Languages

Matlab (Advanced)
R (Intermediate)
Mathematica (Intermediate)
STATA (Intermediate)