

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: <i>Incorporating High Dimensional Data Vectors into Structural Macroeconomic Models</i> 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” <i>Journal of Economic Behavior and Organization</i> , February 2020, Vol. 170, pp. 131-146
	“Re-evaluating Okun’s Law: Why all recessions and recoveries are different” <i>Economics Letters</i> , November 2020, Vol. 196, 109497
2019	“Data-Rich DSGE Model Forecasts of the Great Recession and its Recovery” <i>Review of Economic Dynamics</i> , 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
- “Examining Business Cycles and Optimal Monetary Policy in a Regional DSGE Model”**
- “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)
- 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
First Year Seminar (FYS) Instructor and Mentor: 2020