

Tatjana Dahlhaus, PhD

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Digital Economy and Advanced Analytics Division
Canadian Economic Analysis Department

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Current Position

2021 - present Director at the Bank of Canada,
Canadian Economic Analysis Department,
Digital Economy and Advanced Analytics Division.

Education

2009 - 2013 Ph.D. in Economics cum laude,
Universitat Autònoma de Barcelona, Bellaterra (Barcelona), Spain.
2011 Visiting Student,
University of Pennsylvania, Department of Economics, Philadelphia, USA.
2007 - 2009 M.Res. in Economics,
(IDEA), Universitat Autònoma de Barcelona, Spain.
2006 - 2007 M.Sc. in Econometrics,
Universiteit Maastricht, Maastricht, The Netherlands.
2005 - 2006 Study Semester Abroad,
Humboldt Universität zu Berlin, Berlin, Germany.
2003 - 2006 B.Sc. in Econometrics and Operations Research,
Universiteit Maastricht, Maastricht, The Netherlands.

Experience

02/2021 - present Director, Digital Economy and Advanced Analytics Division,
Canadian Economic Analysis, Bank of Canada.
03/2020 - 02/2021 Principal Researcher, Digital Economy and Advanced Analytics Division,
Canadian Economic Analysis, Bank of Canada.
07/2019 - 03/2020 Principal Researcher, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
07/2018 - 07/2019 Maternity leave
03/2017 - 07/2018 Principal Researcher, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
08/2016 - 03/2017 Senior Analyst, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
08/2015 - 08/2016 Maternity leave
09/2013 - 08/2015 Senior Analyst, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
07/2010 - 09/2010 Internship, EU Countries Division (Convergence and Structural Analysis),
European Central Bank, Germany.
10/2009 - 06/2010 Internship, Macroeconomic Research Department,
Banc Sabadell, Spain.

Research

Research Interests

Quantitative and Applied Macroeconomics, Time Series Analysis, Monetary Policy, Climate Change

Publications

“Monetary Policy News in the US: Effects on Emerging Markets’ Capital Flows,” with Garima Vasishtha, *Journal of International Money and Finance*, forthcoming.

“International Transmission Channels of U.S. Quantitative Easing: Evidence from Canada,” with Kristina Hess and Abeer Reza, *Journal of Money, Credit and Banking*, Volume 50(2-3), pages 545-563, 2018.

“Nowcasting the BRIC+M in Real Time,” with Justin-Damien Guenette and Garima Vasishtha, *International Journal of Forecasting*, Volume 33(4), pages 915-935, 2017.

“Conventional Monetary Policy Transmission during Financial Crises: An Empirical Analysis,” *Journal of Applied Econometrics*, Volume 32(2), pp. 401–421, 2017.

“Key Features and Determinants of Credit-less Recoveries”, with Martin Bijsterbosch, *Empirical Economics*, Volume 49(4), pp. 1245-1269, 2015.

Working Papers and Work in Progress

“Networking the Yield Curve: Implications for Monetary Policy”, with Julia Schaumburg and Tatevik Sekhposyan, *Staff Working Papers 2021-4*, Bank of Canada, 2021.

“Monetary Policy Uncertainty: A Tale of Two Tails,” with Tatevik Sekhposyan, *Staff Working Papers 2018-50*, Bank of Canada, 2018.

“Noisy Monetary Policy”, with Luca Gambetti, *Staff Working Papers 2018-23*, Bank of Canada, 2018.

“Assessing Vulnerabilities in Emerging-Market Economies,” with Alexander Lam, *Staff Discussion Papers 2018-13*, Bank of Canada, 2018.

“Climate Change and Social Inequality”, with Barbara Sadaba, Work in Progress.

“Payment Habits during Covid-19: Evidence from High-frequency Transaction Data”, with Angelika Welte, Work in Progress.

Academic Presentations

Conferences

- 2021 – ASSA 2021 Annual Meeting (virtual).
- 2020 – 14th Conference on Computational and Financial Econometrics (virtual).
 - EABCN Conference on Empirical Advances in Monetary Policy (virtual).
 - Real-time Economics Conference (virtual), Philadelphia Fed.
 - 12th World Congress of the Econometric Society (virtual).
- 2019 – 2019 Asia Economic Policy Conference, San Francisco Fed.
 - 29th Annual Meeting of the Midwest Econometrics Group (MEG).
- 2018 – Bank of Canada Conference on Central Bank Communication.
- 2017 – IAAE 2017 Annual Conference, Japan.
 - St. Louis Fed Central Bank Forecasting Conference.
- 2016 – Latin American Econometric Society Meeting, Colombia.
- 2015 – 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics.

- 2014
 - Winter Meeting of German Economists abroad, IWF Kiel.
 - European Winter Meeting of the Econometric Society, CEMFI.
 - Fall 2014 Midwest Macro Meeting, Florida International University.
 - IAAE 2014 Annual Conference, London.
 - Spring 2014 Midwest Macro Meeting, University of Missouri.
 - 22nd Symposium of the Society for Nonlinear Dynamics and Econometrics.
- 2012
 - 6th CSDA Conference on Computational & Financial Econometrics
- 2010
 - 35th Simposio de la Asociación Española de Economía.
 - 16th International Conference on Computing in Economics and Finance.
 - 2010 International Symposium on Econometric Theory and Applications.
 - 15th Spring Meeting of Young Economists.
 - 17th ENTER Jamboree, Toulouse School of Economics.

Workshops

- 2019
 - 4th Annual MEG Mentoring Workshop for junior women.
 - Econometric Workshop, St. Louis Fed.
- 2017
 - Melbourne Institute Macroeconomic Policy Meetings.
 - Paris Workshop on Empirical Monetary Economics, OFCE Sciences Po.
 - Barcelona GSE Summer Forum: Time Series Econometrics and Applications for Macroeconomics and Finance.
- 2016
 - 2nd Maastricht Workshop on Advances in Quantitative Economics.
 - INFER Workshop on the Ending of Unconventional Monetary Policies.
- 2015
 - Ghent Empirical Macroeconomics Workshop (Discussant).
 - CAMP Workshop for Empirical Macroeconomics, Norges Bank, (Discussant).
- 2014
 - Econometric Workshop, St. Louis Fed.
- 2012
 - Macroeconometric Workshop 2012, DIW Berlin.
- 2011
 - Econometrics Lunch Workshop, University of Pennsylvania.
- 2010
 - Workshop on Factor Models: Theory and Applications, UAB.
 - 2nd Carlo Giannini Ph.D. Workshop in Econometrics, Rome.

Seminars

Bank of Canada, Banca d'Italia, Bank of Mexico, CEMLA (Mexico City), CIDE (Mexico City), DIW (Berlin), Bank of Poland, European Central Bank, Statistics Norway, University of Girona, Reserve Bank of Australia, Banque de France.

Scholarships and Awards

- 2011
 - Visiting Scholarship,
Spanish Council for Scientific Research (CSIC)
 - 2009
 - Award for Excellence in Doctoral Studies,
Urrutia Elejalde Foundation.
 - 2008 - 2012
 - Predocctoral fellowship (JAE), Spanish Council for Scientific Research (CSIC).
 - 2007 - 2008
 - Predocctoral fellowship, Universitat Autònoma de Barcelona.
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Teaching Experience

- 2012 - 2013 Lecturer at ESEI Business School, Spain.
 – Fundamentals of Economics (undergraduate)
Lecturer at Universitat Autònoma de Barcelona, Spain.
 – Econometrics II (undergraduate)
 – Econometrics I (undergraduate) (spring semester)
Lecturer and TA at Barcelona Graduate School of Economics, Spain.
 – Review in Computation (lecturer, graduate)
 – Econometrics Computation Tutorial (graduate)
- 2011 - 2012 Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometrics (undergraduate)
 – Macroeconomics I (undergraduate)
- 2010 - 2011 Lecturer at Barcelona Graduate School of Economics, Spain.
 – Maths and Computation (graduate)
Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometric Models (undergraduate)
 – Econometrics I (undergraduate)
- 2008 - 2009 Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometrics (graduate)
 – Econometrics I (undergraduate)
- 2007 - 2008 Teaching Assistant at Universiteit Maastricht, the Netherlands.
 – Macroeconomics I
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Refereeing Activities

Review of Economic and Statistics; Journal of Applied Econometrics; Journal of Money, Credit and Banking; European Economic Review; Journal of Economic Dynamics and Control; International Journal of Central Banking; International Journal of Forecasting; Canadian Journal of Economics; Empirical Economics; Macroeconomic Dynamics; Economic Bulletin; Comparative Economic Studies; Journal of Industry, Competition and Trade; Journal of Economic Policy Reform.

Languages

German (native), English (fluent), Spanish (fluent), French (moderate, level 4).

Last Update: February 24, 2021