

Luis Uzeda

Contact Information

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Current Position

Principal Researcher, Bank of Canada, 2022-present
Senior Economist, Bank of Canada, 2017-2021

Previous Positions

Dissertation Intern, Reserve Bank of New Zealand, 2016-2017
Economist, Economic Group, Reserve Bank of Australia, 2010-2012
Research Intern, United Nations, 2004
Research Assistant, Brazilian National Research Council, 2000-2002

Education

Ph.D. in Economics, Australian National University, 2017
M.A. in Economics, The University of Queensland, 2009
B.Sc. in Economics, Universidade Federal do Rio de Janeiro, 2003

Research Fields

Empirical Macroeconomics, Time Series Econometrics, Bayesian Econometrics

Publications

Sectoral Uncertainty: A Hierarchical-Volatility Approach, **Journal of Business and Economic Statistics**, 38(2), March 2025. (with Efrem Castelnuovo & Kerem Tuzcuoglu)

Understanding Trend Inflation Through the Lens of the Goods and Services Sectors, **Journal of Applied Econometrics**, 38(5), August 2023, pp.751–766. (with Yunjong Eo & Benjamin Wong)

State Correlation and Forecasting: A Bayesian Approach Using Unobserved Components Models, **Advances in Econometrics (Essays in Honour of Fabio Canova)**, vol.44, 2022, pp 25–53

Endogenous Time Variation in Vector Autoregressions, **Review of Economics and Statistics**, 105(1), January 2023, pp. 125–142. (with Danilo Leiva-León)

Detection of Anticipated Structural Changes in a Rational Expectations Environment, **Applied Economics Letters**, 20(14), September 2013, pp. 1322–1327. (with Callum Jones)

Working Papers

Partial Identification of Heteroskedastic Structural Vector Autoregressions: Theory and Bayesian Inference, **Journal of Econometrics** - revise and resubmit. (with Helmut Lütkepohl, Fei Shang & Tomasz Woźniak)

Policy Papers

The 2021-22 Surge in Inflation. No. 2023-3. **Bank of Canada Staff Discussion Paper**, 2023. (with Oleksiy Kryvtsov, James MacGee)

Work in Progress

Do Monetary Policy Shocks Affect the Neutral Rate of Interest? (with Danilo Leiva-León & Rodrigo Sekkel)

Trend Inflation and Monetary Policy

Conferences and Seminars

2025: Universidad Carlos III de Madrid, University of Strathclyde, CUNEF Universidad, 15th RCEA Bayesian Econometrics Workshop. 2024: Bank of Canada. 2023: SNDE-Oslo, CEF-Nice. 2022: CFE-London, CEA-Ottawa. 2021: Central Bank Macroeconomic Modeling Workshop, University of Padua, IAAE. 2020: CFE, SNDE, NBER-NSF-SBIES, Bank of Canada. 2019: SNDE-Dallas, University of Sydney, University of Melbourne, Structural VARs-London, CEF-Ottawa, Bank of Canada. 2018: Central Bank of Brazil, CEA-Montreal, NBER-NSF-SBIES-Stanford, SNDE-Tokyo, IAAE-Montreal, Bank of England. 2017: University of Otago, Bank of Canada, Nordic Econometric Meeting-Tartu. 2016: ESA Meeting-Sydney, Australian National University, Reserve Bank of New Zealand. 2015: PhD Conference-Brisbane; Australasian Macroecon Society Workshop-Sydney. 2014: University of Tasmania, Australian National University.

Professional Services

Refereeing

Journal of Applied Econometrics; Journal of Business & Economic Statistics; Journal of Economic Dynamics and Control; International Journal of Central Banking; Empirical Economics; Applied Economics; Studies in Nonlinear Dynamics and Econometrics; Oesterreichische Nationalbank (working paper series)

Conference Organization

Session Organizer, Conference on Computational and Financial Econometrics, 2023

Session Organizer, Annual Conference of the Canadian Economics Association, 2022

Co-organizer of the Third Forecasting Conference at Central Banks, Ottawa, 2019

Scientific Committee Member, Computing in Economics and Finance Conference, 2019

Teaching Experience

2020: Monash University — Guest Lecturer (Nowcasting at Central Banks)

2019: University of Melbourne — Guest Lecturer (Nowcasting at Central Banks)

2015–2017: Australian National University — Teaching Fellow (Econometrics & Mathematical Economics)

2013–2014: Australian National University — Teaching Assistant (Econometrics & Introductory Macroeconomics)

Honors and Awards

Reserve Bank of New Zealand and NZ Econometric Study Group Awards in Econometrics, 2017
PhD Teaching Fellowship, ANU, 2015–2017
Research Scholarship, ANU, 2012–2015
Fee Merit Research Scholarship, ANU, 2012–2017
Dean's Honour Roll Award, University of Queensland, 2009
Brazilian National Research Council Scholarship, 2000–2002

Languages

English (Fluent); French (Fluent); Portuguese (Native); Spanish (Basic)