

# Diego Vilán

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## 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

### **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

**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

Journal of Economic Dynamics and Control, International Economic Review

## Languages

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