11 June 2012

Alexander Chudik

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Education

2004 – 2008	Cambridge University, UK, *PhD in Economics*
2006 Lent term	University College London, UK, Visiting PhD student
2002 – 2003	University of Essex, UK, MSc *in Economics and Econometrics* (Distinction)
2000 – 2002	Comenius University, SK, *Masters Degree in Applied Mathematics* (Distinction)

Research Interests

Macroeconomic Modelling with a Global Perspective, Theoretical and Applied Econometrics (Large panels, Cross section dependence, High dimensional VARs)

Publications

1. Infinite Dimensional VARs and Factor Models, with M.H. Pesaran (2011), *Journal of Econometrics, 163, 4-22*
2. Weak and Strong Cross Section Dependence and Estimation of Large Panels, with E. Tosetti and M.H. Pesaran (2011), *Econometrics Journal*, 14, C45-C90
3. Identifying the Global Transmission of the 2007-09 Financial Crisis in a GVAR Model, with M. Fratzscher (2011), *European Economic Review*, 55, 325-339
4. And Then Current Accounts (over)Adjusted, with M. Ca'Zorzi and A. Dieppe (2011), forthcoming in *Empirical Economics* (DOI 10.1007/s00181-011-0476-x)
5. Econometric Analysis of High Dimensional VARs Featuring a Dominant Unit, with M.H. Pesaran (2012), forthcoming in *Econometric Reviews*
6. Thousands of Models, One Story: Current Account Imbalances in the Global Economy, with M. Ca' Zorzi and A. Dieppe (2012), *Journal of International Money and Finance*, 31, 1319-1338
7. A Simple Model of Price Dispersion (2012),), forthcoming in *Economics Letters* (DOI: 10.1016/j.econlet.2012.06.003)
8. Aggregation in Large Dynamic Panels, with M.H. Pesaran (2012), forthcoming in *Journal of Econometrics*

Working Papers and Work in Progress

9. How Have Global Shocks Impacted the Real Effective Exchange Rates of Individual Euro Area Countries Since the Euro's Creation?, with M. Bussiere and A. Mehl (2011), Globalization and Monetary Policy Institute Working Paper No. 102
10. Size, Openness, and Macroeconomic Interdependence, with R. Straub (2011), Globalization and Monetary Policy Institute Working Paper No. 103
11. Modeling Global Trade Flows: Results from a GVAR Model, with M. Bussiere and G. Sestieri (2010), ECB working paper No. 1087
12. Using the Global Dimension to Identify Shocks with Sign Restrictions, with M. Fidora (2011), ECB working paper No. 1318
13. Methodological Advances in the Assessment of Equilibrium Exchange Rates, with M. Bussiere, M. Ca' Zorzi and A. Dieppe (2010), ECB working paper No. 1151
14. Liquidity, Risk and the Global Transmission of the 2007-08 Financial Crisis and the 2010-11 Sovereign Debt Crisis, with M. Fratzscher (2012), Globalization and Monetary Policy Institute Working Paper No. 107
15. The Perils of Aggregating Foreign Variables in Panel Data Models, with M. Ca' Zorzi and A. Dieppe (2012), Globalization and Monetary Policy Institute Working Paper No. 111

Professional appointments

2011 – present	Federal Reserve bank of Dallas, Research Department (Senior Research Economist)
2008 – 2011	European Central Bank, International Policy Analysis division (Economist)
2006 (summer)	International Monetary Fund (Intern)
2003 – 2004	ING Bank, Research Department (Senior Analyst)
2000 – 2002	ING Barings, Research Department (Research Assistant, part-time)

Teaching Experience

2005 and 2006	Mphil pre-math courses (Linear Algebra, 20 hours of lectures each year to audience of about 80 Mphil students). University of Cambridge