David N. DeJong

August 2009

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Personal

Citizenship: USA
Marital Status: Married, two children

Education

B.A. (*Summa Cum Laude*, Honors in Economics), Central College (Pella, Iowa), 1985
Ph.D., University of Iowa, 1989
Dissertation: "Investigating Economic Time Series Using the Likelihood Principle"
Dissertation advisor: Charles H. Whiteman

Teaching and Research Fields

Macroeconomics; Econometrics; Transition Economics

Employment

Sept. 2006 - present:	Chair, Department of Economics, University of Pittsburgh
2001-present:	Professor, Department of Economics, University of Pittsburgh
Spring 2009:	Visiting Professor, Kiel Institute for the World Economy
Fall 2008:	Visiting Professor, DiTella University, Buenos Aires
Spring 2003:	Visiting Professor, Institute for Advanced Studies, Vienna
1992-2000:	Associate Professor, Department of Economics, University of Pittsburgh
Spring 1994:	Visiting Assoc. Professor, Department of Economics, University of Iowa
1989-1991:	Assistant Professor, Department of Economics, University of Pittsburgh
1985-1989:	Research and TA, Department of Economics, University of Iowa

Fellowships/Honors

Schenker Award for Outstanding Teaching of Principles of Economics, U. of Pittsburgh, 1993
Dissertation Support Award, National Bureau of Economic Research, 1989
Dissertation Fellowship, University of Iowa, 1988-1989
Paul R. Olson Award for Excellence in Scholarship, University of Iowa, 1988
Teaching-Research Fellowship, University of Iowa, 1985-1989
Ponder Fellowship, University of Iowa, 1985-1986, 1986-1987

Grants

Co-Principal Investigator, NSF Grant 004514360, "Efficient Analysis of Non-Linear and Non-Guassian State-Space Representations," 2009-2011, $390,221 to the University of Pittsburgh (with Co-Principal Investigator Jean-Francois Richard).

Co-Principal Scholar, National Research Competition Grant, National Council For Eurasian and East European Research, "Is Russia Becoming a Collection of Fiefdoms?", 2000, $57,400 to the University of Pittsburgh (with Co-Principal Scholar D. Berkowitz).

Co-Principal Investigator, NSF Grant SBR 9422828, "Measurement *With* Theory: A Bayesian Approach to Dynamic Macroeconometrics," 1995-1998, $169,494 to the University of Pittsburgh, $238,748 to the University of Iowa for Co-Principal Investigators B.F. Ingram and C.H. Whiteman.

Co-Principal Investigator, NSF Grant SES 9005180, "Likelihood Principle Analysis of Economic Time Series," 1990-1992, $45,000 to the University of Pittsburgh, $55,000 to the University of Iowa for Co-Principal Investigator C.H. Whiteman.

Membership in Professional Organizations

American Economic Association, American Statistical Association, Econometric Society

Other Professional Activities

Associate Editor, *Journal of Business and Economic Statistics,* Oct. 2000 – Dec. 2006

Referee for *American Economic Review*, *BE Press; Econometric Modeling, Econometric Reviews, Econometric Theory*, *Econometrica, Economic Letters, Economics of Transitio*n, *Games and Economic Behavior, German Economic Review, International Economic Review, Journal of Applied Econometrics*, *Journal of Business and Economic Statistics, Journal of Comparative Economics, Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Economic Education, Journal of Economic Studies, Journal of Empirical Finance, Journal of Forecasting*, *Journal of Int'l Money and Finance*, *Journal of Money, Credit, and Banking*, *Journal of Policy Analysis and Management*, *Journal of Quality Technology, Oxford Economic Papers, Regional Science and Urban Economics; Review of Economic Studies*, *Review of Economics and Statistics*, *Scottish Journal of Political Economy,* the National Science Foundation, the Social Sciences and Humanities Research Council of Canada, the Academy of Sciences in the Czech Republic, and the Science and Technology Support Agency of Slovakia.

Reviewer for Addison-Wesley, Cambridge University Press, Houghton-Mifflin, Kluwer Academic Publishers, McGraw-Hill, North-Holland, Princeton University Press, Springer-Verlag, and West.

Council of Sections Rep., B&E Section, American Statistical Association, 1997-1999.

Member, Board of Trustees, Pearl Mutual Funds, Inc., 1998-present.

Courses Taught

Principles of Macro., Intermediate Macro., Macro. for B.S. Majors, Economic Growth (undergrad.), Adv. Macro. Theory (1st-year grad. macro. course), Teaching Assistant Training Course, Topics in Macro. Theory (grad. field course, various topics), Structural Macroeconometrics.

Thesis Supervision

Year	Student	Role	Student's 1st Position	Topic
1991	Cheonggu Cho	Reader	Korean Trade Inst.	Int'l Capital Mobility
1992	Sangsub Hahn	Supervisor	Bank of Korea	Endogenous Growth
1992	Zin-Fei Lin	Reader	Academia Sinica	Prices as Output Signals
1992	Junxi Zhang	Reader	U. of Hong Kong	Income Convergence
1993	Kangpil Cho	Reader		Equity-Premium Puzzle
1994	Xiaoxi Liu	Reader	Beijing University	Endogenous Growth
1995	Kris Jacobs	Supervisor	McGill University	Asset Pricing Models
1996	Wei Zhang	Reader	Hong Kong U. of Science and Tech.	Monte Carlo Integration
1996	Erick Elder	Supervisor	U. of Arkansas, L.R.	Deficit Sustainability
1996	Cesar Fuentes	Reader	Warton Econometrics	Policy Credibility
1997	Steven Wei	Outside Rdr.	Hong Kong U. of Science and Tech.	Censored Data Analysis
1997	C. Papageorgiou	Reader	Louisiana State U.	Endogenous Growth
1997	A.Arenas deMesa	Reader	Ministry of Finance, Chile	Social Security
1997	M. Syamsuddin	Supervisor	Bandung Tech. Inst.	Exchange Rate Targeting
1997	Petr Zemcik	Supervisor	Southern Ill. U.	Asset Pricing
1998	Charles Joseph	Reader	Ministry of Finance, Indonesia	Exchange Rate Targeting
1999	Lei Li	Supervisor	AT&T	Interest Rate Modeling
1999	Maxim Nikitin	Reader	U. of Alberta	Monetary Policy
1999	Herman Hess	Supervisor	Ministry of Planning, Costa Rica	Wage-Price Spirals
2000	Iulia Igescu	Co-Supervisor	Primark Inc.	Growth
2000	Feixue Xi	Reader	Nat’l U. of Singapore	Asset Pricing
2000	Dilek Aykut	Supervisor	World Bank	Int’l Risk Sharing
2001	Wei Xiao	Reader	U. of New Orleans	Int’l RBC Models
2001	Matejka Kavcic	Reader	Central Bank, Slovenia	Monetary Policy
2001	J.B. Eggleston	Outside Rdr.	Kansas U.	Individual Rationality
2002	Bernhard Paasche	Outside Rdr.	IMF	Int’l Capital Mkts
2003	Ayla Yilmaz	Reader	IUPUI	Wealth Distribution
2003	George Gayle	Reader	Carnegie-Mellon	Microeconometrics
2004	Chetan Dave	Supervisor	Va. Tech.	Expectations Formation
2004	Qi Li	Reader	Columbia U. (Post Doc)	China’s Emerging Mkt.
2005	Roman Sustek	Outside Rdr.	Central Bank, England	RBC Models
2006	Ying Fang	Reader	Xiamen University	Weak Instruments
2006	Cagri Kumru	Reader	Celal Bayar, Turkey	Public Finance

Thesis Supervision, cont.

2008	Hariharan D.	Co-Supervisor	Bates and White	State-Space Analysis
2008	Nabanita Nandi	Co-Supervisor	SUNY Plattsburgh	Development
2008	Steven Lugauer	Outside Rdr.	Notre Dame U.	Labor Markets
2009	A. Thanopoulos	Supervisor	Pending	Social Security Reform
2009	Cesar Rodriguez	Reader	Int.-Am. Dev. Bank	Devel. And Growth
2009	Seline Ozturk	Reader	Bilgi U.	Stochastic Volatility
2009	Nimrod Vulkan	Outside Rdr.	Pending	Macro.-Finance

Department and University Service (last seven years)

2003-2004: Comprehensive Examination Committee; Faculty Admissions Support Team; Recruiting Committee; Advisory Committee for the Admission of Student Athletes; Audit Committee, Board of Trustees; University Planning and Budgeting Committee, Ad Hoc Tenure Review Committee.

2004-2005: Comprehensive Examination Committee; Faculty Admissions Support Team; Recruiting Committee; Advisory Committee for the Admission of Student Athletes; University Planning and Budgeting Committee.

2005-2006: Department Budget and Planning Committee; Ad Hoc Promotion Committee; Comprehensive Examination Committee; Faculty Admissions Support Team; Advisory Committee for the Admission of Student Athletes; University Planning and Budgeting Committee; NCAA Athletics Certification Sub-Committee on Academic Integrity.

2006-2007: Department Chair; Comprehensive Examination Committee; Faculty Admissions Support Team; Advisory Committee for the Admission of Student Athletes; University Planning and Budgeting Committee.

2007-2008: Department Chair; Recruiting Committee; Arts and Sciences Council; Advisory Committee for the Admission of Student Athletes; University Planning and Budgeting Committee.

2008-2009: Department Chair; Recruiting Committee; Advisory Committee for the Admission of Student Athletes; University Planning and Budgeting Committee.

2009-2010: Department Chair; Comprehensive Examination Committee; Recruiting Committee; University Planning and Budgeting Committee; Faculty Representative, Budget Committee, Board of Trustees.

Books

Structural Macroeconometrics, Princeton University Press, 2007 (with C. Dave)

Articles

"Do Self-Control Preferences Help Explain the Puzzling Behavior of Asset Prices?", *Journal of Monetary Economics*, vol. 54, no. 2 (May 2007): 1035-1050 (with M. Ripoll).

“Tariffs and Growth: An Empirical Exploration of Contingent Relationships”, *Review of Economics and Statistics*, vol. LXXXVIII, no. 4 (November 2006): 625-640 (with M. Ripoll).

“Timing Structural Change: A Conditional Probabilistic Approach”, *Journal of Applied Econometrics*, vol. 21, no. 2 (March 2006): 175-190 (with R. Liesenfeld and J.-F. Richard).

“Economic Fragmentation in Russia”, *Economics of Governance*, vol. 6, no. 3 (November 2005): 253-268 (with D. Berkowitz).

“A Nonlinear Forecasting Model of GDP Growth”, *Review of Economics and Statistics*, vol. 87, no. 4 (November 2005): 697-708 (with R. Liesenfeld and J.-F. Richard).

“Entrepreneurship and Post-Socialist Growth”, *Oxford Bulletin of Economics and Statistics*, vol. 67, no. 1 (February 2005): 25-46 (with D. Berkowitz).

“Regional Integration: An Empirical Assessment of Russia”, *Journal of Urban Economics*, vol. 53 (2003): 541-559 (with D. Berkowitz)

“Policy Reform and Growth in Post-Soviet Russia”, *European Economic Review*, vol. 47, no. 2 (2003): 337-352 (with D. Berkowitz).

“Divergence”, *Contributions to Macroeconomics*, vol. 2, no. 1 (2002): article 6 http://www.bepress.com/bejm/contributions/vol2/iss1/art6 (with P. Beeson).

"Accounting for Growth in Post-Soviet Russia", *Regional Science and Urban Economics*, vol. 32, no. 2 (March 2002): 221-239 (with D. Berkowitz). Reprinted as a non-technical summary under the title “Entrepreneurship and Growth: Evidence from Russia,” *The European Competitiveness and Transition Report 2001-2002*, A. Warner, ed. 2002, New York: Oxford University Press.

“Population Growth in U.S. Counties, 1840-1990”, *Regional Science and Urban Economics*, vol. 31, no. 6 (November 2001): 669-699 (with P. Beeson and W. Troesken).

"The Cyclical Behavior of Skill Acquisition", *Review of Economic Dynamics*, vol. 4, no. 3 (July 2001): 536-561 (with B.F. Ingram).

“The Dynamic Evolution of Market Integration in Russia,” *Economics of Transition*, vol. 9, no. 1 (2001): 87-104 (with D. Berkowitz).

"A Bayesian Approach to Dynamic Macroeconomics," *Journal of Econometrics*, vol. 98, no. 2 (October 2000): 203-223 (with B.F. Ingram and C.H. Whiteman).

“Russia’s Internal Incoherence,” *Russia’s Agro-Food Economy: Towards Truly Functional Markets*, J. von Braun, K. Frohlberg, E. Serova and P. Wehrheim, eds. 2000, Boston: Kluwer Academic Publishers, 185-201 (with D. Berkowitz).

"Keynesian Impulses Versus Solow Residuals: Identifying Sources of Business Cycle Fluctuations," *Journal of Applied Econometrics*, vol. 15, no. 3 (July 2000): 311-329 (with B.F. Ingram and C.H.

Whiteman).

"Russia's Internal Border," *Regional Science and Urban Economics,* vol. 29, no. 5 (September 1999): 633:649 (with D. Berkowitz). Translated into Russian for *Region: Economics and Sociology*, vol. 1 (March 2000).

"Quantifying Price Liberalization in Russia," *Journal of Comparative Economics*, vol. 26, no. 4 (December 1998): 735-760 (with D. Berkowitz and S. Husted).

"Observations on the Speed of Transition in Russia: Prices and Entry," *Transforming Post-Communist Political Economies*, J.M. Nelson, C. Tilly, and L. Walker, eds., 1998, Washington D.C.: National Academy Press, 203-222 (with D. Berkowitz).

"Modeling Stock Prices Without Knowing How to Induce Stationarity: Corrigendum," *Econometric Theory*, vol. 12 (1996): 739-740 (with C.H. Whiteman).

"A Bayesian Search for Structural Breaks in GNP," *Advances in Econometrics: Bayesian Methods Applied to Time Series Data*, T.B. Fomby and R.C. Hill, eds., 1996, Greenwich: JAI Press, 109-146.

"Trends and Cycles as Unobserved Components in Macroeconomic Time Series: A Bayesian Perspective," *Advances in Econometrics: Bayesian Methods Applied to Time Series Data*, T.B. Fomby and R.C. Hill, eds., 1996, Greenwich: JAI Press, Inc., 29-49 (with C.H. Whiteman).

"Bayesian Inference in Dynamic Equilibrium Models: An Application to the Rational Expectations Model of the Term Structure," *Bayesian Statistics and Econometrics: Essays in Honor of Arnold Zellner*, D. Berry, K. Chaloner, and J. Geweke, eds., 1996, New York: John Wiley and Sons, Inc.,141-152, (with C.H. Whiteman).

"A Bayesian Approach to Calibration," *Journal of Business and Economic Statistics*, vol. 14, no. 1 (January 1996): 1-9 (with B.F. Ingram and C.H. Whiteman).

"Modeling Stock Prices Without Knowing How to Induce Stationarity," *Econometric Theory*, vol. 10, no. 2 (June 1994): 701-719 (with C.H. Whiteman).

"The Forecasting Attributes of Trend- and Difference-Stationary Representations for Macroeconomic Time Series," *Journal of Forecasting*, vol. 13, no. 3 (May 1994): 279-297 (with C.H. Whiteman).

"Estimating Moving Average Parameters: Classical Pileups and Bayesian Posteriors," *Journal of Business and Economic Statistics*, vol. 11, no. 3 (July 1993): 311-317 (with C.H. Whiteman).

"Evaluating VARs with Monetary Business Cycle Priors", *Proceedings of the American Statistical Association, Bayesian Statistical Science Section*, 1993: 160-169 (with B.F. Ingram and C.H. Whiteman).

"Bayesian Inference in Limited Dependent Variable Models: An Application to Measuring Strike Duration," *Journal of Applied Econometrics*, vol. 8, no. 2 (April-June 1993): 115-128.

"Unit Roots in U.S. Macroeconomic Time Series: A Survey of Classical and Bayesian Perspectives," in *New Directions in Time Series Analysis, Part II*, D. Brillinger et al., eds., 1993, Berlin: Springer Verlag, 43-69 (with C.H. Whiteman).

"Towards a Reconciliation of the Empirical Evidence on the Monetary Approach to Exchange Rate Determination," *Review of Economics and Statistics*, vol. LXXV, no. 1 (February 1993): 123-128 (with S. Husted).

"More Unsettling Evidence on the Perfect Markets Hypothesis," Federal Reserve Bank of Atlanta *Economic Review*, vol. 77, no. 6 (November/December 1992): 1-13 (with C.H. Whiteman). Reprinted in *The Investments Reader,* 2nd ed. 1995, Boulder Colorado: Kolb Publishing.

"The Power Problems of Unit Root Tests in Time Series with Autoregressive Errors," *Journal of Econometrics*, vol. 53, no. 1-3 (July-September 1992): 323-343 (with J.C. Nankervis, N.E. Savin, and C.H. Whiteman).

"Co-Integration and Trend-Stationarity in Macroeconomic Time Series: Evidence from the Likelihood Function," *Journal of Econometrics*, vol. 52, no. 3 (June 1992): 347-370.

"Integration Versus Trend-Stationarity in Time Series," *Econometrica*, vol. 60, no. 2 (March 1992): 423-433 (with J.C. Nankervis, N.E. Savin, and C.H. Whiteman).

"The Case for Trend-Stationarity is Stronger than We Thought," *Journal of Applied Econometrics*, vol. 6, no. 4 (October-December 1991): 413-421 (with C.H. Whiteman).

"Reconsidering 'Trends and Random Walks in Macroeconomic Time Series'", *Journal of Monetary Economics*, vol. 28, no. 2 (October 1991): 221-254 (with C.H. Whiteman).

"On Robustness," *Journal of Monetary Economics*, vol. 28, no. 2 (October 1991): 265-270 (with C.H. Whiteman).

"The Temporal Stability of Dividends and Stock Prices: Evidence from the Likelihood Function," *American Economic Review*, vol. 81, no. 3 (June 1991): 600-617 (with C.H. Whiteman).

"Trends and Cycles as Unobserved Components in Real GNP: A Bayesian Perspective," *Proceedings of the American Statistical Association, Business and Economics Section*, (1989): 63-70 (with C.H. Whiteman).

Under Review/ Working Papers

“Exploiting Non-Linearities in GDP Growth for Forecasting and Anticipating Turning Points” (with H. Dharmarajan, R. Liesenfeld and J.-F. Richard; under review at the *Review of Economics and Statistics*).

“The Cyclical Behavior of Equity Turnover in Financial Markets” (with E. Espino; under review at the *Review of Financial Studies*).

“Efficient Likelihood Evaluation of State-Space Representations” (with H. Dharmarajan, R. Liesenfeld, G. Moura, and J.-F. Richard; revised and resubmitted to the *Review of Economic Studies*).

“Growth in Post-Soviet Russia: A Tale of Two Transitions” (with D. Berkowitz; revised and resubmitted to the *Journal of Economic Behavior and Organization*).

“Efficient Filtering in State-Space Representations” (with H. Dharmarajan, R. Liesenfeld and J.-F. Richard; under revision for the *IEEE Transactions on Signal Processing*).

Past and Upcoming Presentations

"Reconsidering 'Trends and Random Walks in Macroeconomic Time Series'"
Econometric Society winter meetings, New York, December 1988

"Co-Integration and Trend-Stationarity in Macro Time Series: Evidence from the Likelihood Function"
Cornell University, January 1989
Pennsylvania State University, January 1989
Purdue University, January 1989
Graduate School of Business, University of Chicago, January 1989
University of Pittsburgh, January 1989
Econometric Society winter meetings, Atlanta, December 1989
NBER Dissertation Support Committee, Cambridge, MA, March 1992

"The Temporal Stability of Dividends and Stock Prices: Evidence from the Likelihood Function"
Econometric Society summer meetings, University of Michigan, June 1989

"Bayesian Inference in Dynamic Equilibrium Models: An Application to the Rational Expectations Model of the Term Structure"
Indiana University, April 1990
SEDC winter meetings, Washington, D.C., December 1990

"Estimating Moving Average Parameters: Classical Pileups and Bayesian Posteriors"
NSF-NBER Seminar on Bayesian Inference in Econometrics and Statistics, George Washington University, May 1990
SEDC summer meetings, University of Minnesota, June 1990

"*Are* Output Fluctuations Transitory?: A Bayesian Perspective"
6th World Congress of the Econometric Society, Barcelona, August 1990
Federal Reserve Bank of Chicago, September 1990

"A Bayesian Search for Structural Breaks in GNP"
University of Iowa, April 1991
University of Toronto, October 1991
Econometric Society winter meetings, New Orleans, January 1992

"Modelling Stock Prices Without Pretending to Know How to Induce Stationarity"
Pennsylvania State University, April 1992
NSF-Yale Conference Series 1: Bayes Methods and Unit Roots, Yale University, April 1992
University of North Carolina at Greensboro, May 1992
Federal Reserve Board of Governors, Division of International Finance, May 1992

"The Forecasting Attributes of Trend- and Difference-Stationary Representations for Macroeconomic Time Series"
Federal Reserve Bank of Richmond, October 1992
International Symposium on Forecasting, Pittsburgh, PA, June 1993

"Measurement *With* Theory: Bayesian VARs with Monetary Business Cycle Priors"
Spring Academic Conference, Federal Reserve Bank of Atlanta, April 1993
Pennsylvania State University, May 1993
Econometric Society winter meetings, Boston, December 1993

"Beyond Calibration"
Pennsylvania State University, September 1993
Carnegie Mellon University - University of Pittsburgh, September 1993
Dept. of Statistics, University of Pittsburgh, October 1993
Purdue University, January 1994
Graduate School of Business, University of Chicago, April 1994

"Interpreting Empirical Evaluations of Exchange-Rate Models"
University of Iowa, October 1993
Midwest International Economics Conference, University of Michigan, May 1994

"Keynesian Impulses Versus Solow Residuals"
Federal Reserve Bank of Cleveland, April 1995
West Virginia University, April 1995
Econometric Society winter meetings, San Francisco, January 1996
NBER Summer Institute, Cambridge Mass., July 1996

"Cyclical Implications of the Variable Utilization of Physical and Human Capital"
Econometric Society summer meetings, U. of Iowa, June 1996

"A Bayesian Approach to Dynamic Macroeconomics"
Midwest Macroeconomic Meetings, Penn. State University, April 1997

"Bayesian Dynamic Macroeconomics"
Series of seminars given at U. of St. Andrews, June 1997

"The Cyclical Behavior of Skill Acquisition"
Midwest Macroeconomic Meetings, Notre Dame University, October 1997
Department of Economics, University of Maryland, April 1998
SED Summer Meetings, University of Pennsylvania, June 1998
Institute for Advanced Studies, Vienna, June 1999

Department of Economics, University of Virginia, December 1999
Department of Economics, Vanderbilt University, January 2000
Department of Economics, University of Kentucky, March 2000
Department of Finance, McGill University, September 2000

"Population Growth in U.S. Counties, 1840-1990"
Midwest Macroeconomic Meetings, Indiana University, October 1998
All-Ohio Economic History Conference, Ohio State University, April 1999
Econometric Society winter meetings, Boston, January 2000

"Accounting for Growth in Post-Soviet Russia"
Institute for Advanced Studies, Vienna, June 1999
Comenius University, Bratislava, June 1999

"Divergence"
Regional Science Association Meetings, Chicago, November 2000
Federal Reserve Bank of Atlanta, December 2000
Midwest Economic Association Meetings, Cleveland, March 2001
University of Wisconsin, April 2001
West Virginia University, October 2001
American Economic Association winter meetings, Atlanta, January 2002
Federal Reserve Bank of St. Louis, May 2002

"Recessions and Recoveries: Assessing the Odds"
Pennsylvania Newspapers Association Journalism and Economics Program, Harrisburg, 2002

"A Nonlinear Forecasting Model of GDP Growth"
University of Tennessee, October 2002
Virginia Tech. University, November 2002
University of New Orleans, January 2003

"Self-Control Preferences and the Volatility of Stock Prices"
CERGE, Charles University, Prague, March 2003
Sabanci University, Istanbul, March 2003
Comenius University, Bratislava, March 2003
Institute for Advanced Studies, Vienna, March 2003
Nottingham University, May 2003
University of Aberdeen, May 2003
Duquesne University, October 2003
University of Texas, Dallas, May 2006

"Timing Structural Change: A Conditional Probabilistic Approach"
University of Iowa, March 2004
Tilburg University, July 2004

"Socio-Political Determinants of Economic Disintegration: Theory and Evidence from Russia"
Social Science Research Center, Berlin, July 2004

"Tariffs and Growth: An Empirical Exploration of Contingent Relationships"
Southern Economic Association Meetings, New Orleans, November 2004

"The Cyclical Behavior of Equity Turnover in Financial Markets"
University of Virginia, December 2006
Midwest Macroeconomics Meetings, Federal Reserve Bank of Cleveland, April 2007
European Central Bank, October 2007
Vienna Macroeconomics Workshop, Institute for Advanced Studies, Vienna, October 2007
Econometric Society Winter Meetings, New Orleans, January 2008.

"An Efficient Approach to Analyzing State-Space Representations"
University of Pennsylvania, November 2007
University of Texas at Dallas, April 2008
Comenius University, Bratislava, May 2008
Econometric Society Summer Meetings, Carnegie-Mellon University, June 2008
Conference on Computing in Economics and Finance, Paris, June 2008
SAMSI Program on Sequential Monte Carlo Methods, Duke University, September 2008
Vienna Macroeconomics Workshop, Institute for Advance Studies, Vienna, October 2008
DiTella University, Buenos Aires, November 2008
CERGE-EI and Czech Central Bank, Prague April 2009

"The RBC Filter"
Latin American Meetings of the Econometric Society, Buenos Aires, October 2009