

MARTA BOCZOŃ

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EDUCATION:

Ph.D. in Economics, University of Pittsburgh, PA, USA, May 2021 (expected).

Thesis Title: “Essays in Econometrics”

Thesis Committee: Jean-François Richard (Chair),
Arie Beresteanu, Roman Liesenfeld, Alistair J. Wilson.

M.A. in Economics, University of Pittsburgh, USA, 2020.

M.S. in Statistics, Humboldt University of Berlin, Germany, 2015.

B.A. in Quantitative Methods in Economics & Information Systems, Warsaw School of Economics, Poland, 2012.

RESEARCH INTERESTS:

Primary Fields: Applied Econometrics, Statistical Methods and Methodology

Secondary Fields: Monetary Economics, Applied Microeconomics, Health Economics.

PUBLISHED PAPERS:

“[Balanced Growth Approach to Tracking Recessions](#)”

(joint with Jean-François Richard), *Econometrics* 2020, 8(2), 14.

Description: We propose a hybrid version of Dynamic Stochastic General Equilibrium models with emphasis on parameter invariance and tracking performance at times of economic recessions.

WORKING PAPERS:

“[Quantifying Uncertainties in Estimates of Income and Wealth Inequality](#)”

(Job Market Paper).

Description: I measure the uncertainty affecting estimates of economic inequality and investigate how accounting for the properly estimated standard errors can affect the results of empirical and structural macroeconomic studies.

“[Goals, Constraints, and Transparent Assignment: A Field Study of the UEFA Champions League](#)” (joint with Alistair J. Wilson).

Revise and resubmit at *Management Science*.

Description: We analyze a matching mechanism developed to solve a complex constrained assignment problem for one of the most successful pan-European ventures: the UEFA Champions League.

“[Semiparametric Estimation of the Relationship between Recessions and Health.](#)”

Description: I identify and address several shortcomings of the existing and widely applied approach in studying the relationship between business cycles and the well-being of economic agents.

HONORS, FELLOWSHIPS AND GRANTS:

Invited to the 7th Lindau Nobel Laureate Meeting on Economic Sciences, 2021.
Dissertation Fellowship, Federal Reserve Board, USA, 2019.
Andrew Mellon Predoctoral Fellowship, University of Pittsburgh, USA, 2018.
200€ grant from the EURO working group “OR in Sports,” 2018.
Invited to the Princeton Initiative, Princeton University, USA, 2017.
Summer Arts and Science Fellowship, University of Pittsburgh, USA, 2017.
Arts and Science Graduate Fellowship, University of Pittsburgh, USA, 2015.

TEACHING EXPERIENCE:

Undergraduate course: Economic Data Analysis,
Main instructor at the University of Pittsburgh, Summer 2019.

Undergraduate course: Applied Econometrics,
Main instructor at the University of Pittsburgh, Summer 2018.

Undergraduate course: Advanced Statistics,
Teaching Assistant to Ulrich Rendtel, Free University of Berlin, Germany, Fall 2014.

Undergraduate course: Statistics,
Teaching Assistant, Berlin School of Economics and Law, Germany, Spring 2013.

RELEVANT POSITIONS HELD:

Research Assistant to Jean-François Richard, University of Pittsburgh, USA, 2016–2020.
Research Assistant to David Huffman, University of Pittsburgh, USA, Summer 2017.
Research Assistant to Martin Gersch, Free University of Berlin, Germany, Summer 2014.
Research Intern, Ministry of Finance, Poland, Summer 2012.

SEMINAR AND CONFERENCE PRESENTATIONS:

2021: EcoMod, Milan, Italy (accepted).

2020: Applied Young Economists Webinar, Monash University, Australia • Eurasia
Business and Economics Society, Madrid, Spain

2019: Delhi Winter School, Delhi School of Economics, India • Economics Graduate
Students’ Conference, Washington University in St. Louis, USA • Conference on
Economic Design, Budapest, Hungary • Queen Mary PhD Workshop, Queen Mary
University of London, UK • GW Student Research Conference in Economics, George
Washington University, USA • H2D2 Research Day, University of Michigan, USA • Pitt
Day in Harrisburg, Pennsylvania State Capitol, USA • Kenneth P. Dietrich School of Arts
and Sciences Grad Expo, University of Pittsburgh, USA • Eastern Economic Association
Annual Meeting, New York City, USA.

2018: Conference on Big Data Econometrics with Applications, Bank of Italy, Italy •
Midwest Macro Meeting, Vanderbilt University, USA • International Academic
Conference on Economics of Football, New Economic School, Russia • GW Student

Research Conference in Economics, George Washington University, USA • Conference on Growth and Business Cycle in Theory and Practice, University of Manchester, UK • Kenneth P. Dietrich School of Arts and Sciences Grad Expo, University of Pittsburgh, USA.

PUBLISHED PAPERS ABSTRACTS:

[“Balanced Growth Approach to Tracking Recessions”](#)

(joint with Jean-François Richard), *Econometrics* 2020, 8(2), 14.

Abstract: We propose a hybrid version of Dynamic Stochastic General Equilibrium models with emphasis on parameter invariance and tracking during economic recessions. We interpret hypothetical balanced growth ratios as moving targets for economic agents, that rely upon an Error Correction Mechanism to adjust to changes in target ratios driven by an underlying state Vector AutoRegressive process. Our proposal is illustrated by an application to a pilot Real Business Cycle model for the US economy from 1948 to 2019. Using an extensive recursive validation exercise, we highlight the model’s parameters invariance, tracking, and 1 to 3 step ahead forecasting performance.

WORKING PAPERS ABSTRACTS:

[“Quantifying Uncertainties in Estimates of Income and Wealth Inequality”](#)

(Job Market Paper).

Abstract: I measure the uncertainty affecting estimates of economic inequality and investigate how accounting for the properly estimated standard errors can affect the results of empirical and structural macroeconomic studies. In my analysis, I rely upon two data sets: The Survey of Consumer Finances—a triennial survey of household financial condition, and the Public Use File—an annual sample of individual income tax returns. I demonstrate that ignoring uncertainties in estimated wealth and income shares can lead to erroneous conclusions about the current state of the economy and, thereby, lead to inaccurate predictions and ineffective policy recommendations.

[“Goals, Constraints, and Transparent Assignment: A Field Study of the UEFA Champions League”](#) (joint with Alistair J. Wilson).

Revise and resubmit at *Management Science*.

Abstract: We analyze a matching mechanism developed to solve a complex constrained assignment problem for one of the most successful pan-European ventures: the UEFA Champions League. Relying upon a combination of theory, structural estimation, and simulation, we outline a quantitative methodology aimed at assessing a highly transparent (but combinatorically complex) tournament’s assignment procedure. Our analysis indicates that the UEFA mechanism is effectively a “constrained-best” in terms of pairwise independence. Moreover, we find that while substantially better mechanisms do not exist given the current constraint structure, matching distortions can be substantially reduced by only marginally relaxing the currently imposed constraint set.

[“Semiparametric Estimation of the Relationship between Recessions and Health.”](#)

Abstract: I identify and address several shortcomings of the existing and widely applied approach in studying the relationship between business cycles and the well-being of economic agents. In contrast to the existing literature, I allow for the relationship in

question to be nonlinear by relying upon semiparametric estimation techniques. Moreover, I proxy for the state of the economy by analyzing both average economic conditions as well as the observed variability in growth cycles. While my initial results complement rather than contradict those in the literature, they provide a novel and much needed reconsideration of how to correctly analyze the relationship between economic recessions and/or expansions and health.

RESEARCH IN PROGRESS:

“Estimating Measurement Error in the Survey of Consumer Finances.”

Abstract: I identify different sources of measurement error that may arise in the survey response process for the Survey of Consumer Finances (SCF). Moreover, I intend to estimate the magnitude of the SCF measurement error with the aim of producing better estimates of standard errors for a large class of point estimates, including that of wealth and income shares.

“Tracking the recession triggered by COVID-19” (with Jean-François Richard).

Abstract: We use the methodology introduced in our joint paper “Balanced Growth Approach to Tracking Recessions” to track the most recent recession triggered by COVID-19. In addition, we intend to propose policy measures aimed at ameliorating the current economic downturn.

LANGUAGES:

• English (fluent) • German (fluent) • Polish (native)

REFERENCES:

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