

Mark Bognanni

Federal Reserve Bank of Cleveland
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Current Position

Research Economist, Federal Reserve Bank of Cleveland 2013 - Present

Education

Ph.D., Economics, University of Pennsylvania 2007 - 2013
B.A., Economics, Washington University in St. Louis 2003 - 2007

Fields of Interest

Time-Series Econometrics, Macroeconomics, Bayesian Statistics

Research Papers

“Estimating (Markov-Switching) VAR Models without Gibbs Sampling: A Sequential Monte Carlo Approach” joint with Edward Herbst. *Finance and Economics Discussion Series, working paper, 2015-116.*

Previously: *Federal Reserve Bank of Cleveland, working paper no. 14-27*

“An Empirical Analysis of Time-Varying Fiscal Multipliers”

Conference and Seminar Presentations

The Society for Nonlinear Dynamics and Econometrics, 23rd Symposium, BI Norwegian Business School, Oslo, Norway 2015

NBER EFSF Workgroup on Methods and Applications for DSGE Models, Federal Reserve Bank of Chicago 2014

NBER-NSF Time-Series Conference, Federal Reserve Bank of St. Louis, (poster)

International Association for Applied Econometrics Annual Conference, Queen Mary University, London, UK

Society for Computational Economics and Finance, BI Norwegian Business School, Oslo, Norway

Econometric Society North American Summer Meetings, University of
Minnesota, Minneapolis, Minnesota

NBER-NSF Seminar on Bayesian Inference in Econometrics and
Statistics (SBIES), Booth School of Business, Chicago, IL

Dynare Conference, Shanghai University of Finance and Economics, 2013
Shanghai, China

Society for Computational Economics and Finance, Vancouver, BC,
Canada

Federal Reserve Board of Governors, Washington, DC

University of Illinois Urbana-Champaign, Urbana, IL

Conference Discussions

“Alternative Tests for Correct Specification of Conditional Predictive
Densities,” by Barbara Rossi and Tatevik Sekhposyan. Workshop on
Empirical Macroeconomics, Centre for Applied Macro and Petroleum
economics, Norges Bank 2015

“The Systematic Component of Monetary Policy in SVARs: An Agnostic
Identification Procedure,” by Jonas Arias, Dario Caldara, and Juan
Rubio-Ramírez. Federal Reserve System Macro Meeting, Federal
Reserve Bank of Atlanta, New Orleans Branch 2014

Federal Reserve Publications

Economic Trends

“Does GDI Data Change our Understanding of the Business Cycle?” with
Christian Garciga, *Economic Trends*, Federal Reserve Bank of
Cleveland, 01.14.16.

“US Fiscal Policy: Recent Trends in Historical Context” with Sara
Millington, *Economic Trends*, Federal Reserve Bank of Cleveland,
07.14.15.

Additional Research Experience

Research Assistantships

Research Assistant to Professor Andrew B. Abel 2013

Research Assistant to Professor Iourii Manovskii 2009

Additional Professional Services

Referee Work

Macroeconomic Dynamics (x2)

International Economic Review (x5)

Recognized for providing exceptional assistance as a referee 2013
Journal of Commodity Markets

Organizational Duties

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| Visiting Scholar Coordinator, Macroeconomics Group, Federal Reserve Bank of Cleveland | 2015-2016 |
| Graduate Economic Society Officer, University of Pennsylvania | 2009 - 2010 |

Additional Professional Development

Workshops Attended

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| “Presenting Data and Information: A One-Day Course Taught by Edward Tufte” | 2015 |
| “1st PIER Workshop on Quantitative Tools for Macroeconomic Policy,” University of Pennsylvania | |
| “A Short Course on New Keynesian Monetary Economics,” taught by Carl E. Walsh at the Federal Reserve Bank of Philadelphia | 2013 |
| “Workshop on Markov Switching Rational Expectations Modeling,” International Monetary Fund, Washington, D.C. | |

Teaching

Primary Instructor

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| Economic Analysis in the Public Sector - Masters Level, Penn | 2011, 2012 |
| Statistics for Economists, Penn | 2010 |

Head Teaching Assistant

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| Introduction to Microeconomics, Penn | 2010 - 2012 |
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Recitation Instructor

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| Introduction to Economics for Business, Penn | 2012 |
| Introduction to Microeconomics, Penn | 2008 - 2011 |
| Introduction to Microeconomics: Honors Section, Penn | 2009 |

Other Teaching Positions

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| Teaching Mentor, College of Liberal and Professional Studies, Penn | 2012 |
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Awards & Honors

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| Edwin Mansfield Teaching Prize, University of Pennsylvania | 2010 |
| Phi Beta Kappa, Washington University in St. Louis | 2007 |

Computing

Proficient in: Matlab, L^AT_EX
Beginner in: Julia, Python