Martín Almuzara (Tincho)

Address: 33 Liberty Street, New York, NY 10045
Email: Martin.Almuzara@ny.frb.org
Web: martinalmuzara.com

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Employment

- Research Economist — Oct 2020 – Today
  Federal Reserve Bank of New York, NY, USA
- Adjunct Assistant Professor of Economics — Sep 2023 – Dec 2023
  Columbia University, NY, USA

Education

- PhD in Economics (cum laude) — Sep 2016 – Jul 2020
  CEMFI, Madrid, Spain
- Visiting Student Research Collaborator — Feb 2018 – May 2018
  Princeton University, NJ, USA
- Master in Economics and Finance (honor diploma) — Sep 2014 – Jun 2016
  CEMFI, Madrid, Spain
- Bachelor in Economics (honor diploma) — Mar 2009 – Dec 2013
  Universidad Nacional de Córdoba, Córdoba, Argentina

Research Interests

Econometrics, Panel Data, Time Series. Macroeconomics.

Research Papers

Working Papers

- Heterogeneity in Transitory Income Risk
- Low-Frequency Long-Run Restrictions
- To Diff, or Not to Diff? (With A. Marcet)
- GDP solera: The Ideal Vintage Mix (With G. Fiorentini and E. Sentana)
- A Measure of Core Wage Inflation (With R. Audoly and D. Melcangi)

Publications

- Almuzara, M., D. Amengual, and E. Sentana (2019):
  "Normality Tests for Latent Variables."
  Quantitative Economics, 10, 981-1017.
- Almuzara, M., G. Fiorentini, and E. Sentana (2019):
  "Aggregate Output Measurements: A Common Trend Approach"
  Essays in Honor of Joon Y. Park: Econometric Methodology in Empirical Applications, 3-33.

Presentation in Conferences and Seminars

- Boston University, Georgetown University 2023 (expected)
- Princeton University, New York University, CEME Young Econometricians Conference 2022
- Chamberlain Seminar Series, Banco Central de Chile, UCL 2021
- CERGE-EI, RHUL, QMUL, Sciences Po, Essex, Cambridge University, KU-Leuven, Universitat Pompeu Fabra, University of Pittsburgh, Federal Reserve Bank of New York, Columbia University 2020
- EEA-ESEM (Manchester, UK), SAEe (Alicante, Spain), ESWM (Rotterdam, Netherlands) 2019
- EEA-ESEM (Köln, Germany), SAEe (Madrid, Spain) 2018
- Time Series Conference (Zaragoza, Spain), SAEe (Barcelona, Spain) 2017

Refereeing

SERIEs, Economic Journal, Journal of Econometrics, Quantitative Economics, Annals of Economics and Statistics, Review of Economics and Statistics, Journal of Business and Economic Statistics, Journal of Applied Econometrics, American Economic Journal: Macroeconomics, American Economic Review: Insights, Economic Modeling, Journal of the European Economic Association, Review of Economic Dynamics

Teaching Experience

Graduate (at CEMFI)

Introduction to Statistics, Econometrics, Time Series Econometrics, Microeconometrics.

Undergraduate (at Universidad Nacional de Córdoba)

Macroeconomics I, Econometrics III, Monetary Economics.

Awards and Grants

- Santander Research Chair at CEMFI 2016 – 2020
- Luis Ángel Rojo Award at CEMFI 2016
  To the best student in the 2016 class of the Master in Economics and Finance
- Master in Economics and Finance Scholarship at CEMFI 2014 – 2016
- University and School of Economic Sciences Awards at Universidad Nacional de Córdoba 2013
  To the best student in the 2013 class of the University and School of Economic Sciences

Other

- Citizenship: Argentine. U.S. permanent resident.