

Tatjana Dahlhaus, PhD

Bank of Canada
Macroeconomic Analysis of Climate Change Division
Canadian Economic Analysis Department

Phone: +1 613 402 6462
e-mail: dahl1@bankofcanada.ca

Current Position

2023 - present Director at the Bank of Canada,
Canadian Economic Analysis Department,
Macroeconomic Analysis of Climate Change Division.

Education

2009 - 2013 Ph.D. in Economics cum laude,
Universitat Autònoma de Barcelona, Bellaterra (Barcelona), Spain.
2011 Visiting Student,
University of Pennsylvania, Department of Economics, Philadelphia, USA.
2007 - 2009 M.Res. in Economics,
(IDEA), Universitat Autònoma de Barcelona, Spain.
2006 - 2007 M.Sc. in Econometrics,
Universiteit Maastricht, Maastricht, The Netherlands.
2005 - 2006 Study Semester Abroad,
Humboldt Universität zu Berlin, Berlin, Germany.
2003 - 2006 B.Sc. in Econometrics and Operations Research,
Universiteit Maastricht, Maastricht, The Netherlands.

Experience

05/2023 - present Director, Macroeconomic Analysis of Climate Change,
Canadian Economic Analysis, Bank of Canada.
02/2021 - 05/2023 Director, Digital Economy and Advanced Analytics Division,
Canadian Economic Analysis, Bank of Canada.
03/2020 - 02/2021 Principal Researcher, Digital Economy and Advanced Analytics Division,
Canadian Economic Analysis, Bank of Canada.
07/2019 - 03/2020 Principal Researcher, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
07/2018 - 07/2019 Maternity leave
03/2017 - 07/2018 Principal Researcher, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
08/2016 - 03/2017 Senior Analyst, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
08/2015 - 08/2016 Maternity leave
09/2013 - 08/2015 Senior Analyst, Emerging Markets Division,
International Economic Analysis Department, Bank of Canada.
07/2010 - 09/2010 Internship, EU Countries Division (Convergence and Structural Analysis),
European Central Bank, Germany.
10/2009 - 06/2010 Internship, Macroeconomic Research Department,
Banc Sabadell, Spain.

Research

Research Interests

Applied Macroeconomics, Time Series Analysis, Monetary Policy, Climate Change, Advanced Analytics

Publications

“Noisy Monetary Policy Announcements,” with L. Gambetti, *Journal of Applied Econometrics*, accepted.

“Survey-based Monetary Policy Uncertainty and its Asymmetric Effects,” with Tatevik Sekhposyan, *Journal of Money, Credit, and Banking*, accepted.

“Monetary Policy News in the US: Effects on Emerging Markets’ Capital Flows,” with Garima Vasishtha, *Journal of International Money and Finance*, Volume 109, December 2020.

“International Transmission Channels of U.S. Quantitative Easing: Evidence from Canada,” with Kristina Hess and Abeer Reza, *Journal of Money, Credit and Banking*, Volume 50(2-3), pages 545-563, 2018.

“Nowcasting the BRIC+M in Real Time,” with Justin-Damien Guenette and Garima Vasishtha, *International Journal of Forecasting*, Volume 33(4), pages 915-935, 2017.

“Conventional Monetary Policy Transmission during Financial Crises: An Empirical Analysis,” *Journal of Applied Econometrics*, Volume 32(2), pp. 401–421, 2017.

“Key Features and Determinants of Credit-less Recoveries”, with Martin Bijsterbosch, *Empirical Economics*, Volume 49(4), pp. 1245-1269, 2015.

Working Papers And Work in Progress

“Networking the Yield Curve: Implications for Monetary Policy,” with Julia Schaumburg and Tatevik Sekhposyan, *Staff Working Papers 2021-4*, Bank of Canada, 2021.

“Payment Habits During Covid-19: Evidence from High-Frequency Transaction Data,” with Angelika Welte, *Staff Working Papers 2021-43*, Bank of Canada, 2021.

“Climate Change and Socio-Economic Inequality in the US”, with Barbara Sadaba, Work in Progress.

“From Online Job Postings to Economic Insights: A Machine Learning Approach to Structuring Naturally-Occurring Data”, with Reinhard Ellwanger and Gabriela Galassi, Work in Progress.

Policy Papers

“Digitalization: Prices of Good and Services,” with V. Chu, and C. Hajzler, *Staff Discussion Papers 2023-27*, Bank of Canada, 2023.

“Digitalization: Implications for Monetary Policy,” with V. Chu, C. Hajzler, and P.-Y. Yanni, *Staff Discussion Papers 2023-18*, Bank of Canada, 2023.

“Covid-19, Containment and Consumption,” with D. Hyun, A. Poulin-Moore, J. Trujillo, S. Sheikh, and B. Strauss, *Staff Discussion Papers 2022-5*, Bank of Canada, 2022.

“Assessing Vulnerabilities in Emerging-Market Economies,” with Alexander Lam, *Staff Discus-*

Academic Presentations

Conferences

- 2023
 - AEA 2023 Annual Meeting (Discussant).
 - 30th Symposium of the Society for Nonlinear Dynamics and Econometrics.
 - 29th International Conference on Computing in Economics and Finance.
 - 2023 NBER-NSF Time Series Conference.
- 2022
 - Conference on Challenges in Empirical Macroeconomics since 2020, Bundesbank.
- 2021
 - AEA 2021 Annual Meeting (virtual).
- 2020
 - 14th Conference on Computational and Financial Econometrics (virtual).
 - EABCN Conference on Empirical Advances in Monetary Policy (virtual).
 - Real-time Economics Conference (virtual), Philadelphia Fed.
 - 12th World Congress of the Econometric Society (virtual).
- 2019
 - 2019 Asia Economic Policy Conference, San Francisco Fed.
 - 29th Annual Meeting of the Midwest Econometrics Group (MEG).
- 2018
 - Bank of Canada Conference on Central Bank Communication.
- 2017
 - IAAE 2017 Annual Conference, Japan.
 - St. Louis Fed Central Bank Forecasting Conference.
- 2016
 - Latin American Econometric Society Meeting, Colombia.
- 2015
 - 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics.
- 2014
 - Winter Meeting of German Economists abroad, IWF Kiel.
 - European Winter Meeting of the Econometric Society, CEMFI.
 - Fall 2014 Midwest Macro Meeting, Florida International University.
 - IAAE 2014 Annual Conference, London.
 - Spring 2014 Midwest Macro Meeting, University of Missouri.
 - 22nd Symposium of the Society for Nonlinear Dynamics and Econometrics.
- 2012
 - 6th CSDA Conference on Computational & Financial Econometrics
- 2010
 - 35th Simposio de la Asociación Española de Economía.
 - 16th International Conference on Computing in Economics and Finance.
 - 2010 International Symposium on Econometric Theory and Applications.
 - 15th Spring Meeting of Young Economists.

Workshops

- 2023 – BSE Summer Forum: Macroeconomics and Policy Evaluation
- 2022 – Econometric Workshop, St. Louis Fed.
- 2019 – 4th Annual MEG Mentoring Workshop for junior women.
– Econometric Workshop, St. Louis Fed.
- 2017 – Melbourne Institute Macroeconomic Policy Meetings.
– Paris Workshop on Empirical Monetary Economics, OFCE Sciences Po.
– BSE Summer Forum: Time Series Econometrics and Applications for Macroeconomics and Finance.
- 2016 – 2nd Maastricht Workshop on Advances in Quantitative Economics.
– INFER Workshop on the Ending of Unconventional Monetary Policies.
- 2015 – Ghent Empirical Macroeconomics Workshop (Discussant).
– CAMP Workshop for Empirical Macroeconomics, Norges Bank, (Discussant).
- 2014 – Econometric Workshop, St. Louis Fed.
- 2012 – Macroeconometric Workshop 2012, DIW Berlin.
- 2011 – Econometrics Lunch Workshop, University of Pennsylvania.
- 2010 – Workshop on Factor Models: Theory and Applications, UAB.
– 2nd Carlo Giannini Ph.D. Workshop in Econometrics, Rome.

Seminars

Bank of Canada, Banca d'Italia, Bank of Mexico, CEMLA (Mexico City), CIDE (Mexico City), DIW (Berlin), Bank of Poland, European Central Bank, Statistics Norway, University of Girona, Reserve Bank of Australia, Banque de France.

Refereeing Activities

Review of Economic and Statistics; Journal of Applied Econometrics; Journal of Money, Credit and Banking; European Economic Review; Journal of Economic Dynamics and Control; International Journal of Central Banking; International Journal of Forecasting; Canadian Journal of Economics; Empirical Economics; Macroeconomic Dynamics; Economic Bulletin; Comparative Economic Studies; Journal of Industry, Competition and Trade; Journal of Economic Policy Reform.

Conference Organization

- Co-organizer of the Real-time Economics Conference, Bank of Canada, October 2024.
 - Scientific Committee Member of the 2nd Women in Central Banking Research Workshop, Federal Reserve Bank of Dallas, November 2024.
 - Scientific Committee Member of the CEBRA Workshop for Commodities and Macroeconomics, Bank of Canada, September 2024.
 - Scientific Committee Member of the Conference on Non-traditional Data, Machine Learning and Natural Language Processing in Macroeconomics, virtual, November 2021.
 - Co-organizer of the Bank of Canada Conference on Monetary Policy Communication, Ottawa, September 2018.
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Teaching Experience

- 2012 - 2013 Lecturer at ESEI Business School, Spain.
 – Fundamentals of Economics (undergraduate)
Lecturer at Universitat Autònoma de Barcelona, Spain.
 – Econometrics II (undergraduate)
 – Econometrics I (undergraduate) (spring semester)
Lecturer and TA at Barcelona Graduate School of Economics, Spain.
 – Review in Computation (lecturer, graduate)
 – Econometrics Computation Tutorial (graduate)
- 2011 - 2012 Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometrics (undergraduate)
 – Macroeconomics I (undergraduate)
- 2010 - 2011 Lecturer at Barcelona Graduate School of Economics, Spain.
 – Maths and Computation (graduate)
Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometric Models (undergraduate)
 – Econometrics I (undergraduate)
- 2008 - 2009 Teaching Assistant at Universitat Autònoma de Barcelona, Spain.
 – Econometrics (graduate)
 – Econometrics I (undergraduate)
- 2007 - 2008 Teaching Assistant at Universiteit Maastricht, the Netherlands.
 – Macroeconomics I

Languages

German (native), English (fluent), Spanish (fluent), French (moderate, level 4).

Last Update: May 29, 2024