Curriculum Vitae

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Dalibor Stevanović

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Personal Details

Gender : Male
Present Citizenship : Canadian
Language : French, English, Serbian (native)

Employment and Research Positions

2016-	Associate professor Economics Department, ESG, Université du Québec à Montréal
2012-2016	Assistant professor Economics Department, ESG, Université du Québec à Montréal
2012, 14, 18	Visiting scholar Banque de France
2011-2012	Max Weber Fellow European University Institute
2010-2011	Visiting scholar Economics Department, University of Pennsylvania
2005	Economist Department of Finance, Canada

Consulting

2015 -	Ministère des Finances du Québec
2013	Régie des rentes du Québec

Education

2006–2011	Ph.D. Economics, Université de Montréal
2004–2006	M.A. Economics, Université Laval
2000–2004	B.A. Economics, Université Laval

Research fields

Econometrics, Macroeconomics

Teaching

ECO8086 (UQAM) Applications de modèles économiques
ECO8600 (UQAM) Fondements économétriques de la finance
ECO8620 (UQAM) Économétrie de la finance et applications
ECO5072 (UQAM) Activité de synthèse

Publications

1. Dynamic Effects of Credit Shock in a Data-Rich Environment, (with Jean Boivin and Marc Giannoni), accepted in *Journal of Business and Economic Statistics*
2. Financial Sector Interconnectedness and Monetary Policy Transmission, (with Alessandro Barattieri and Maya Eden), *Macroeconomic Dynamics*, 1-28. doi :10.1017/S1365100517000177, 2018.
3. The macroeconomic effects of shocks to large banks' capital, (with Jean-Stéphane Mésonnier), *Oxford Bulletin of Economics and Statistics*, Volume 79, Issue 4, p. 546-569, 2017.
4. An Empirical Study of Credit Shocks Transmission in A Small Open Economy, (with Nathan Bedock), *Canadian Journal of Economics*, Volume 50, Issue 2, p. 541-570, 2017.
5. Common Time Variation of Parameters in Reduced-Form Macroeconomic Models, *Studies in Nonlinear Dynamics & Econometrics*, Volume 20, Issue 2, p.159-183, 2016.
6. Selection of the number of factors in presence of structural instability : a Monte Carlo study, (with C-O Mao Takongmo) *Identification, Simulation and Finite Sample Inference*, Special Issue of *L'Actualité Économique*, Revue d'analyse économique, vol. 91, no. 1-2, 2015.
7. Factor-Augmented VARMA Models with Macroeconomic Applications, (with Jean-Marie Dufour), *Journal of Business and Economic Statistics*, Volume 31, Issue 4, 2013.

Working papers

1. Poverty Among the Elderly : The Role of Public Pension Systems (with Philippe Jacques and Marie-Louise Leroux)
2. Factor Augmented Autoregressive Distributed Lag (FADL) Models with Macroeconomic Applications (R & R *Review of Economics and Statistics*)
3. Mixed frequency models with MA components (with Claudia Foroni and Massimiliano Marcellino), (R & R *Journal of Applied Econometrics*)
4. Macroeconomic forecast accuracy in a data-rich environment (with Maxime Leroux and Rachidi Kotchoni) (R & R *Journal of Applied Econometrics*)
5. Forecasting US recessions and economic activity, (with Rachidi Kotchoni)
6. Monetary Transmission in a Small Open Economy : More Data, Fewer Puzzles, (with Jean Boivin and Marc Giannoni)

Work in progress

1. How is Machine Learning Useful for Macroeconomic Forecasting ? (with Philippe Goulet Coulombe, Maxime Leroux and Stéphane Surprenant)
2. A Large Canadian Database for Macroeconomic Analysis (with Olivier Fortin-Gagnon, Maxime Leroux and Stéphane Surprenant)
3. Common Sources of Instability in Macroeconomic Dynamics (with Pooyan Amir-Ahmadi)
4. Forecasting Economic Activity of A Small Open Economy in Data-Rich Environment (with Maxime Leroux and Rachidi Kotchoni)
5. Risk Sharing, Efficiency of Capital Allocation, and the Connection between Banks and the Real Economy (with Alessandro Barattieri and Maya Eden)

Policy documents

1. Prévision de l'activité économique au Québec, (with Maxime Leroux and Rachidi Kotchoni), Rapport de projet 2016RP-08, CIRANO, 2016.

2. Analyse du cout de la vie des ménages : Comparaison entre Montréal et d'autres villes nord-américaines, (with Jean-Denis Garon), Rapport d'expertise indépendante réalisé pour le compte de la Centrale des Syndicats Nationaux, 2014.
3. Évolution macroéconomique de l'économie québécoise : Une analyse autorégressive vectorielle (VAR), (with Kevin Moran), Rapport de recherche réalisé pour le compte de la Régie des rentes du Québec, 2014.

Proceedings

"Analyse du choix modal concernant les déplacements domicile-travail à l'aide d'un modèle logit mixte", *Revue des routes & transports*, volume Le choix du développement durable, June 2007.

Invited Seminars

1. Ohio State University, Columbus, November 2018
2. Collegio Carlo Alberto, Torino, June 2016
3. National Bank of Serbia, Belgrade, May 2015
4. Banque de France, Paris, June 2014
5. Banque de France, Paris, June 2013
6. Bank of Canada, Ottawa, March 2013
7. UniversitÃľ Laval, QuÃľbec, September 2012
8. Koc University, Istanbul, April 2012
9. Banque de France, Paris, March 2012
10. European Central Bank, February 2012
11. Banque de France, Paris, December 2011
12. European University Institute, November 2011
13. Bank of Canada, February 2011
14. Columbia University, February 2011
15. Université Laval, January 2011
16. Université du Québec à Montréal, January 2011
17. University of Pennsylvania, December 2010

Selected Conference Presentations

1. Canadian Econometrics Study Group, Toronto, October 2017
2. Big Data in Predictive Dynamic Econometric Modeling, Philadelphia, May 2017
3. CIREQ Econometrics Conference : Inference in Large Econometric Models, Montreal, May 2017
4. 57e Congrès de la SCSE, Québec, May 2017
5. New Challenges for Big Data in Economics and Finance Conference, Toronto, November 2016
6. Canadian Econometrics Study Group, London ON, October 2016
7. International Association for Applied Econometrics Annual Conference, Milano, June 2016
8. 50th Annual Meeting of the CEA, Ottawa, May 2016
9. 56e Congrès de la SCSE, Québec, May 2016
10. Econometric Society Winter Meetings, San Francisco, January 2016
11. Econometric Society World Congress, Montréal, August 2015

12. 3th Rimini Time Series Conference, Rimini, June 2015
13. International Association for Applied Econometrics Annual Conference, Thessaloniki, June 2015
14. Barcelona GSE Summer Forum, Barcelona, June 2015
15. Vienna Time Series Conference, Vienna, May 2015
16. 55e Congrès de la SCSE, Montréal, May 2015
17. EC^2 Conference, Barcelona, December 2014
18. International Association for Applied Econometrics Annual Conference, London, June 2014
19. Barcelona GSE Summer Forum, Barcelona, June 2014
20. 48th Annual Meeting of the CEA, Vancouver, May 2014
21. 54e Congrès de la SCSE, Ottawa, May 2014
22. Society for Nonlinear Dynamics and Econometrics Conference, New York City, April 2014
23. Large-Scale Factor Models in Finance Conference - SoFiE, Lugano, October 2013
24. 45^{th} Annual Money Macro and Finance Conference, London, September, 2013
25. 28^{th} Annual Congress of the European Economic Association, Gothenburg, August 2013
26. International Banking, Economics and Finance Association Summer Meeting, Seattle, June 2013
27. International Finance and Banking Society 5^{th} International Conference : "The Search for Financial Stability : Models, Policies and Prospects", Nottingham, UK, June 2013
28. CIRPEE-DEEP-TSE Macro Workshop, Toulouse, June 2013
29. Econometric Society Winter Meetings, San Diego, January 2013
30. AEA Meetings, San Diego, January 2013
31. Second Conference of the Macro-prudential Research network of the European System of Central Banks, ECB, Frankfurt, October 2012
32. JournÃl'e du CIRPÃl'E, September 2012
33. 18th International Panel Data Conference, Paris, July 2012
34. After (?) the Storm : Lessons from the Great Recession, Rimini, May 2012
35. 52e Congrès de la SCSE, Mont-Tremblant, May 2012
36. 6th Time Series CIREQ Conference, Montréal, May 2012
37. EC^2 Conference, EUI, Florence, December 2011
38. 17th International Panel Data Conference, Montréal, July 2011
39. 45th Annual Meeting of the CEA, Ottawa, June 2011
40. 5th Time Series CIREQ Conference, Montréal, May 2011
41. 51e Congrès de la SCSE, Sherbrooke, May 2011
42. Econometric Society Winter Meetings, Denver, January 2011
43. 4th Time Series CIREQ Conference, Montréal, May 2010
44. 44th Annual Meeting of the CEA, Québec, May 2010
45. Factor Models in Economics and Finance, Cass Business School, London, December 2009
46. Canadian Econometric Study Group Conference, Ottawa, September 2009
47. NBER-NSF Time Series Conference, Davis, September 2009
48. 49e Congrès de la SCSE, Mont St-Gabriel, May 2009
49. 14th International Conference on Computing in Economics and Finance, University of Sorbonne, Paris, June 2008
50. 42nd Annual Meeting of the CEA, University of British Columbia, Vancouver, June 2008

Conference organization

Workshops on “Factor analysis in economics and finance”, within Annual Meetings of the CEA : 2010, 2011, 2013, 2016.
Member of scientific committee : Annual Meetings of the CEA 2014, 2016.

Referee

Review of Economics and Statistics, *Journal of Business & Economic Statistics*, *Journal of Econometrics*, *Journal of Monetary Economics*, *Journal of International Economics*, *Journal of Applied Econometrics*, *Journal of Financial Econometrics*, *International Journal of Forecasting*, *Canadian Journal of Economics*, *Journal of Applied Economics*, *Empirical Economics*, *Computational Statistics & Data Analysis*, *Journal of Forecasting*

Research grants

2015-2017	SSHRC, Insight Development Grant
2014-2017	FRQSC, Établissement de nouveaux professeurs
2014-2018	FRQSC, Subvention d’équipe
2014	Visiting scholar grant, Fondation de la Banque de France
2014-2015	FODAR, Université du Québec
2012	PAFARC, UQAM
2012	Visiting scholar grant, Fondation de la Banque de France

Awards and scholarships

2010-2011	Bourse de fin de doctorat, Université de Montréal
2007-2010	Canada Graduate Scholarship : Doctoral Scholarship, SSHRC
2007-2010	Bourse de doctorat en recherche, FQRSC
2006-2007	PhD First Year Scholarship, Université de Montréal
April 2007	AIPCR contest : second price
April 2007	AQTR Scholarship
2004-2005	M.A. Scholarship, Université Laval

Student Supervision

Master’s Thesis

1. Amor Aniss Benmoussa, “Modélisation et prévision de données fiscales á l’aide de données Ãă fréquence mixte”. Actual position : Economist, Bank of Canada
2. Alexandre Fontaine, “L’écart partisan canadien : une approche économétrique”. Actual position : Analyst, Caisse de dépot et de placement
3. Philippe Jascques, “Pauvreté chez les aînés : le rôle des régimes de retraite publics”. Actual position : Economist, Analysis Group
4. Maxime Leroux, “Chocs de dépenses gouvernementales aux Etats-Unis : effets et anticipations fiscales”. Actual position : Economist, Ministère des Finances du Canada

5. Benoit Vincent, “Mesure en temps réel de l’économie canadienne : construction d’un indice journalier”. Actual position : Economist, Bank of Canada
6. Olivier Fortier-Gagnon, “L’incertitude macroéconomique au Canada et au Québec”. Actual position : Economist, Ministère des Finances Québec.
7. Adantchede Martinien Dansou “La récession économique de 2007 Ãă 2009 au Canada et aux Etats-Unis : une étude Ãă partir d’un modèle à facteurs”. Actual position : Economist, Bénin.
8. Hamidou Mbaye, “Prévision du taux de change dans un environnement riche en données”.
9. Rebecca Kanga, “Évaluation empirique des effets macroéconomiques des politiques budgétaires au Canada”.

Dissertation Committees

Internal examinator Jean-Gardy Victor (2017), Jeremy Chaudourne (2013), Salaheddine El Omari (2013).

External examinator Nyamekye Asare (2017, Université d’Ottawa), Abdellah Manadir (2017, Université Laval), Alexandre Kopoin (2014, Université Laval), Nérée Noumon (2013, Université de Montréal).

Other

2014 -	Internal examinator : FRQSC, Établissement de nouveaux professeurs
2013 -	Conseil d’administration, Société canadienne de sciences éÃl’conomiques