

ELEONORA GRANZIERA

Canadian Economic Analysis Department
Bank of Canada
234 Wellington St.
Ottawa, ON K1A 0G9

Phone: +1 613 782-8883
Fax: +1 613 782-7163
Email: egranziera@bankofcanada.ca
<http://www.bankofcanada.ca/author/eleonora-granziera>

PROFESSIONAL APPOINTMENTS

Senior Analyst, Bank of Canada, Ottawa, Sept 2010-present

EDUCATION

Ph.D. in Economics, University of Southern California, Los Angeles 2010

M.A. in Economics, Bocconi University, Milan 2004

B.A. in Economics, Bocconi University, Milan 2003

RESEARCH INTERESTS

Empirical Macroeconomics, Time Series Econometrics

RESEARCH EXPERIENCE

Dissertation Intern, Federal Reserve Bank of Saint Louis, Saint Louis, May-Aug 2009

Consultant, European Central Bank, Econometric Modeling Division, Frankfurt, Jul-Sept 2007

Summer Intern, International Monetary Fund, Washington D.C., May-July 2007

Research Assistant, European Central Bank, Econometric Modeling Division, Frankfurt, Aug-Dec 2006

Research Assistant, Sant'Anna School of Advanced Studies, Pisa, Fall 2003-Spring 2004

WORKING PAPERS

House Price Dynamics: Fundamentals and Expectations (2012), *with S. Kozicki*, BoC wp2012-12

A Predictability Test for a Small Number of Nested Models (2011), *with K. Hubrich and H. R. Moon*

Inference for VARs Identified with Sign Restrictions (2011), *with H. R. Moon, F. Schorfede and M.H. Lee*, NBER wp 17140

Assessing the Importance of Learning in an Empirical Monetary Model for the US (2010)

Terms of Trade Shocks and Economic Recovery (2008), *with N. Funke and P. Imam*, IMF wp08/36.

REFEREE POSITION

Economica, Economics Bulletin, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Review of Economics and Statistics, Quantitative Economics

HONORS AND AWARDS

Outstanding Teaching Award, USC, 2006 and 2009

Best Second Year Empirical paper Award USC, 2006

International Summer Field Research Award, USC, 2008

College Graduate Merit Award Scholarship, USC, 2007

Graduate Teaching Assistantship, Department of Economics, USC, 2004-2010

Bocconi University Fellowship for study abroad, 2003

CONFERENCES AND SEMINARS

(2012-scheduled): Society for Nonlinear Dynamics and Econometrics (Istanbul), Applied Econometrics Workshop, Federal Reserve Bank of Saint Louis (St. Louis), CEA meetings (Calgary)

(2011) Joint Central Bank Conference: Bank of Canada, Atlanta FED, Cleveland FED and Swiss National Bank (Zurich), European Meetings of the Econometric Society (Oslo), Asian Meetings of the Econometric Society (Seoul), North America Summer Meetings of the Econometric Society (St. Louis), Conference in Honor of Halbert L. White, Jr. - Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions (San Diego), USC Econometrics Seminar, (Los Angeles)

(2010) Bank of Canada (Ottawa), Auburn University (Auburn), DIW (Washington and Berlin), Goethe University (Frankfurt)

(2009) Applied Econometrics Workshop, Federal Reserve Bank of Saint Louis (St. Louis), USC Econometrics Seminar (Los Angeles), Seminar Federal Reserve Bank of Saint Louis, (St. Louis), Western Economic Association (Vancouver)

(2008) USC Econometrics Seminar (Los Angeles), Midwest Econometric Group (Lawrence), Forecasting in Rio (Rio de Janeiro)

(2007) International Monetary Fund (Washington DC)

Discussions:

-CEA meetings (2011), 'Estimating DSGE Models with Observed Real-Time Expectation Data', by M. Juillard and J. Maih

-Forecasting and Monetary Policy (2009), Berlin, 'Real Time Datasets Really Do Make a Difference: Definitional Change, Data Release, and Forecasting', V. Corradi, A. Fernandez, N. R. Swanson

Conference Organization:

-Bank of Canada Current Analysis Workshop on Nowcasting and Forecasting Macro Variables, Ottawa (2011)

TEACHING EXPERIENCE

Graduate classes: TA for Professor H. Pesaran, Economic and Financial Time Series II, Spring 2008, TA for Professor D. Easterlin, Economic History and Development, Spring 2008, TA for Professor M. Raith, Managerial Economics, M.B.A. Class Fall 2005

Undergraduate classes: Head TA Principles of Microeconomics, Fall 2009, Spring 2007, TA Forecasting, Fall 2008, Principles of Macroeconomics, Spring 2005, Fall 2005 and Spring 2006, Principles of Microeconomics, Fall 2004