

Andrew B. Martinez

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RESEARCH AND TEACHING FIELDS

Time Series Econometrics and Forecasting, Applied Macroeconomics, Climate Econometrics

EDUCATION

- 2015–19 *DPhil. (PhD); Economics, August 2019*
UNIVERSITY OF OXFORD, MAGDALEN COLLEGE
- 2013–15 *MPhil.; Economics, July 2015*
UNIVERSITY OF OXFORD, ST. CROSS COLLEGE
- 2008–10 *M.A.; International Trade & Investment Policy, May 2010*
THE GEORGE WASHINGTON UNIVERSITY, ELLIOTT SCHOOL OF INTERNATIONAL AFFAIRS
- 2003–07 *B.A., cum laude; Economics, International Studies, German Language & Literature, May 2007*
GUILFORD COLLEGE

TEACHING EXPERIENCE

- 2022– Adjunct Lecturer, School of Advanced International Studies, Johns Hopkins University
- 2015–19 Teaching Assistant, Department of Economics, University of Oxford UK
- 2018-Sep. Instructor, OxMetrics Training Course, Motability Operations UK
- 2018-Jun. Teaching Assistant, Economic Forecasting Summer School, ISF Boulder
- 2016-Apr. Visiting Lecturer, Department of Economics, Universidad de La Habana CU
- 2016-Mar. Teaching Assistant, Econometrics Spring School, George Washington University US
- 2015-Sep. Teaching Assistant, Econometrics Summer School, Aix-Marseille University FR
- 2005–07 Economics Tutor, Department of Economics, Guilford College US

RESEARCH EXPERIENCE AND OTHER EMPLOYMENT

- 2019– Economist, Office of Macroeconomic Analysis, U.S. Department of the Treasury
- 2018 Summer Associate, Global Investment Research Division, Goldman Sachs International
- 2017 Dissertation Intern, Research Department, Federal Reserve Bank of Cleveland
- 2017 Short Term Expert, Institute for Capacity Development, International Monetary Fund
- 2016 Research Assistant, Professor Sophocles Mavroeidis, University of Oxford
- 2014–15 Research Assistant, Professor Sir David Hendry, University of Oxford
- 2010–13 Research Officer, Independent Evaluation Office, International Monetary Fund
- 2009 Research Assistant, Professor Graciela Kaminsky, The George Washington University
- 2008–10 International Economist, Office of Economics, U.S. International Trade Commission
- 2008 Enterprise Researcher, Research Department, RainKing Software Inc.
- 2007 Summer Research Associate, Maine International Trade Center
- 2006 Political and Economic Affairs Intern, U.S. Consulate Leipzig, U.S. Department of State

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS

- 2018-19 David Walton Distinguished Doctoral Scholarship
- 2017 AEA Summer Economics Fellow
- 2016-19 Oxford Martin School Fellow
- 2015-18 Robertson Foundation Doctoral Scholarship
- 2015 International Institute of Forecasters Student Forecasting Award

PEER REVIEWED PUBLICATIONS

1. "Forecasting the Macroeconomic Effects of Physical Climate Risks" (with Andrew J. Wilson) Accepted In Clements, M. P. and Galvao, A. B., editors, *Research Methods and Applications on Macroeconomic Forecasting*, Chapter 15.
2. "The Historical Role of Energy in UK Inflation and Productivity and Implications for Price Inflation" (with Jennifer L. Castle and David F. Hendry), *Energy Economics*, Vol 126 (October 2023)
3. "A globally consistent local-scale assessment of future tropical cyclone risk" (with Nadia Bloemendaal and others), *Science Advances*, Vol. 8, Issue 17 (2022)
4. "Forecasting: theory and practice" (with Fotios Petropoulos and others), *International Journal of Forecasting*, Vol. 38, Issue 3(2022), pp. 705-871
5. "Smooth Robust Multi-Horizon Forecasts" (with Jennifer L. Castle and David F. Hendry), in A. Chudik, C. Hsiao and A. Timmermann (eds.), *Essays in Honor of M. Hashem Pesaran: Prediction and Macro Modeling*, *Advances in Econometrics*, Vol. 34A (2022), Chapter 7, pp. 143-165
6. "Jointly Modeling Male and Female Labor Participation and Unemployment" (with David H. Bernstein), *Econometrics*, Vol. 9, 4 (2021): 46
7. "Improving Normalized Hurricane Damages", *Nature Sustainability*, Vol. 3, 7 (2020), pp. 517-518
8. "Forecast Accuracy Matters for Hurricane Damage", *Econometrics*, Vol. 8, 2 (2020): 18
9. "Evaluating Government Budget Forecasts" (with Neil R. Ericsson), in D. Williams, T. Calabrese (eds.), *The Palgrave Handbook of Government Budget Forecasting*, Chapter 3 (2019), pp. 37-69, Palgrave Studies in Public Debt, Spending, and Revenue
10. "Evaluating Forecasts, Narratives and Policy using a Test of Invariance" (with Jennifer L. Castle and David F. Hendry), *Econometrics*, Vol. 5, 3 (2017): 39
11. "Evaluating Multi-Step System Forecasts with Relatively Few Forecast-Error Observations" (with David F. Hendry), *International Journal of Forecasting*, Vol. 33, 2 (2017), pp. 359-372
12. "How Good Are U.S. Government Forecasts of the Federal Debt?" *International Journal of Forecasting*, Vol. 31, 2 (2015), pp. 312-324
13. "Overview of U.S.-China Trade in Advanced Technology Products" (with Alexander Hammer and Robert Koopman), *Journal of International Commerce and Economics*, Vol. 3 (2011), pp. 1-16

RESEARCH IN PROGRESS AND WORKING PAPERS

1. "How Do Macroeconomic Expectations React to Extreme Weather Shocks?"
2. "House Prices, Debt Burdens, and Interest Rates" (with William D. Larson)
3. "Labor force participation and unemployment" (with Neil R. Ericsson and Victoria Tribone)
4. "The Reliability of Nominal GDP Expectations Gaps" (with Alexander D. Schibuola and David Beckworth)
5. "Extracting Information from Different Expectations" U.S. Department of the Treasury, Office of Economic Policy Working Paper 2021-01 (Latest draft: February 2022)
6. "Testing for Differences in Hurricane Path Forecast Accuracy" Federal Reserve Bank of Cleveland Working Paper No. 17-17 (Latest draft: January 2022)
7. "The Expectations Gap: An Alternative Measure of Economic Slack" (with Alexander D. Schibuola) Mercatus Center Working Paper (September 2021)
8. "Modeling the Interconnectivity of Non-stationary Polar Ice Sheets" (with Luke P. Jackson, Katarina Juselius, and Felix Pretis) SSRN Working Paper (August 2021)

PERMANENT WORKING PAPERS AND REPORTS

1. “On the Accuracy and Efficiency of IMF Forecasts: A Survey and some Extensions” (with Hans Genberg), *IMF IEO Background Paper*, BP/14/04, February 2014
2. “The IMF-WEO Forecast Process” (with Hans Genberg and Michael Salemi), *IMF IEO Background Paper*, BP/14/03, February 2014
3. “IMF Bilateral Surveillance on International Reserves” (with Angana Banerji), *IMF IEO Background Paper*, BP/12/02, August 2012
4. “CoRe NTMs Database: A Compilation of Reported Non-Tariff Measures” (with Jesse Mora and Jose Signoret), *USITC Office of Economics Working Paper*, December 2009

Languages: *Human:* English (native), German (fluent); *Programming:* EViews, Ox, R, Stata

Memberships: American Statistical Association (2020-present), Climate Econometrics (2015-present), Federal Forecasters Consortium (2019-present), GWU Research Program on Forecasting (2019-present), International Association of Applied Econometrics (2020-present), International Institute of Forecasters (2012-present), Society for Nonlinear and Dynamic Econometrics (2022-present)

Presentations: 2023: SNDE, GWU Brown Bag Seminar on Forecasting, 25th Dynamic Econometrics Conference, Chicago Fed Seminar, 43rd International Symposium on Forecasting (ISF), Joint Statistical Meetings (JSM), 7th Conference on Econometric Models of Climate Change (EMCC), Mizzou Economics Seminar, Conference on Real-time Data Analysis, Methods, and Applications; 2022: Midwest Econometrics Group Conference, 42nd ISF, International Association of Applied Econometrics (IAAE) Annual Conference, IMF Campfire Seminar, Economic Policy Research Seminar; 2021: 15th Computational and Financial Econometrics (CFE) Conference, New Directions for Inflation Forecasting Workshop, GWU Brown Bag Seminar on Forecasting, NBER-NSF Time Series Conference, 24th Dynamic Econometrics Conference, JSM, 5th EMCC Conference, 41st ISF, 23rd Federal Forecasters Conference (FFC), 23rd Dynamic Econometrics Conference; 2020: 2nd Vienna Workshop on Economic Forecasting, 40th ISF, 21st IWH-CIREQ-GW Macroeconometric Workshop, JSM, European Geophysical Union (EGU) Annual Meetings, GWU Brown Bag Seminar on Forecasting; 2019: 22nd Dynamic Econometrics Conference, Statistics Norway Seminar, GWU Brown Bag Seminar on Forecasting; 2018: 2nd Conference on Forecasting at Central Banks, 20th OxMetrics Users Conference, 3rd EMCC Conference, 38th ISF, EGU Annual Meetings, VU Amsterdam Econometrics Seminar, VU Amsterdam Institute for Environmental Studies Seminar; 2017: RES PhD Meetings, 11th International CFE Conference, Oxford Econometrics Seminar, Federal Reserve Bank of Cleveland Brown Bag Seminar, 37th ISF, 6th International Summit on Hurricanes and Climate Change, Oxford Econometrics Seminar; 2016: INET Oxford Research Seminar, EMCC, 18th OxMetrics Users Conference, 36th ISF, 17th OxMetrics Users Conference; 2015: INET Oxford Research Seminar, 16th OxMetrics Users Conference; 2012: 32nd ISF, 11th OxMetrics Users Conference; 2011: Southern Economic Association (SEA) Annual Meetings, FFC 2011, GWU Brown Bag Seminar on Forecasting; 2007: N.C. Undergraduate History Thesis Writers Conference

Referee: *Advances in Econometrics, Annals of Applied Statistics, Bulletin of the American Meteorological Society, Econometrics, Empirical Economics, Energy Journal, Environmetrics, International Journal of Forecasting, International Review of Economics & Finance, Journal of Applied Econometrics, Journal of Applied Meteorology & Climatology, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Forecasting, Journal of Risk & Financial Management, Oxford Bulletin of Economics & Statistics, Quarterly Review of Economics & Finance*

REFERENCES

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Professor Jennifer L. Castle
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