Florens Odendahl

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EMPLOYMENT

2020 - present	*Research Economist*, International and Euro Area Department, Banco de España.
2018 - 2020	*Research Economist,* Monetary Policy Division, Banque de France.

EDUCATION

2014 - 2018	PhD in Economics, Universitat Pompeu Fabra, Spain.
2013 - 2014	Master of Research, Universitat Pompeu Fabra, Spain.
2012 - 2013	MSc in Economics, Barcelona Graduate School of Economics, Spain.
2008 - 2011	BSc in Economics, University of Bonn, Germany.
2010 Fall	Non-degree Exchange, University of Florida, Gainesville, US.

RESEARCH INTERESTS

Applied Macroeconomics, Time Series Econometrics, Forecasting.

PUBLICATIONS

Euro area monetary policy effects. Does the shape of the yield curve matter?, with Maria Sole Pagliari, Adrian Penalver, Barbara Rossi, and Giulia Sestieri, 2024, *Journal of Monetary Economics, 103617*

Evaluating Forecast Performance with State Dependence, with Barbara Rossi and Tatevik Sekhposyan, 2023, *Journal of Econometrics, Volume 237, Issue 2, Part C*

Fed Communication on Financial Stability Concerns and Monetary Policy Decisions: Revelations from Speeches, with Klodiana Istrefi and Giulia Sestieri, *2023, Journal of Banking and Finance, Vol. 151.*

Markov Switching Rationality, with Barbara Rossi and Tatevik Sekhposyan, 2023, *Chang, Y., Lee, S. and Miller, J.I. (Ed.) Essays in Honor of Joon Y. Park: Econometric Methodology in Empirical Applications (Advances in Econometrics, Vol. 45B), Emerald Publishing Limited, Bingley, pp. 35-64.*

Bayesian VAR Forecasts, Survey Information and Structural Change in the Euro Area, with G. Ganics, *International Journal of Forecasting, Volume 37, Issue 2, pages 971-999, June - April 2021.*

WORKING PAPERS

ECB Communication and its Impact on Financial Markets, with Klodiana Istrefi and Giulia Sestieri, CEPR Working Paper DP19242, July 2024.

Density forecast frequency transformation via Copulas, with Matteo Mogliani, 2024.

Data outliers and Bayesian VARs in the Euro Area, with Luis J. Álvarez, Banco de España Working Paper Nr. 2239

Survey-Based Multivariate Density Forecasts, September 2020, permanent working paper.

Work in progress	*Reordering variables in VARs with stochastic volatility: implications for forecasting and structural analysis*, with Greg Ganics, 2022.
POLICY PUBLICATIONS	Asymmetries in the transmission of energy price increases and decreases to underlying inflation in the euro area and Spain, with Pablo Burriel and Susana Párraga Rodríguez, 2023, Economic Bulletin, 2024/Q1 Article 06 What central banks have done to help the economy survive Covid-19, with Adrian Penalver and Urszula Szczerbowicz*, 2020, Banque de France Eco Notepad, no. 157.* Forecasting in an Uncertain Economic Environment*, 2020, BdF Eco Notepad no. 120*.
TEACHING EXPERIENCE	Spring 2023/24 Forecasting & Nowcasting with Text as Data, Barcelona School of Economics Data Science Master. Winter 2019 Forecasting & Predictive Analytics, ESSEC Business School, Data Science Master. Spring 2019 Forecasting & Predictive Analytics, ESSEC Business School, Graduate level.
PRESENTATIONS (*scheduled):	**2024** VII Workshop of the Spanish Macroeconomics Network, Madrid*; EEA, Rotterdam*; ISF, Dijon; 8thIAAE, Thessaloniki; RCEA International Conference on Economics, Econometrics and Finance, London; **2023** Conference on Real-Time Data Analysis, Methods, and Applications, Madrid; MPC meeting, virtual; G4 Conjunctural Meeting, Frankfurt; **2022** ISF, Oxford; IAAE Annual Conference, London; SMYE, Orleans; CEMFI Banking and Finance Seminar, Madrid; **2021** IAAE, Rotterdam; Eurosystem WGF, Frankfurt; Armenian Economic Association Annual Meeting; **2020** Eurosystem Working Group, ECB; Banco de España, Madrid. **2019** PSE Workshop on Macroeconometrics, Paris; Conference on real-time data analysis, methods and applications, Brussels; EEA, Manchester; ISF, Thessaloniki; CEF, Ottawa; EABCN (Poster), Madrid; **2018** CFE, Pisa; 2nd Forecasting at Central Banks Conference, London; Conference on real-time data analysis, methods and applications, Philadelphia; BGSE Summer Forum (Poster), Barcelona; Norges Bank, Oslo; Federal Reserve Board; ECB; Erasmus University Rotterdam; Banque de France; University of Vienna; BlackRock New York; University of Groningen. **Before 2018** BGSE Summer Forum (Poster), Barcelona (2017); Time Series Workshop Zaragoza (2017); Time Series Workshop Zaragoza (2016); BGSE Summer Forum (Poster Session), Barcelona (2016); UPF Internal Econometrics Seminar (2015, 2016, 2017); ECB Internal Research Seminar (2015).
CONFERENCE ORGANIZATION	Conference on Real-Time Data Analysis, Methods, and Applications, hosted by the Banco de España in Madrid.
SUMMER SCHOOLS	2021 CEMFI Summer School: Unstructured Data in Empirical Economics. 2017 BGSE Summer School: Machine Learning in Social Sciences, Barcelona, Spain. 2014 CREI Summer School: Methods for Forecast Evaluation, Barcelona, Spain.
REFEREE SERVICES	Journal of Applied Econometrics, International Journal of Central Banking, Review of Economic Dynamics and Control, International Journal of Forecasting, Empirical Economics, SERIEs, Macroeconomic Dynamics.
LANGUAGES	Matlab, Julia, R, Python; German (native), English (fluent), Spanish (fluent), French (beginner).

Madrid, Spain
June 18, 2024