Florens Odendahl

CONTACT INFORMATION

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EMPLOYMENT

2020 -	*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

Time Series Econometrics, Applied Macroeconomics, Forecasting.

PUBLICATIONS

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

Covid-19 and Bayesian VARs, with Luis J. Álvarez, *March 2021.*

Markov Switching Rationality, with Barbara Rossi and Tatevik Sekhposyan, *January 2021, submitted.*

Fed Communication on Financial Stability Concerns and Monetary Policy Decisions: Revelations from Speeches, with Klodiana Istrefi and Giulia Sestieri, *November 2020, Banco de España Working Paper No. 2110.*

Survey-Based Multivariate Density Forecasts, *September 2020, R&R.*

Comparing Forecast Performance with State Dependence, with Barbara Rossi and Tatevik Sekhposyan, *June 2020, R&R.*

POLICY PUBLICATIONS

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, Banque de France Eco Notepad no. 120*.

TEACHING EXPERIENCE	Winter 2019	Forecasting & Predictive Analytics, ESSEC Business School, Data Science Master.
	Spring 2019	Forecasting & Predictive Analytics, ESSEC Business School, Graduate level.

PRESENTATIONS (*presented by co-author):

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; IAAE, Cyprus*; ISF, Thessaloniki; CEF, Ottawa; EABCN (Poster), Madrid; Big Data and Economic Forecasting, Ispra*.

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).

SUMMER SCHOOLS	2017	BGSE Summer School: Machine Learning in Social Sciences, Barcelona, Spain.
	2014	CREI Summer School: Methods for Forecast Evaluation, Barcelona, Spain.

AWARDS	2013	Severo Ochoa PhD Track Fellowship.
	2012	Tuition waiver, Barcelona GSE.

REFEREE SERVICES: Journal of Applied Econometrics, International Journal of Central Banking, Empirical Economics, SERIEs, Review of Economic Dynamics and Control.

PROGRAMMING: Matlab, Julia, R, Python, Stata.

LANGUAGES: German (native), English (fluent), Spanish (fluent), French (beginner).

March 29, 2021
Madrid, Spain.