Florens Odendahl

CONTACT INFORMATION	**Email:** florens.odendahl@bde.es; **Web:** https://sites.google.com/site/florensodendahl/

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

Time Series Econometrics, Forecasting, Applied Macroeconomics.

PUBLICATIONS

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, *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.*

Evaluating Forecast Performance with State Dependence, with Barbara Rossi and Tatevik Sekhposyan, 2022, *Journal of Econometrics.*

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

Data outliers and Bayesian VARs in the Euro Area, with Luis J. Álvarez, *R&R Empirical Economics.*

Density forecast frequency transformation via Copulas, with Matteo Mogliani, 2023.

ECB Communication and its Impact on Financial Markets, with Klodiana Istrefi and Giulia Sestieri, 2023.

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

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	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 (*presented by co-author, **scheduled):

2023

12th ECB Conference on Forecasting Techniques, Frankfurt*; AFSE Annual Congress, Paris*; CFE, Berlin*;

2022

ISF, Oxford**; IAAE Annual Conference, London**; SMYE, Orleans; CEMFI Banking and Finance Seminar, Madrid; Theories and Methods in Macro conference in 2022, London*;

2021

10th Bundesbank Term Structure Workshop, Frankfurt*; Virtual Applied Time Series Econometrics Workshop, St. Louis Fed*; Conference on real-time data analysis, methods and applications, Paris*; IIF-MacroFor*; 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; 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	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.

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

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.

PROGRAMMING — Matlab, Julia, R, Python.

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

Madrid, Spain
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