

Callum Jones

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Education

New York University, New York PhD in Economics	<i>August 2011 - May 2017</i>
University of Technology, Sydney Graduate Certificate in Mathematics	<i>June 2010 - June 2011</i>
University of Western Australia Bachelor of Economics (Hons) Graduate Certificate in IT	<i>January 2006 - July 2009</i>

Employment

Federal Reserve Board Monetary Studies, Monetary Affairs Department	<i>October 2020 - present</i>
International Monetary Fund Research Department / Western Hemisphere Department	<i>September 2017 - September 2020</i>
Reserve Bank of Australia Research Department	<i>July 2009 - July 2011</i>

Working Papers

A Structural Measure of the Shadow Federal Funds Rate
with Mariano Kulish and James Morley

Credit Cycles, Fiscal Policy, and Global Imbalances
with Pau Rabanal

Priors and the Slope of the Phillips Curve
with Mariano Kulish and Juan Pablo Nicolini

Is There a Stable Relationship between Unemployment and Future Inflation?
with Terry Fitzgerald, Mariano Kulish and Juan Pablo Nicolini

Unanticipated Shocks and Forward Guidance at the Zero Lower Bound

Published and Accepted Papers

Household Leverage and the Recession
with Virgiliu Midrigan and Thomas Philippon
Econometrica, Conditionally Accepted

Aging, Secular Stagnation and the Business Cycle
Review of Economics and Statistics, Accepted

Entry Costs and Aggregate Dynamics
with Germán Gutiérrez and Thomas Philippon
Journal of Monetary Economics, Forthcoming

International Spillovers of Forward Guidance Shocks

with Mariano Kulish and Daniel Rees

Journal of Applied Econometrics, Forthcoming

Optimal Mitigation Policies in a Pandemic: Social Distancing and Working from Home

with Thomas Philippon and Venky Venkateswaran

Review of Financial Studies, Forthcoming

A Graphical Representation of an Estimated DSGE Model, with Mariano Kulish

Applied Economics, 2016

Long-Term Interest Rates, Risk Premia and Unconventional Monetary Policy, with Mariano Kulish.

Journal of Economic Dynamics and Control, 2013

Detection of Anticipated Structural Changes in a Rational Expectations Environment, with Luis Uzeda.

Applied Economics Letters, 2013

Time-varying Term Premia and the Expectations Hypothesis in Australia, with Richard Finlay

Applied Economics Letters, 2011

Return to Wine: A Comparison of the Hedonic, Repeat-Sales and Hybrid Approaches, with James Fogarty.

Australian Economic Papers, 2011

House Price Measurement: The Hybrid Hedonic Repeat-Sales Method

The Economic Record, 2010

Presentations

2021: VAMS, Banque de France, NBER Summer Institute, SED, FRB. *2020*: FRB, Econometric Society World Congress, Georgetown University, Norges Bank CBMMW. *2019*: University of Sydney, IMF, JHU (SAIS), NBER Summer Institute. *2018*: IMF, Macro Modeling Computational Network Stanford, SED Mexico City, European Central Bank, NBER Summer Institute. *2017*: Cornell, UCLA, Cambridge University, UIUC, UNC Chapel Hill, IMF, Federal Reserve Bank of Richmond. *2016*: Federal Reserve Bank of St Louis, SED Toulouse, World Bank, Haverford College, NYU. *2015*: Econometric Society World Congress, Montreal. *2014*: UWA, UNSW, Reserve Bank of Australia. *2013*: 9th Annual Conference on Economic Growth and Development, New Delhi.

Other Papers and Contributions

The Rise of Corporate Market Power and its Macroeconomic Effects

World Economic Outlook, April 2019

The Revised External Balance Assessment (EBA) Methodology: 2018 Update

International Monetary Fund Working Paper, 2019

External Sector Report

International Monetary Fund, July 2018

Inflation in an Era of Relative Price Shocks, with Renee Fry and Christopher Kent

Reserve Bank of Australia Conference Volume, 2010

Other

JA Wood Memorial Prize, University of Western Australia

Citizenship: Australia, United Kingdom.