

Tony Chernis

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Canada

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PROFESSIONAL EXPERIENCE

Assistant Direct, Financial Stability and Research Department, Bermuda Monetary Authority — June 2025 -- Present

Principal Economist, Surveys and Economic Intelligence Division, Bank of Canada — October 2022 – June 2025

Technical Expert, International Monetary Fund – 2021/23

Senior Economist, Regional Analysis Division, Bank of Canada — January 2018 - Present

Economist, Real Economic Activity Division, Bank of Canada — July 2014 – January 2018

Research Assistant, Model Development, Bank of Canada — April 2014 – July 2014

Research Assistant, Simon Fraser University — July 2012- March 2014

EDUCATION

University of Strathclyde, Glasgow — PhD in Economics, 2025

Simon Fraser University, Burnaby — Masters of Arts in Economics, 2013

Simon Fraser University, Burnaby — Bachelors of Arts in Economics (Honors), 2012

RESEARCH FIELDS

Bayesian Econometrics, Forecasting, Applied Time Series Econometrics

PUBLICATIONS

A Bayesian Gaussian Process Dynamic Factor Model – arXiv 2025 - <https://arxiv.org/abs/2509.04928> - with Niko Hauzenberger, Haroon Mumtaz, and Michael Pfarrhofer

Decision Synthesis in Monetary Policy – arXiv 2024 – <https://arxiv.org/abs/2406.03321> - with Gary Koop and Mike West

Predictive density combination using Bayesian machine learning – International Economic Review – 2025 – with Niko Hauzenberger, Florian Huber, Gary Koop, and James Mitchell

Combining Large Numbers of Density Predictions with Bayesian Predictive Synthesis – Studies in Nonlinear Dynamics & Econometrics 2024

Nowcasting Canadian GDP with Density Combinations - Bank of Canada Staff Discussion Paper 2022-12 - with Taylor Webley

Reassessing the dependence between economic growth and financial conditions since 1973- Journal of Applied Econometrics 2022 - with Shaun Vahey and Patrick Coe

Nowcasting Canadian Economic Activity in an Uncertain Environment - Bank of Canada Staff Discussion Paper 2018-9 - with Rodrigo Sekkel

A Three-Frequency Dynamic Factor Model for Nowcasting Canadian Provincial GDP Growth – International Journal of Forecasting 2020 with Calista Cheung and Gabriella Velasco

A Dynamic Factor Model for Nowcasting Canadian GDP Growth - Empirical Economics 2017-04 with Rodrigo Sekkel

Global Real Activity for Canadian Exports: GRACE - Bank of Canada Staff Discussion Paper 2017-02 with André Binette, and Daniel de Munnik

SEMINARS AND CONFERENCES

2024 International Society for Bayesian Analysis World Meeting, 2024, Venice, IT

European Seminar on Bayesian Econometrics, 2023, Glasgow, UK

16th International Conference on Computational and Financial Econometrics, 2022, London, UK

Annual Workshop on Financial Econometrics, 2022, Orebro, Sweden

Conference on Real-time Data Analysis, Methods, and Applications, 2022, Cleveland, USA

Central Bank Business Survey Conference, 2022, Ottawa, Canada

Society for Economic Measurement Conference, 2022, Calgary, Canada

ESCOE Conference on Economic Measurement, 2022, Glasgow, UK

Joint Statistical Meetings, 2020, Virtual Meetings

Forecasting at Central Banks Conference, 2019, Ottawa, Canada

Society for Economic Measurement Conference, 2018, Xiamen, China

Toronto Association of Business Economists, 2017, Toronto, Canada

Canadian Economic Association Annual Conference, 2017, Antigonish, Canada

International Conference on Computation and Financial Econometrics, 2016, Seville, Spain

Canadian Economic Association Annual Conference, 2016, Ottawa, Canada

Statistics Canada, 2015, Ottawa, Canada

PROFESSIONAL SERVICES

REFEREEING

Economic Journal, International Journal of Forecasting, Oxford Bulletin of Economics and Statistics, Journal of Forecasting, Canadian Journal of Economics, Economic Modelling, Journal of Business Cycle Research, Journal of Applied Econometrics

CONFERENCE ORGANIZATION

Co-organizer, Conference on Real-Time Data Analysis, Methods, and Applications 2024
Scientific Committee, ESCOE Conference on Economic Measurement 2023

SKILLS

Statistical Methods and Data Analysis:

- Broad knowledge of econometrics and statistics
- Expert in short-term forecasting or nowcasting
- Highly skilled in Eviews, R, and MATLAB statistical software packages
- Familiar with a variety of scripting languages (Python, SQL, Bash)
- Proficient with Microsoft Office software: Word, PowerPoint, and Excel