Tony Chernis

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PROFESSIONAL EXPERIENCE

Principal Economist, Surveys and Economic Intelligence Division, Bank of Canada — October 2022 – Present
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 Candidate, Expected Completion 2024/25
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, Empirical Macroeconomics, Forecasting, Applied Time Series Econometrics

PUBLICATIONS

Combining Large Numbers of Density Predictions with Bayesian Predictive Synthesis – Studies in Nonlinear Dynamics & Econometrics (2023)

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

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) - with Rodrigo Sekkel

POLICY PAPERS

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

Disaggregating Household Sensitivity to Monetary Policy by Expenditure Category Bank of Canada Staff Analytical Note (2018) - with Corinne Luu

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

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

WORKING PAPERS

Decision Synthesis in Monetary Policy - Bank of Canada Staff Working Paper (2024) with Gary Koop, Emily Tallman, and Mike West

Predictive Density Combination Using a Tree-Based Synthesis Function - Bank of Canada Staff Working Paper (2023) with Niko Hauzenberger, Florian Huber, Gary Koop and James Mitchell. Revise and Resubmit

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, Ottawa, 2024
Scientific Committee, ESCOE Conference on Economic Measurement, 2023