Teja Konduri

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Education

University of Notre Dame, Ph.D. Economics	*2019-2024*
University of Notre Dame, M.A. Economics	*2019-2023*
Indian Statistical Institute, M.S. Quantitative Economics	*2015-2017*
Birla Institute of Technology and Science - Pilani, B.E. (Hons.) Computer Science	*2010-2014*

Research Interests

Empirical Macroeconomics, Energy Economics, Applied Time Series Econometrics, Applied Machine Learning

Job Market Paper

Forecasting Macroeconomic Variables: A Systematic Comparison of Machine Learning Methods (w/ Qian Li)

Abstract: This paper evaluates the performance of an extensive set of machine learning algorithms in forecasting macroeconomic variables relative to baseline econometric models. We conduct a pseudo-out-of-sample forecast for fifteen real, nominal, and financial variables. The findings can be summarized in three points. First, machine learning models perform better than the benchmark model in forecasting real variables but worse than the baseline models in forecasting nominal variables (price indices) and financial variables. Second, machine learning models forecast better than benchmark models during periods of high volatility, like recessions and the COVID-19 pandemic. Third, models that employ dimension reduction frequently appear in the top five most accurate models in forecasting real variables, especially at longer horizons.

Working Papers

The Role of Oil Price Shocks in Shaping Unemployment Dynamics

Firms of a Feather Merge Together: Caste Proximity and M&A Outcomes (w/ Manaswini Bhalla, Manisha Goel, and Michelle Zemel)

Work In Progress

Revisiting the Response of Monetary Policy to Oil Supply Shocks

Research and Teaching Experience

University of Notre Dame
    Teaching Assistant - Principles of Microeconomics   *Spring 2024, Fall 2020, Fall 2019*
    Tutorial Instructor - Statistics for Economics   *Spring 2023*
    Teaching Assistant - Principles of Macroeconomics   *Fall 2022, Spring 2021, Fall 2021*
    Research Assistant to Ethan Lieber   *Spring 2020*
Indian Institute of Management, Bangalore
    Research Associate to Manaswini Bhalla   *May 2018-July 2019*
    Consultant to Souvik Datta   *August-December 2016*
    Research Assistant to Manaswini Bhalla   *May 2016-April 2018*

Other Experience

Economics Intern, Amazon.com   *Bellevue, WA: June-October 2023*
Trainee Market Analyst, Futures First   *Hyderabad, India: July 2014-January 2015*

Presentations

Annual Conference on Economic Growth and Development   *New Delhi, India: December 2018*

Skills

Languages: Enlish (bilingual), Hindi (fluent), Telugu (native)
Software: LaTeX, R, Stata, Python, Julia, Matlab

References

Christiane Baumeister (chair)
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Citizenship: India