Marko Mlikota

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Current Positions

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2024 -	Project Supervisor, BCC Programme (Bilateral Assistance and Capacity Building for Central Banks)
2023 -	Assistant Professor, Geneva Graduate Institute (IHEID)
Past Positions	
2022	Consultant, International Policy Analysis Division, European Central Bank
2021	Ph.D. Trainee, International Policy Analysis Division, European Central Bank
2020 - 2022	Research Assistant for F. Schorfheide, University of Pennsylvania
2017	Summer Intern, FX Reserves Division, National Bank of Serbia
2017 - 2018	Research Assistant for G. Cozzi, C. Gottlieb & C. Felfe, University of St.Gallen
Education	
2018 - 2023	Ph.D. Economics, University of Pennsylvania
2018 - 2021	M.A. Economics, University of Pennsylvania
2016 - 2018	M.A. Quantitative Economics & Finance, University of St.Gallen
2016	Exchange Semester, Institut d'Etudes Politiques (Sciences Po) Paris

Work In Progress

2013 - 2016

• "Modeling Product-Level Inflation Dynamics Along Supply Chains," with X. Zhang (Riksbank)

B.A. Economics, University of St.Gallen

- "Origins and Nature of Parameter Instability in Vector Autoregressions," with P. Amir-Ahmadi (Amazon) & D. Stevanović (Université du Québec à Montréal)
- "Sequential ABCs to Estimate Nonlinear DSGEs," with S. Scheidegger (University of Lausanne) & F. Schorfheide (University of Pennsylvania)

Working Papers

- "How Does a Dominant Currency Replace Another? Evidence from European Trade", with A. Mehl
 & I. van Robays (European Central Bank)
- o "Cross-Sectional Dynamics Under Network Structure: Theory and Macroeconomic Applications"

JOURNAL PUBLICATIONS

- o Mlikota, M., Schorfheide, F. (2024). Sequential Monte Carlo with Model Tempering, Studies in Nonlinear Dynamics & Econometrics, 28(2), 249-269
- Aruoba, S.B., Mlikota, M., Schorfheide, F., Villalvazo, S. (2022). SVARs with Occasionally-Binding Constraints, Journal of Econometrics, 231(2), 477-499

OTHER PUBLICATIONS

- Mlikota, M. (2018). Wie die IT-Revolution die Lohnschere spreizte. In C. Keuschnigg (Eds.), Inklusives Wachstum und wirtschaftliche Sicherheit (pp. 133-136). Springer Gabler, Wiesbaden.
- Mlikota, M. (2017, 3 October). Technischer Fortschritt erhöht die Lohnungleichheit. Handelszeitung, Zürich.

Seminar- & Conference-Presentations

2024	AEA Annual Meeting, San Antonio \bullet U Cyprus \bullet SSES Annual Congress, U Lucerne \bullet ESOBE, U Örebrö \bullet NBER-NSF Time Series Conference, U Penn
2023	Geneva Graduate Institute (IHEID) • SNDE Annual Symposium, U Central Florida • U Penn, Econometrics Seminar • Federal Reserve Bank of Philadelphia • ICEEE, U Cagliari • ES North American Summer Meeting, U.C.L.A. • ECB Forum on Central Banking, Sintra, Portugal • 28th Int. Panel Data Conference, U Amsterdam • NBER Summer Institute, "Forecasting & Empirical Methods" session • ES European Summer Meeting, Barcelona • Riksbank • EC^2 Conference, U Manchester
2022	CEPREMAP RIEF Doctoral Meeting in Int. Trade and Finance, Sciences Po Paris • ECB-IPA Seminar • Barcelona Summer Forum, "Advances in Econometrics" session • AEEFI Conference on Int. Economics, U Malaga • IAAE Annual Conference, King's College London • 7th Lindau Meeting on Economic Sciences • ESOBE, U Salzburg • U Penn, Econometrics Lunch Seminar • Swiss Economists Abroad End-of-Year Conference, U Basel
2021	U Penn, Econometrics Lunch Seminar
Abbreviations:	AEA: American Economic Association. ES: Econometric Society. ESOBE: European Seminar on Bayesian Econometrics. IAAE: International Association of Applied Econometrics. ICEEE: Italian Congress of Econometrics and Empirical Economics. IPA: International Policy Analysis Division. NBER: National Bureau of Economic Research. NSF: National Science Foundation. SNDE: Society for Nonlinear Dynamics & Econometrics. SSES: Swiss Society for Economics and Statistics.

TEACHING EXPERIENCE

Geneva Graduate Institute

Advanced Quantitative Methods (Interdisciplinary Master, elective course) Spring '25 -

Fall '24 Econometrics I (Master, core course) Spring '24 -Econometrics II (Master, core course)

Fall '23 -Topics in Econometrics (Ph.D./Master, elective course)

University of Pennsylvania (Teaching Assistance)

May '23 PIER Workshop on Quant. Tools for Macro Policy Analysis, TA for Frank Schorfheide

Spring '20 - '23 Time Series & Panel Data Econometrics (graduate), TA for Francis X. Diebold,

Wayne Gao & Frank Schorfheide

Fall '19 Econometric Data Science (undergraduate), TA for Francis X. Diebold

(Competitive) Grants

2024	Project Grant 10.003.235 ("Econometric Analysis of Dynamic Network Effects"),
	Swiss National Science Foundation (409'296 CHF)

Seed Money Grant, Geneva Graduate Institute (6'653 CHF) 2023

Awards & Fellowships

2023	Finalist, Young Economist Award, European Central Bank
2023	Richard T. Baillie Award in Time Series Modeling, SNDE Symposium
2019	Best Performance in Econometrics Preliminary Exam, University of Pennsylvania
2019	Best Master Thesis in Economics, University of St.Gallen
2018	Best Master's Degree in Quantitative Economics & Finance, University of St.Gallen
2018	University Fellowship, University of Pennsylvania
OTHER	

Languages: Serbian/Croatian, German (native), English, Russian, French (fluent)

IT-Skills: Latex, Julia, R, Matlab (proficient), Stata (advanced)