Curriculum Vitae

Kyle Jurado

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Contact information

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Research interests

Macroeconomics, time series, information theory

Education

Ph.D. in Economics, Columbia University, 2015
  Dissertation: "Essays in Macroeconomics and Finance"
  Advisor: Ricardo Reis

M.Phil. in Economics, Columbia University, 2012
M.A. in Economics, Columbia University, 2011
B.A. in Economics (summa cum laude), Columbia University, 2009

Publications

1. "Rational Inattention in the Frequency Domain," Journal of Economic Theory, forthcoming, 2023

2. "Recoverability and Expectations-Driven Fluctuations," with Ryan Chahrour, Review of Economic Studies, 89(1):214-239, 2022

3. “Optimal Foresight,” with Ryan Chahrour, Journal of Monetary Economics, 118:245-259, 2021

4. “News or Noise? The Missing Link,” with Ryan Chahrour, American Economic Review, 108(7): 1702-1736, 2018

5. “Measuring Uncertainty,” with Sydney C. Ludvigson and Serena Ng, American Economic Review, 105(3): 1177-1216, 2015

Work in progress

6. “Revisiting the Forecasts of Others,” with Ryan Chahrour

Collaborators

Sydney C. Ludvigson, New York University
Serena Ng, Columbia University
Ryan Chahrour, Boston College

Teaching

Intermediate Macroeconomics, undergraduate, Spring: 2019, 2022
Macroeconomic Analysis II, 1st year Ph.D., Spring: 2022, 2023
Topics in Monetary Economics, 2nd year Ph.D., Fall 2015, Spring: 2017, 2019, 2020
Asset Prices and the Macroeconomy, 2nd year Ph.D., Fall 2015, Spring: 2017, 2019, 2020

Service

Co-organizer, Duke Macro Seminar, Fall 2019, Spring: 2020, 2023
Co-organizer, Duke Macroeconomics Jamboree, 2018
Program committee, International Association for Applied Econometrics, 2019, 2020, 2021
Program committee, Society for Economic Dynamics Annual Meeting, 2017
Session organizer, Southern Economic Association Annual Meeting, 2018
Duke Ph.D. admissions screening, 2016, 2017
Rapporteur, NBER Annual Conference on Macroeconomics, 2012, 2013

Referee: American Economic Journal: Macroeconomics, American Economic Review, Econometrica, Economic Inquiry, Economic Journal, Economics Letters, Empirical Economics, European Economic Review, Financial Review, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business Economics and Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Empirical Finance, Journal of Finance, Journal of International Economics, Journal of Monetary Economics, Journal of Money, Credit, and Banking, Journal of Monetary Economics, Journal of Political Economy, Journal of the European Economic Association, Macroeconomic Dynamics, North American Journal of Economics and Finance, Proceedings of the National Academy of Sciences, Quarterly Journal of Economics, Review of Economic Dynamics, Review of Economics and Statistics, Review of Economic Studies, Review of Finance, Review of International Economics

Fellowships, grants, and awards

Pinetops Foundation Grant, Spring: 2021, 2023
National Science Foundation Graduate Research Fellowship, 2010-2013
Albert Asher Green Memorial Prize, Columbia University, 2009
Sanford S. Parker Prize in Economics, Columbia University, 2009

Discussions

"Using Arbitrary Precision Arithmetic to Sharpen Identification Analysis for DSGE Models," by Zhongjun Qu and Denis Tkachenko, Southern Economic Association Annual Meeting, November 2018

"Uncertainty and Financial Stability: a VAR Analysis," by Dario Caldara, Chiara Scotti, and Molin Zhong, NBER 15th Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models, October 2018

"Noisy Monetary Policy," by Tatjana Dahlhaus and Luca Gambetti, Bank of Canada Conference on Central Bank Communication, September 2018

"Uncertainty shocks as second-moment news shocks," by David Berger, Ian Dew-Becker, and Stefano Giglio, Federal Reserve Bank of San Francisco Conference on

Advances in Financial Research, October 2017

"TFP, News, and 'Sentiments:' The International Transmission of Business Cycles," by Andrei A. Levchenko and Nitya Pandalai-Nayar, Fordham Second Macroeconomics/International Finance Workshop, April 2017

Presentations

2022: Barcelona GSE Summer Forum Workshop on Expectations in Dynamic Macroeconomic Models, Federal Reserve Bank of Richmond, Federal Reserve Bank of St. Louis Advances in Research Conference, IAAE Annual Conference, Purdue University, University of Florida, William and Mary, Zhejiang University Academy of Financial Research International Conference of Economics and Finance

2019: Cornell University, Federal Reserve Bank of Dallas, Indiana University, Princeton University

2018: Barcelona GSE Summer Forum Workshop on Time Series Analysis in Macro and Finance, University of Birmingham Conference on Expectations in Dynamic Macroeconomic Models, Bank of France, Federal Reserve Bank of Chicago, Columbia University, Econometric Society Summer Meeting, Federal Reserve Bank of New York Conference on Developments in Empirical Macroeconomics, Southern Economic Association Annual Meeting, Society for Economic Dynamics Annual Meeting, University of Virginia

2017: Yale Cowles Summer Conference in Macroeconomics, Econometric Society Summer Meeting, Midwest Macro Summer Meeting, HEC Lausanne/Swiss National Science Foundation Conference on New Advances on Informational Frictions in Business Cycles, Society for Economic Dynamics Annual Meeting, Federal Reserve Bank of St. Louis Conference on Expectations in Dynamic Macroeconomic Models

2016: University of Maryland, Wharton, Society for Economic Dynamics Annual Meeting