Martín Almuzara

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Updated: February 2025

Employment

- Research Economist, Federal Reserve Bank of New York — Since 2020
- Visiting Research Scholar and Lecturer, Princeton University — Fall 2024
- Adjunct Assistant Professor of Economics, Columbia University — Fall 2023

Education

- PhD in Economics, CEMFI (cum laude) — 2016–2020
- Visiting Student Research Collaborator, Princeton University — Spring 2018
- Master in Economics and Finance, CEMFI (honor diploma) — 2014–2016
- Bachelor in Economics, Universidad Nacional de Córdoba (honor diploma) — 2009–2013

Research Papers

Working Papers

- Nonlinear Micro Income Processes with Macro Shocks (with Manuel Arellano, Richard Blundell, and Stéphane Bonhomme)
- Micro Responses to Macro Shocks (with Víctor Sancibrián)
- Heterogeneity in Transitory Income Risk
- Low-Frequency Long-Run Restrictions

Peer-Reviewed Publications

- Almuzara, M., R. Audoly, and D. Melcangi: "A Measure of Trend Wage Inflation." *Journal of Applied Econometrics*, accepted.
- Almuzara, M., D. Amengual, G. Fiorentini, and E. Sentana (2024): "GDP Solera: The Ideal Vintage Mix." *Journal of Business and Economics Statistics*, 42, 984-997.
- Almuzara, M., G. Fiorentini, and E. Sentana (2023): "Aggregate Output Measurements: A Common Trend Approach." *Essays in Honor of Joon Y. Park: Econometric Methodology in Empirical Applications, Advances in Econometrics, 45B, 3-33* (*eds. Y. Chang, S. Lee and J. I. Miller*), 3-33.
- Almuzara, M., D. Amengual, and E. Sentana (2019): "Normality Tests for Latent Variables." *Quantitative Economics*, 10, 981-1017.

Invited Talks and Conferences

- CEME Young Econometricians Conference (Duke), Greater New York Metro Area Econometrics Colloquium (Rochester), Princeton, CUNY, Philadelphia Fed — 2024–2025
- Georgetown, Greater New York Metro Area Econometrics Colloquium (Brown), BU, UPenn, NBER Summer Institute (Forecasting and empirical methods) — 2023–2024
- Econometric Society North American Summer Meeting (Miami), CEME Young Econometricians Conference (Duke) — 2022–2023
- Princeton, NYU, Conference in Honor of Manuel Arellano (Banco de España) — 2021–2022
- Gary Chamberlain Econometrics Seminar (online), Banco Central de Chile, UCL — 2020–2021
- Time Series Conference (Zaragoza), Simposio de la Asociación Española de Economía (Barcelona, Alicante, Madrid), Econometric Society European Summer Meeting (Manchester, Cologne), Econometric Society European Winter Meeting (Rotterdam), CERGE-EI, RHUL, QMUL, Sciences Po, Essex, Cambridge, KU-Leuven, UPF, Pittsburgh, New York Fed, Columbia — 2017–2020

Teaching Experience

- Advanced Econometrics: Time Series Models (graduate, Princeton).
- Macroeconometrics (graduate, Columbia).
- Econometrics, Time Series Econometrics, Microeconometrics (graduate, CEMFI).

Awards

- Santander Research Chair at CEMFI — 2016–2020
- Luis Ángel Rojo Award at CEMFI — 2016
- University and School of Economic Sciences Awards at Universidad Nacional de Córdoba — 2013

Personal Information

- Nationality: Argentina (U.S. Permanent Resident).