

Samad Sarferaz

Affiliation ETH Zurich
 Chair of Applied Macroeconomics and
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Personal Information

Date of Birth May 26th, 1979

Citizenchip German

Fields of Interest

Applied Bayesian Econometrics, Empirical Macroeconomics, Quantitative Economic History, Demography

Education

05/2005–07/2009 Humboldt University of Berlin, Ph.D. in Economics (Dr. rer. pol.)
 Dissertation Adviser: Prof. Dr. Albrecht Ritschl
 Title of Dissertation: “Essays on Business Cycle Analysis and Demography”

08/2008–08/2008 London School of Economics
 Visiting Associate

03/2008–07/2008 European University Institute, Florence
 Visiting Associate

11/2007–12/2007 University of Zurich
 Visiting Associate

10/2000–04/2005 Humboldt-University of Berlin
 Diplom Volkswirt (comparable to MSc in Economics)

Work Experience

11/2009–present ETH Zurich
 Postdoc Research Associate

08/2008–10/2009 University of Zurich
 Visiting Researcher

04/2007–04/2007 European Central Bank
 Consultancy in Monetary Policy Research Division, Economics Department

05/2005–08/2008 Humboldt-University of Berlin
 Research Associate at Collaborative Research Center 649
 Project area C5: Aggregate Economic Risk in the Long Run

Publications

2009 “Tracking Down Germany’s Pre-World War I Business Cycle: A Dynamic Factor Model for 1820-1913” (with Martin Uebele), *Explorations in Economic History*, 2009, 46(3), pp. 368–387

Working Papers

2010 “Malthus Was Right: New Evidence from a Time-Varying Vector Autoregression” (with Alexander Rathke), IEW Working Paper No. 477

- 2008 “Crisis? What Crisis? Currency vs. Banking in the Financial Crisis of 1931” (with Albrecht Ritschl), CEPR Discussion Paper No. DP 7610
- 2009 “Dynamic Index Models for Large Cross Sections: A Bayesian Perspective”, *mimeo*
- 2008 “The U.S. Business Cycle, 1867-1995: A Dynamic Factor Approach” (with Albrecht Ritschl and Martin Uebele), CEPR Discussion Paper No. DP 7069
- 2008 “The Influence of the Business Cycle on Mortality” (with Wolfgang Reichmuth), SFB 649 Discussion Paper No. 2008-059
- 2008 “Modeling and Forecasting Age-Specific Mortality: A Bayesian Approach” (with Wolfgang Reichmuth), SFB 649 Discussion Paper No. 2008-052a

Work in Progress

- 2011 “Updating Inflation Expectations” (with Michael J. Lamla)
- 2011 “Identification of Financial Factors in Economic Fluctuations” (with Francesco Furlanetto and Francesco Ravazzolo)
- 2009 “Output and Consumption in the Global Business Cycle, 1870-2006: A Dynamic Factor Approach” (with Albrecht Ritschl and Martin Uebele)
- 2009 “A Dynamic Factor Model of the Euro-Area Countries” (with Pooyan Amir Ahmadi and Bartosz Maćkowiak)

Teaching Experience

- Summer 2010 *Fifth Summer School of the GLOBALEURONET*, Lecturer, Universidad Carlos III Madrid
- Spring 2010 *Intermediate Macroeconomics*, Lecturer, ETH Zurich
- Spring 2009 *Seminar in Quantitative Economic History*, Teaching Assistant, University of Zurich
- Winter 2007 *Seminar in Quantitative Economic History*, Humboldt-University of Berlin
- Spring 2006, 2007 *Quantitative Economic History II*, Teaching Assistant, Humboldt-University of Berlin

Fellowships and Awards

- 2010 Isaac Kerstenetzky Best Paper Award, CIRET Conference 2010
- 2008 Marie-Curie Fellowship for Academic Exchange
- 2007 European Science Foundation Exchange Grant
- 2006 New Researcher Prize, Economic History Society Conference 2006

Conference and Seminar Presentations

- 2011 American Economic Association Annual Meeting (Denver, USA)
- 2010 European Economic Association Annual Meeting (Glasgow, UK)
- 2009 Workshop in Economic History (Humboldt University of Berlin); European Economic Association Annual Meeting (Barcelona, Spain); Research Seminar (University of Münster)
- 2008 Workshop on Sovereign and Public Debt and Default (University of Warwick, UK)
- 2007 European Economic Association Annual Meeting (Budapest, Hungary); The Seventh Conference of the European Historical Economics Society (Lund, Sweden); Econometrics Seminar (University of Zurich)
- 2006 Gold Standard Conference (Zurich, Switzerland); European Economic Association Annual Meeting (Vienna, Austria); International Conference on German Cliometrics (Tuebingen, Germany)
- 2005 The Berlin Colloquium (Berlin, Germany)

Languages German and Farsi (mother tongue), English (fluent), Italian and French (basic)