

Contact Information

Department of Economics, University of Alberta, 8-14 HM Tory, Edmonton, AB T6G 2H4, Canada
Web: <http://www.ualberta.ca/~sfossati/>
Email: sfossati@ualberta.ca
Phone: +1 (780) 492-3127

Fields of Concentration

Time Series Econometrics, Forecasting, Empirical Macroeconomics

Appointments

2017- Associate Professor, Department of Economics, University of Alberta
2010-17 Assistant Professor, Department of Economics, University of Alberta

Education

Ph.D. Economics, University of Washington, 2010.
- Dissertation Title: "Unit Root Tests, Structural Change, and Stationary Covariates"
- Committee: Eric Zivot (Chair), Charles Nelson, Chang-Jin Kim, and Richard Startz
M.A. Economics, University of Washington, 2006.
Licenciado en Economía, Universidad de la República (Uruguay), 2003.

Refereed Publications

1. "First to \$15: Alberta's Minimum Wage Policy on Employment by Wages, Ages, and Places"
w/ J. Marchand
ILR Review, Vol. 77(1), 2024, 119–142.
2. "Stay at home if you can: COVID-19 stay-at-home guidelines and local crime"
w/ C. Díaz and N. Trajtenberg
Journal of Empirical Legal Studies, Vol. 19(4), 2022, 1067–1113.
3. "Output Growth and Structural Reform in Latin America: Have Business Cycles Changed?"
Contemporary Economic Policy, Vol. 35(1), 2017, 62–75.
4. "Dating US Business Cycles with Macro Factors"
Studies in Nonlinear Dynamics & Econometrics, Vol. 20(5), 2016, 529–547.
5. "Forecasting US Recessions with Macro Factors"
Applied Economics, Vol. 47, 2015, 5726–5738.
6. "Unit Root Testing with Stationary Covariates and a Structural Break in the Trend Function"
Journal of Time Series Analysis, Vol. 34(3), 2013, 368–384.
7. "Covariate Unit Root Tests with Good Size and Power"
Computational Statistics & Data Analysis, Vol. 56(11), 2012, 3070–3079.

Refereed Publications (continued)

8. "Regional and International Market Integration of a Small Open Economy"
w/ F. Lorenzo and C.M. Rodríguez
Journal of Applied Economics, Vol. 10(1), 2007, 77–98.

Working Papers / Work in Progress

1. "A Test for State-Dependent Predictive Ability based on a Markov-Switching Framework"
2. "Oil Price Shocks and Real-Time US Output Growth Density Forecasts"
3. "Top Clubs' Performance in European International Football Competitions and Competitive Balance in the Domestic League"
w/ M. Lander
4. "Forecasting Canadian Recessions"
w/ R. Sekkel and M. Sties

Other Publications (non refereed) / Manuscripts

1. "Integración Internacional de los Mercados Agropecuarios Uruguayos"
w/ F. Lorenzo and C.M. Rodríguez. *ANUARIO 2003 (OPYPA - MGAP)*.
2. "Transmisión de Señales de Precios Internacionales a Precios Domésticos. Un Análisis de la Integración Espacial de los Mercados Agropecuarios Uruguayos"
w/ C.M. Rodríguez. Universidad de la República, Uruguay (2003).

Conference and Seminar Presentations (* scheduled)

- 2022 (1) University of Manchester, School of Social Sciences. (2) International Association for Applied Econometrics (IAAE), London. (3) Society for Economic Measurement (SEM), Calgary.
- 2020 (1) Sociedad de Economistas del Uruguay (SEU), Montevideo.
- 2019 (1) Canadian Economics Association Annual Conference, Banff.
- 2018 (1) Society for Nonlinear Dynamics & Econometrics (SNDE), Tokyo. (2) NBER-NSF Time Series Conference, San Diego. (3) University of Houston, Department of Economics. (4) Canadian Econometrics Study Group (CESG), Ottawa. (5) Latin American Meeting of the Econometric Society (LAMES), Guayaquil. (6) NBP Workshop on Forecasting, Warsaw.
- 2017 (1) Sociedad de Economistas del Uruguay (SEU), Montevideo.
- 2016 (1) Society for Nonlinear Dynamics & Econometrics (SNDE), Tuscaloosa. (2) Central Bank of Uruguay. (3) International Association for Applied Econometrics (IAAE), Milano.
- 2015 (1) International Association for Applied Econometrics (IAAE), Thessaloniki.
- 2014 (1) Society for Nonlinear Dynamics & Econometrics (SNDE), New York City.
- 2013 (1) Midwest Econometrics Group Meeting, Bloomington. (2) Conferencia: Avances en Economía, Montevideo.
- 2012 (1) Canadian Economics Association Annual Conference, Calgary. (2) Conference in Honor of Charles Nelson, Seattle. (3) Midwest Econometrics Group Meeting, Lexington. (4) Latin American Meeting of the Econometric Society (LAMES), Lima. (5) Encuentro de Economía de Montevideo (Central Bank of Uruguay), Montevideo.

Conference and Seminar Presentations (continued)

- 2011 (1) Society for Nonlinear Dynamics & Econometrics (SNDE), Washington DC. (2) University of Hawaii, Department of Economics.
- 2010 (1) University of Alberta, Department of Economics. (2) Bank of Canada. (3) Santa Clara University, Leavey School of Business. (4) University of Washington, Foster Business School. (5) Central Bank of Uruguay.
- 2009 (1) ITAM, School of Business. (2) CIDE, Department of Economics. (3) University of Alberta, Alberta School of Business. (4) University of St.Gallen, Department of Economics. (5) Econometric Society European Meeting (ESEM), Barcelona. (6) NBER-NSF Time Series Conference, Davis.
- 2008 (1) Latin American Meeting of the Econometric Society (LAMES), Rio de Janeiro.
- 2003 (1) Latin American Meeting of the Econometric Society (LAMES), Panama City. (2) Jornadas de Economía (Central Bank of Uruguay), Montevideo. (3) International Conference in Economics VII, Ankara. (4) Latin American and Caribbean Economic Association (LACEA) Annual Conference, Puebla.

Grants, Fellowships, and Awards

- 2023-24 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$90,000)
- 2022-23 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$30,000)
- 2022-23 MITACS Accelerate (PI, \$60,000)
- 2021-22 ANII (Agencia Nacional de Investigación e Innovación, Uruguay) Fondo Sectorial Seguridad Ciudadana 2020: “Unintended Consequences of Police Surveillance: Lessons from a Domestic and Gender-Based Violence Prevention Program” (w/ C. Díaz and N. Trajtenberg, investigator, approximately \$28,000)
- 2021-22 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$60,000)
- 2020-21 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$135,000)
- 2019-20 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$90,000)
- 2018-19 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$60,000)
- 2017-18 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$90,000)
- 2016-17 MITACS Accelerate (w/ Valentina Galvani, co-PI, \$30,000—declined)
- 2016 EFF - SAS Travel Grant, University of Alberta
- 2013 EFF - SAS Travel Grant, University of Alberta
- 2011 EFF - SAS Travel Grant, University of Alberta
- 2011 EFF - Special Capital Equipment Fund, University of Alberta
- 2008-09 Grover and Creta Ensley Fellowship, University of Washington
- 2007-08 Buechel Memorial Fellowship, University of Washington
- 2004-08 Department of Economics four-year guaranteed funding, University of Washington

Teaching Experience

University of Alberta: Introductory Econometrics (Econ 399), Economic Forecasting (Econ 493), Econometric Methods (Econ 497), Econometric Theory and Applications (Econ 598, Graduate), Time Series Econometrics (Econ 509, Graduate), Prediction and Machine Learning for Economics (Econ 593, Graduate).

University of Washington: Intermediate Macroeconomics (Econ 301), Econometric Applications (Econ 483).

Student Supervision

PhD Student (role, graduation year, placement):

- Moshe Lander (chair, NA, Concordia University)
- Max Sties (chair, 2017, University of Alberta)
- Waleem Alausa (committee member, 2014, Alberta Pensions Services Corporation)

Service

Department of Economics (University of Alberta):

- Computer Services Committee, 2010-17, 2018-
- Advisory Staff Selection (Hiring Committee), 2015-16, 2020-21, 2022-23
- Committee to Review Econ 299, 2015-17
- Graduate Appeals Committee, 2014-15
- Mentoring Committee for Sessional Lecturers (Econ 399), 2014-15

University of Alberta:

- School of Business Faculty Council, 2019-23
- Arts Council for Technology & Innovation (ACTI), 2014-17

External PhD Thesis Examiner:

- Yusuke Tsujimoto, PhD in Business, University of Alberta, 2023
- Joseph DeCoste, PhD in Business, University of Alberta, 2022
- Joseph DeCoste, PhD candidacy exam, University of Alberta, 2020
- Bordin Bordeerath, PhD in Business, University of Alberta, 2020
- Yusuke Tsujimoto, PhD candidacy exam, University of Alberta, 2020
- Bordin Bordeerath, PhD candidacy exam, University of Alberta, 2017
- Yue Qiu, PhD in Economics, Queen's University, 2017

Other Professional Activities

Referee:

Alberta Law Review, Applied Economics (4), Applied Financial Economics, Canadian Journal of Economics (3), Computational Statistics & Data Analysis, Econometrics, Econometrics and Statistics, Economic Inquiry, Economic Letters, Economic Modelling, International Journal of Forecasting, Journal of Applied Economics, Journal of Business & Economic Statistics, Journal of Business Cycle Measurement and Analysis, Journal of Forecasting (3), Journal of Statistical Computation and Simulation, Macroeconomic Dynamics, Oxford Bulletin of Economics and Statistics, Studies in Nonlinear Dynamics & Econometrics, The Energy Journal.

Other Professional Activities (continued)

Conference Program Committee:

- Society for Economic Measurement (SEM), 2022
- Society for Economic Measurement (SEM), 2020 (canceled)
- Latin American Meeting of the Econometric Society (LAMES), 2018
- Sociedad de Economistas del Uruguay (SEU), 2017

Grant Proposal Reviewer:

- Social Sciences and Humanities Research Council (SSHRC) Insight Grants, 2023
- Advancing Research and Creativity grant, University of Wisconsin-Milwaukee, 2023
- Comisión Sectorial de Investigación Científica, Universidad de la República (Uruguay), 2020
- Sea Grant College program, University of Hawai'i, 2017

Other Research and Professional Experience

2007 Intern at the Portfolio Strategies Group, Russell Investment Group.

2006 Research Assistant for Professor Yu-chin Chen, University of Washington.

2001 Research Assistant at Arthur Andersen Uruguay (CPA Consultores).

2000 Intern at the Department of Monetary Analysis, Central Bank of Uruguay.

Membership, Other Skills, Etc.

Membership: IAAE, SNDE, LACEA, Sociedad de Economistas del Uruguay.

Languages: English, Spanish.

Citizenship: Canada, Uruguay.