

SAMI ALPANDA

University of Central Florida
College of Business Administration
Department of Economics

Curriculum Vitae
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Contact Information

Mail: Dept. of Economics, College of Business Administration
University of Central Florida, Office 303F
4336 Scorpius Street, Orlando, FL 32816.

Phone: (407) 823-1575

E-mail: sami.alpanda@ucf.edu; sami.alpanda.work@gmail.com

Website: <https://business.ucf.edu/person/sami-alpanda/>
<https://sites.google.com/site/samialpandawebsite/>

Research Interests

Macroeconomics, Monetary and Fiscal Policy, Housing, International Economics.

Education

- *Ph.D.*, Economics, University of Minnesota, Minneapolis, MN, 2004.
- *M.A.*, Economics, University of Minnesota, Minneapolis, MN, 2003.
- *B.A.*, Economics, Bogazici University, Istanbul, Turkey, 1998.

Positions

- *Assistant Professor*, Department of Economics, University of Central Florida, 2015-present.
- *Assistant Chief*, Canadian Economic Analysis Department, Bank of Canada, 2014-2015.
- *Principal Researcher*, Canadian Economic Analysis Department, Bank of Canada, 2013-2014.
- *Senior Analyst*, Canadian Economic Analysis Department, Bank of Canada, 2011-2013.
- *Assistant Professor*, Department of Economics, Amherst College, 2004-2011.
- *Instructor*, Department of Economics, University of Minnesota, 2003-2004.
- *Research Associate*, Research Department, Federal Reserve Bank of Minneapolis, 2001-2003.
- *Research Assistant*, Department of Economics, University of Minnesota, 2000-2001.
- *Instructor*, Department of Economics, University of Minnesota, 1999-2000.
- *Teaching Assistant*, Department of Economics, University of Minnesota, 1998-1999.

Refereed Publications

- Addressing Household Indebtedness: Monetary, Fiscal and Macroprudential Policy?, with Sarah Zubairy, *European Economic Review*, forthcoming.
- Housing and Tax Policy, with Sarah Zubairy, *Journal of Money, Credit and Banking*, 2016, 48, 485-512.
- International Transmission of Financial Shocks in an Estimated DSGE Model, with Uluc Aysun, *Journal of International Money and Finance*, 2014, 47, 21-55.
- The Impact of Central Bank Independence on the Performance of Inflation Targeting Regimes, with Adam Honig, *Journal of International Money and Finance*, 2014, 44, 118-135.

- Identifying the Role of Risk Shocks in the Business Cycle Using Stock Price Data, *Economic Inquiry*, 2013, 51, 304-335.
- Global Banking and the Balance Sheet Channel of Monetary Transmission, with Uluc Aysun, *International Journal of Central Banking*, 2012, 8, 141-175.
- Taxation, Collateral Use of Land and Japanese Asset Prices, *Empirical Economics*, 2012, 43, 819-850.
- Forecasting Performance of an Estimated DSGE Model for the South African Economy, with Kevin Kotze and Geoffrey Woglom, *South African Journal of Economics*, 2011, 79, 50-67.
- Oil Crisis, Energy-Saving Technological Change and the Stock Market Crash of 1973-74, with Adrian Peralta-Alva, *Review of Economic Dynamics*, 2010, 13, 824-842.
- Political Monetary Cycles and a *de facto* Ranking of Central Bank Independence, with Adam Honig, *Journal of International Money and Finance*, 2010, 29, 1003-1023.
- The Role of the Exchange Rate in a New Keynesian DSGE Model for the South African Economy, with Kevin Kotze and Geoffrey Woglom, *South African Journal of Economics*, 2010, 78, 170-192.
- The Impact of Central Bank Independence on Political Monetary Cycles in Advanced and Developing Nations, with Adam Honig, *Journal of Money, Credit and Banking*, 2009, 41, 1365-1389.

Working Papers

- International Spillovers of Large-Scale Asset Purchases, with Serdar Kabaca, Bank of Canada Working Paper No. 2015-2, Revise & Resubmit at the *Journal of European Economic Association*.
- A Policy Model to Analyze Macroprudential Regulations and Monetary Policy, with Gino Cateau and Cesaire Meh, Bank of Canada Working Paper No. 2014-06, Revise & Resubmit at the *Canadian Journal of Economics*.
- Should Monetary Policy Lean Against Housing Market Booms?, with Alexander Ueberfeldt, Bank of Canada Staff Working Paper No. 2016-19; mimeo.
- Household Debt Overhang and Transmission of Monetary Policy, with Sarah Zubairy, mimeo.
- Regime-Switching Productivity Growth and Bayesian Learning in Real Business Cycles, mimeo.

Work in Progress

- Liquidity and the Monetary Transmission Mechanism, with Alexander Ueberfeldt, mimeo.
- Nominal GDP Growth Targeting and Long Run Uncertainty, with Gino Cateau, mimeo.
- Quantitative Easing and the Financial Accelerator in a DSGE Model, with Jose Dorich, mimeo.

Other Publications and Working Papers

- Extending the Textbook Dynamic AD-AS Framework with Flexible Inflation Expectations, Optimal Policy Response to Demand Changes, and the Zero-Bound on the Nominal Interest Rate, with Adam Honig and Geoffrey Woglom, *Modern Economy*, 2013, 4, 145-160.
- The Effects of FOMC Policy on Uncertainty and Stock Prices, with Nick Hodges and Geoffrey Woglom, mimeo, July 2012.
- Should Central Banks of Small Open Economies Respond to Exchange Rate Fluctuations? The Case of South Africa, with Kevin Kotze and Geoffrey Woglom, Economic Research Southern Africa Working Paper No. 174, March 2010.

- The Case against Power Utility and Resurrecting Exponential Utility, with Geoffrey Woglom, mimeo, March 2009.

Recent Presentations in Seminars and Conferences

- **2016:** Eastern Economic Association Meetings (Washington D.C.), Society for Nonlinear Dynamics and Econometrics Meetings (U of Alabama), Midwest Macro (Purdue U.), Canadian Economic Association Meetings (Ottawa), Society for Computational Economics - CEF (Bordeaux).
- **2015:** University of Central Florida, Society for Nonlinear Dynamics and Econometrics Meetings (Oslo), Society for Computational Economics - CEF (Taipei), Melbourne Institute Macroeconomic Policy Meetings.
- **2014:** Canadian Economic Association Meetings (Vancouver), Society for Computational Economics - CEF (Oslo), Reserve Bank of New Zealand, Midwest Macro Meetings (Miami), Riksbank, Bank of Canada.
- **2013:** Bank of Canada, Canadian Economic Association Meetings (Montreal), Society for Computational Economics - CEF (Vancouver), EcoMod International Conference on Economic Modeling (Prague), BIS CCA Research Network Conference (Mexico City), Bank of Canada-Bank of Japan Workshop on Macro-Financial Modeling (Tokyo).

Teaching

- *University of Central Florida* (2015-present): International Microeconomics, Global Economic Policy, Money and Banking.
- *Amherst College* (2004-2011): Introduction to Economics, Intermediate Macroeconomics, Introduction to Econometrics, Advanced Econometrics, Dynamic Macroeconomics.
- *University of Minnesota* (1998-2000, 2003-2004): Principles of Economics, International Trade, Introduction to Econometrics, Money and Banking (Teaching Assistant).

Fellowships, Honors, and Awards

- *Faculty Travel Award*, University of Central Florida, May 2016.
- *Dean Eugene S. Wilson Faculty Development Fellowship*, Amherst College, May 2007.
- *Dean's Research Fellowship*, Amherst College, May 2007.
- *Department of Economics Fellowship*, University of Minnesota, Summer 2003.
- *Distinguished Instructor*, Department of Economics, University of Minnesota, Fall 2000 and Spring 2000.
- *Distinguished Teaching Assistant*, Department of Economics, University of Minnesota, Spring 1999.
- *Graduate School Fellowship*, University of Minnesota, 1998.

Other Professional Activities

- *Referee:* American Economic Journal: Macroeconomics, Review of Economic Dynamics, Journal of Money, Credit and Banking, Macroeconomic Dynamics, Review of International Economics, International Economic Review, Journal of Macroeconomics, International Journal of Central Banking, European Economic Review, Empirical Economics, European Economic Journal, Journal of Economics and Business, Public Choice, American Journal of Political Science, European Journal of Political Research.
- *Member:* American Economic Association, Canadian Economic Association, Society for Computational Economics, Society for Economic Dynamics, Society for Nonlinear Dynamics and Econometrics.