

PRATITI CHATTERJEE

CONTACT INFORMATION

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[Google Scholar](#)

RESEARCH INTERESTS

Business Cycles, Monetary Economics, International Economics, Empirical Macroeconomics, Macroeconomics, Fiscal Policy, Monetary Policy, and Bayesian estimation techniques in Macroeconomics.

EMPLOYMENT

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- Lecturer (Assistant Professor) - School of Economics, University of New South Wales (UNSW), Business School - Sept 2018-
 - Senior Analyst - Citi Global Decision Management - India - June 2011 - July 2013

EDUCATION

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- Ph.D., Economics - University of California, Irvine, United States, September 2018
Thesis title: *Uncertainty Shocks and Business Cycle Fluctuations*
 - M.A., Economics - University of California, Irvine, United States, June 2014
 - M.A., Economics - Delhi School of Economics, University of Delhi, India, June 2011
 - B.A., Economics - Jadavpur University, India, June 2009

GRANTS

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- UNSW Distinguished Visiting Scholar Award - February 2020
 - UNSW Business School Special Research Grant - January 2020
 - UNSW USA Networks of Excellence Grants - March 2019

PUBLICATIONS

Perceived Uncertainty Shocks, Excess Optimism-Pessimism, and Learning in the Business Cycle with Fabio Milani, *Journal of Economic Behavior and Organization*, 2020

Asymmetric Impact of Uncertainty in Recessions: Are Emerging Countries More Vulnerable? *Studies in Nonlinear Dynamics and Econometrics* - 2018

WORKING PAPERS

Uncertainty Shocks, Financial Frictions and Business Cycle Asymmetries Across Countries

The Interaction Between Credit Constraints and Uncertainty Shocks with David Guanawan (*University of Wollongong*) and Robert Kohn (*UNSW*)

Efficient Pseudo Marginal Method for State Space Models *with David Gunawan (University of Wollongong) and Robert Kohn (UNSW)*

International Implications of COVID-19 *with Saroj Bhattacharai (University of Texas-Austin) and Arpita Chatterjee (UNSW)*

Forecast Errors and Uncertainty Shocks - IMF Working Paper No. 16/228 *with Sylwia Nowak (IMF)*

INVITED SEMINARS

2021 Auckland University of Technology (April 2021)

2020 Australian National University (cancelled due to COVID-19 pandemic)

2019 University of Sydney (April 2019), University of Melbourne (May 2019), University of Technology Sydney (May 2019), University of Queensland (June 2019), Reserve Bank of Australia (July 2019), Deakin University (August 2019), Monash University (September 2019), Texas A&M University (September 2019)

2018 Federal Reserve Bank of Boston, Amherst College, University of Oregon, College of William and Mary, University of New South Wales

CONFERENCE PRESENTATIONS

2021 ASSA 2021, Macro Modelling, Financial Crisis and Monetary Policy organized by Society for Non-linear Dynamics and Econometrics, 27th International Conference Computing in Economics and Finance (June 2021), 2021 Australasian Meeting of the Econometric Society (July 2021), EEA-ESEM 2021 (August 2021), 52nd Money, Macro and Finance Annual Conference (September 2021).

2020 Econometric Society, World Congress

2019 The 27th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics - Federal Reserve Bank of Dallas, Asian Meeting of the Econometric Society, Xiamen - China, 6th Continuing Education in Macroeconometrics Workshop (UNSW), Reserve Bank of Australia Quantitative Macroeconomics Workshop, III Conference on Advances in Applied Macro-Finance

2018 Conference on Risk, Uncertainty, and Volatility - Federal Reserve Board of Governors, Stanford Institute of Theoretical Economics - Macroeconomics of Uncertainty and Volatility, Melbourne Institute Macroeconomic Policy Meetings - University of Melbourne, Sydney Macroeconomic Reading Group Workshop

2017 23rd International Conference Computing in Economics and Finance - New York, UC Graduate Student Macroeconomics Colloquium, The Society for Economic Measurement - 4th Annual Conference - Boston, CAFRAL conference on The Financial System and Macroeconomy in Emerging Economies, Research Policy and Regulation - Mumbai

2016 The 24th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, Alabama, Research Seminar - Risk Management Unit - International Monetary Fund, Midwest Macro Meeting - The Federal Reserve Bank of Kansas City, 4th Continuing Education in Macroeconometrics Workshop - The Reserve Bank of New Zealand

RESEARCH VISITS

- International Monetary Fund - Fund Internship Program, June 2016 -September 2016
- Reserve Bank of New Zealand - PhD Research Analyst, December 2016 - January 2017
- The University of Texas at Austin - September 2019

REFeree

- Journal of International Economics, Studies in Nonlinear Dynamics and Econometrics, Economic Inquiry

PROFESSIONAL ACTIVITIES

- Research Associate
 - Centre for Applied Macroeconomic Analysis (CAMA) in the COVID-19 and the Macroeconomy program - 2020 -
- International Conferences
 - Co-organizer – 6th Continuing Education in Macroeconometrics Workshop, 2019
- Media
 - Panelist – Bloomberg Australia, Inside Track, June 2020
 - Global Perspectives Policy Podcast, University of Sydney, October 2020

TEACHING

- Graduate/Honors Courses:
 - ECON 4103 - Advanced Macro Analysis - Term 1, 2019, 2020, 2021 - Co-taught with Sang-Wook Choi
 - ECON 6002 - Macroeconomic Theory I - Term 2, 2019, 2020, 2021 - Co-taught with Arpita Chatterjee
- Business Courses:
 - ECON 5103 - Business Economics - Term 1, 2019, 2020, 2021
 - ECON ZZBU6501 - Introductory Data Analysis - Term 2, 2021

HONORS AND AWARDS

- Graduate Dean's Dissertation Fellowship Award for academic achievement - 2017-2018
- James B. Ramsey prize for the top paper in econometrics presented by a graduate student at - The 24th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics - 2016
- Morgan Prize from the James Morgan Fund for New Directions in the Analysis of Complex Interactions - 2015
- Economics Summer Research Fellowship, University of California, Irvine - 2015, 2016, 2017
- Economics Merit Fellowship, University of California, Irvine - 2015, 2016, 2017
- Merit Scholarship at Delhi School of Economics - 2010 - 2011

SKILLS

Full proficiency in Matlab, Stata, SAS, SQL, EViews and Latex
Languages: Full proficiency in English, Bengali and Hindi

PROFESSIONAL
ASSOCIATIONS

American Economic Association, The Society for Computational Economics, Society for Nonlinear Dynamics and Econometrics, Society for Economic Measurement