

Anthony M. Diercks

CONTACT INFORMATION Federal Reserve Board of Governors
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POSITION **Federal Reserve Board of Governors**, Monetary and Financial Market Analysis
Economist, June 2015 -

RESEARCH INTERESTS Macro-Finance: DSGE-Based Asset Pricing, Monetary Policy, International Economics

JOURNAL PUBLICATIONS [1] “News Shocks and the Production-Based Term Structure of Equity Returns”
October 2017. With Hengjie Ai, Max Croce, and Kai Li.
Review of Financial Studies, Forthcoming

WORKING PAPERS [2] “Taxes and the Fed: Theory and Evidence from Equities”
October 2017. With William Waller.
[3] “Reader’s Guide to Optimal Monetary Policy”
July 2017.
[4] “The Equity Premium, Long-Run Risk, and Optimal Monetary Policy”
October 2015.
Reject-and-Resubmit, *American Economic Review*

INVITATIONS TO CONFERENCES AND SEMINARS - Midwest Macro Conference, Pittsburgh (2017)
- GCER Conference, Georgetown (2017)
- EFMA Conference, Athens (2017)
- EFM Symposium, China (2017)
- Midwest Finance Association, Chicago (2017)
- Econometric Society, European Winter Meeting(2016)
- FMA, Las Vegas (2016)
- Northern Finance Association, Mont Tremblant (2016)
- Department of Finance, UC-Berkeley (2016)
- SED, Toulouse (2016)
- MEA, Chicago (2016)
- Finance Down Under Conference, Melbourne (2016)
- Midwest Finance Association, Atlanta (2016)
- Department of Finance, University of Minnesota (2015)
- Eastern Finance Association (2015)
- Department of Economics, UC-Davis (2015)
- Federal Reserve Board of Governors (2015)
- Department of Finance, Fordham University (2015)
- New York Federal Reserve, Capital Markets (2015)
- Department of Economics, U.S. Naval Academy (2015)
- Department of Finance, Bocconi University (2015)
- Department of Economics, Miami University (2015)
- AFA 2015 Annual Meeting, Boston
- Society of Economic Dynamics, Toronto (2014)
- Department of Economics, Duke (2014)
- Department of Finance, Fuqua Business School, Duke (2014)
- Western Finance Association Meetings, Lake Tahoe (2013)
- Department of Finance, Kenan-Flagler Business School, UNC (2013)

HONORS AND AWARDS - “NYSE Euronext Capital Markets Best Paper Award,” EFMA 2017
- “Talk of the Town” Award, Finance Down Under Conference 2016
- “Semifinalist Best Paper”, FMA 2016
- Kampf Travel Award, UNC 2014

- Graduate Student Transportation Grant Award, UNC 2014
- Tanner Award for Excellence in Undergraduate Teaching, UNC 2012
- Student Undergraduate Teaching Award, UNC 2012
- Chancellor's Award for Excellence, UW-Oshkosh 2009
- Outstanding Research Paper Award, Dept. of Economics, UW-Oshkosh 2009
- Harvey McKenzie Top Graduating Senior Award, Dept. of Mathematics, UW-Oshkosh 2009
- Academic Excellence Full-Ride Scholarship, UW-Oshkosh 2005-2009
- Wisconsin Academic Excellence Scholar, 2005

ACADEMIC
EXPERIENCE

Instructor

Intermediate Macroeconomics: Non-Majors (Teaching evaluations: 4.5/5) Fall 2013, Spring 2014
Intermediate Macroeconomics (Teaching evaluations: 4.6/5) Summer 2013, 2014
Financial Markets and Investments Fall 2014, Spring 2015

Assistant Instructor

Euro Area Business Cycle Network Training School
The Econometric Analysis of Mixed Frequency Data with Macro/Finance Applications
European University Institute, Florence, Italy 2011

Teaching Assistant

Methods of Macro-Finance (Ph.D module) 2013, 2014
Introduction to Economics 2010, 2011, 2012
Intermediate Macroeconomics 2012

COMPUTER SKILLS

- Statistical Packages: Stata, Gauss, Eviews
- General Programming Languages: Matlab, C++
- Applications: Dynare, L^AT_EX, Microsoft Office

REFERENCES

Mariano Max Croce (co-chair)
 Associate Professor of Finance
 Kenan-Flagler Business School (UNC)
 Website: kenan-flagler.unc.edu/faculty/crocm/
 Email: mmc287@gmail.com

Patrick J. Conway (co-chair)
 Professor and Department Chair of Economics
 UNC at Chapel Hill
 Website: www.unc.edu/~pconway/
 Email: patrick_conway@unc.edu

Ravi Bansal
 J.B. Fuqua Professor of Finance
 Duke University
 Website: <http://faculty.fuqua.duke.edu/~rb7/bio/>
 Email: ravi.bansal@duke.edu

Hengjie Ai
 Assistant Professor of Finance
 University of Minnesota
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 Email: hengjie@umn.edu