

Martín Almuzara

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Employment

- Research Economist, [Federal Reserve Bank of New York](#) Since 2020
- Visiting Research Scholar and Lecturer, [Princeton University](#) Fall 2024
- Adjunct Assistant Professor of Economics, [Columbia University](#) Fall 2023

Education

- PhD in Economics, [CEMFI](#) (cum laude) 2016–2020
- Visiting Student Research Collaborator, [Princeton University](#) Spring 2018
- Master in Economics and Finance, [CEMFI](#) (honor diploma) 2014–2016
- Bachelor in Economics, [Universidad Nacional de Córdoba](#) (honor diploma) 2009–2013

Research Papers

Working Papers

- Nonlinear Micro Income Processes with Macro Shocks (with Manuel Arellano, Richard Blundell, and Stéphane Bonhomme)
- Micro Responses to Macro Shocks (with Víctor Sancibrián)
- Heterogeneity in Transitory Income Risk
- Low-Frequency Long-Run Restrictions

Peer-Reviewed Publications

- ALMUZARA, M., R. AUDOLY, AND D. MELCANGI (2025): "A Measure of Trend Wage Inflation." *Journal of Applied Econometrics*, 40, 505-520.
- ALMUZARA, M., D. AMENGUAL, G. FIORENTINI, AND E. SENTANA (2024): "GDP Solera: The Ideal Vintage Mix." *Journal of Business and Economic Statistics*, 42, 984-997.
- ALMUZARA, M., G. FIORENTINI, AND E. SENTANA (2023): "Aggregate Output Measurements: A Common Trend Approach." *Essays in Honor of Joon Y. Park: Econometric Methodology in Empirical Applications, Advances in Econometrics*, 45B, 3-33 (eds. Y. Chang, S. Lee and J. I. Miller), 3-33.
- ALMUZARA, M., D. AMENGUAL, AND E. SENTANA (2019): "Normality Tests for Latent Variables." *Quantitative Economics*, 10, 981-1017.

Invited Talks and Conferences

- CEME Young Econometricians Conference (Duke), Greater New York Metro Area Econometrics Colloquium (Rochester), Princeton, CUNY, Philadelphia Fed, LEAF/St. Louis Fed Workshop on Income, Employment and Consumption Dynamics (Madrid), NBER Summer Institute (Micro data and macro models), World Congress of the Econometric Society (Seoul) 2024–2025
- Georgetown, Greater New York Metro Area Econometrics Colloquium (Brown), BU, UPenn, NBER Summer Institute (Forecasting and empirical methods) 2023–2024
- Econometric Society North American Summer Meeting (Miami), CEME Young Econometricians Conference (Duke) 2022–2023
- Princeton, NYU, Conference in Honor of Manuel Arellano (Banco de España) 2021–2022
- Gary Chamberlain Econometrics Seminar (online), Banco Central de Chile, UCL 2020–2021
- Time Series Conference (Zaragoza), Simposio de la Asociación Española de Economía (Barcelona, Alicante, Madrid), Econometric Society European Summer Meeting (Manchester, Cologne), Econometric Society European Winter Meeting (Rotterdam), CERGE-EI, RHUL, QMUL, Sciences Po, Essex, Cambridge, KU-Leuven, UPF, Pittsburgh, New York Fed, Columbia 2017–2020

Teaching Experience

- Advanced Econometrics: Time Series Models (graduate, Princeton).
- Macroeconometrics (graduate, Columbia).
- Econometrics, Time Series Econometrics, Microeconometrics (graduate, CEMFI).

Awards

- Santander Research Chair at CEMFI 2016–2020
- Luis Ángel Rojo Award at CEMFI 2016
- University and School of Economic Sciences Awards at Universidad Nacional de Córdoba 2013

Personal Information

- Nationality: Argentina (U.S. Permanent Resident).