Daniela Scidá

Federal Reserve Bank of Richmond
Quantitative Supervision & Research
530 E. Trade Street
Charlotte, NC 28202

Office: **(704) 358-2148**
Email: **Daniela.Scida@rich.frb.org**
U.S. Permanent Resident

Last Updated: August 2022

Current Employment

Federal Reserve Bank of Richmond

Manager - Financial Economist, Quantitative Supervision & Research	2020-Present
Associate - Financial Economist, Quantitative Supervision & Research	2016-2020

Financial Supervision Experience

- Lead, Innovation project using Natural Language Processing and Mapping techniques, Quantitative Supervision & Research, Federal Reserve Bank of Richmond	2020-Present
- Advisor, Pre-Prevision Net Revenue Supervisory Modeling Team, DFAST, Federal Reserve System	2022
- Deputy Lead, Pre-Prevision Net Revenue Supervisory Modeling Team, DFAST, Federal Reserve System	2019-2022
- Model developer, Pre-Prevision Net Revenue Supervisory Modeling Team, Federal Reserve System	2016-2018
- Analytics team contributor, Pre-Pevision Net Revenue & Securities Horizontal Evaluation Team, LISCC Program, Federal Reserve System	2017-2018
- Quantitative specialist, Securities Horizontal Evaluation Team, Federal Reserve System	2016-2017

Education

Ph.D., Economics, Brown University - *Thesis Title:* "Model selection and loss function for structural time series: networks, spatial models, causality measures, and misspecified or redundant moment conditions" - *Dissertation Committee:* Eric Renault (primary advisor), Adam McCloskey, Mardi Dungey.	2016
M.A. in Economics, Brown University	2011
M.A. in Economics and Finance, Centro de Estudios Monetarios y Financieros (CEMFI), Madrid, Spain	2010
B.A. in Economics, Valedictorian, Universidad Nacional de Tucumán, Argentina	2006

Research Interests

Econometric methods for time series, financial networks, applied econometrics, financial econometrics, systemic risk, natural language processing

Publications

"Causality and Markovianity: Information Theoretic Measures," Renault E. and Scidá D. (2016), Essays in Honor of Aman Ullah, Advances in Econometrics, Vol 36.

"Structural VAR and Financial Networks: A Minimum Distance Approach to Spatial Modeling", Journal of Applied Econometrics, *forthcoming.*

Working Papers

"News and Networks: Using Text Analytics to Assess Bank Networks During COVID-19 Crisis" (with Sophia Kazinnik, John Wu, Cooper Killen)

"Peer Momentum" (with Ulas Misirli and Mihail Velikov)

"Bank Mergers: Private Benefit at Public Cost" (with Farindokht Vaghefi)

"GMM with Minimum Mean Squared Errors"

Other Work in Progress

"CDS Networks" (with Ping McLemore)

"High frequency and financial networks" (with Cooper Killen)

"Classifying Mergers and Acquisitions: A Text Mining Approach" (with Sophia Kazinnik)

"Efficient Inference with Locally Misspecified Models" (with David Frazier and Eric Renault)

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Conferences, Workshops & Presentations

Forthcoming events (denotes co-author presentation)*

Federal Reserve System Econometrics Conference	2022

Past events (denotes co-author presentation)*

Western Economic Association International Annual Meeting	2022*
International Association for Applied Econometrics Conference	2022*
2022 RiskLab/BoF/ESRB Conference on Systemic Risk Analytics, Bank of Finland	2022
DC-Area Juniors Finance Conference, 2022*	
American Economic Association Annual Meeting	2022
INVECO, Universidad Nacional de Tucumán, Argentina	2021
Southern Economic Association Annual Meeting	2021*
Southern Finance Association Annual Meeting	2021
Finance Management Association (FMA) Annual Meeting	2021*
RCEA Money, Macro, & Finance Conference	2021
University of Connecticut, Finance Department	2020
Brown Bag, Quantitative Supervision & Research, Federal Reserve Bank of Richmond	2020, 2020*, 2019
Quantitative Skills Conference (QSC), Federal Reserve Bank of Atlanta	2020, 2018, 2017
Finance Management Association Annual Meeting	2020*
Baruch College, New York	2019*
Southern Economic Association Annual Meeting	2018
Federal Reserve Bank of Dallas, Research Department	2017
"Text, Herding and Sentiment" INET conference, Cambridge University, UK	2017
"Big Data in Predictive Dynamic Econometric Modeling" conference, University of Pensylvannia	2017
IBEFA Summer Meeting	2017*
Info-Metrics Conference on Information-Theoretic Methods of Inference, University of Cambridge, UK	2016
Econometric Society World Congress	2015
Info-Metrics Graduate Fellows Workshop, American University	2014
Recent Innovations in Info-Metrics Conference, American University	2014
Brown University, Econometrics Lunch Seminar	2015, 2014

Research Experience and Other Employment

Brown University, RA for Professor Eric Renault, Financial Econometrics	Summer 2012/13
Oxford University, RA for Professor Sophocles Mavroeidis, Macroeconometrics (paper published in ECTA, vol 82, No. 5, 1799-1851, 2014)	Summer 2011
London School of Economics, RA to Professor Silvana Tenreyro, Macroeconomics	Summer 2009
Finance Ministry of Tucumán, Argentina, Economic consultant for the Minister	2007-2008
UNICEF and Government of Tucumán, Argentina, Economist in charge of quantifying public investment on childhood and adolescence	2006-2007
CIUNT, Argentina, Researcher, Public Economics and Education, Project Director: Lic. A. Liliana Macián de Barbieri, Program Director: Ph.D. Manuel L. Cordomí	2005-2007

Ad hoc Referee

Journal of Econometrics, Studies in Nonlinear Dynamics & Econometrics, The Econometrics Journal, Journal of Economic Dynamics & Control, The Risks Journal, The Financial Review

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Other Professional Activities	Session chair, 11^{th} RCEA Money, Macro, & Finance Conference, Virtual edition	2021
	Women in the Economics Profession Committee, Quantitative Analysts, and Research Analysts) Quantitative Supervision & Research, Federal Reserve Bank of Richmond	2020-Present
	Recruiting Committee (Financial Economists, Quantitative Analysts, and Research Analysts) Quantitative Supervision & Research, Federal Reserve Bank of Richmond	2016-Present
	Coordinator, QSR Seminar & Brown Bags Series, Federal Reserve Bank of Richmond	2016-Present
	Contributor, SRC Public Webpages Project, Supervision, Regulation & Credit, Federal Reserve Bank of Richmond	2018-2019
	Reviewer, Spring Meeting of Young Economists (SMYE) conference	2017
	Instructor, Time Series Training, Securities Horizontal Evaluation Team, Federal Reserve System	2017
	Coordinator, Re-design of QSR Website, Federal Reserve Bank of Richmond	2017
	Co-coordinator, Econometrics Lunch Seminars, Brown University	2012-2015
	Discussant, Panel on Teaching Strategies, SPS, Brown University	Summer 2015
Teaching Experience	***Brown University***	
	Introduction to Econometrics, Undergraduate, TA for Professor Brian Knight	Spring 2016
	Introduction to Econometrics, Undergraduate, Co-Instructor	Fall 2015
	Introduction to Econometrics, Undergraduate, Co-Instructor w/ Dimitra Politi	Spring 2015
	Econometrics: Statistical Tools to Understand Econ. Data, Pre-College, Instructor	Summer 2014/15
	Introduction to Econometrics, Undergraduate, Co-Instructor w/ Samuele Centorrino	Spring 2014
	Statistics for Economists, Pre-College, Instructor	Summer 2012/13
	Financial Econometrics, Undergraduate, TA for Professor Eric Renault	Fall/Spring 2013
	Introduction to Econometrics, Undergraduate, Co-Instructor w/ Samuele Centorrino	Fall 2012
	Econometric Methods, Graduate, TA for Professor Bertille Antoine	Spring 2012
	Introduction to Econometrics I, Graduate, TA for Professor Blaise Melly	Fall 2011
	Universidad Nacional de Tucumán	
	Introduction to Microeconomics, Undergraduate, TA to Professor Macián de Barbieri	2003-2007
Fellowships, Honors and Awards	Core Curriculum Development Grant, Continuing Education, Brown University	Fall 2014
	Merit Dissertation Fellowship, Economics Department, Brown University	Fall 2014
	Info-Metrics Institute Graduate Student Fellowship, American University, DC	Summer 2014
	Teaching Award for Graduate Students, Economics Department, Brown University	2012
	Graduate School Fellowship, Economics Department, Brown University	2010-2011
	Master in Economics and Finance Scholarship for CEMFI, Fundación Carolina, Spain	2008-2010
	Recognition: Best BA in Economics 2006, Argentine Federation of University Women	2007
	Gold Medal 2006: Highest GPA of the Economics Department, Universidad Nacional de Tucumán, Argentina	2007
	Abanderada Oficial de la Facultad de Ciencias Económicas (Official Standard-bearer in Recognition to the Highest GPA), Universidad Nacional de Tucumán, Argentina	2006
	Undergraduate Research fellowship, first place, Economics, CIUNT, Argentina	2005-2006

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AFFILIATIONS	The Southern/Southwestern Finance Association	2020-Present
	The Finance Management Association	2016-Present
	The Econometric Society	2015-Present
	The American Economic Association	2015-Present
	Graduate Fellow, Spatial Structures in the Social Sciences (S4), Brown University	2013-2016
TECHNICAL COURSES	Machine Learning for Quantitative Analysts, Federal Reserve Bank of Philadelphia, Instructed by Yuri Balasanov	2021, 2022
	Python introductory course, LinkedIn Learning	2022
	S4 GIS Summer Institute, Brown University	2013
	Info-Metrics (Entropy): Theory and Practice - Two day Tutorial, Info-Metrics Institute, American University	2013

CODING SKILLS R (proficient), Stata (intermediate), Matlab (intermediate), Python (beginner), Mathematica (beginner), Gauss (beginner), LaTeX(proficient), Tableau (beginner)

LANGUAGES Spanish (native), English (fluent), French (proficient)