Daniela Scidá

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

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

Last Updated: February 2020

Current Position

Federal Reserve Bank of Richmond
Associate Financial Economist — 2016-Present
Deputy Lead, Pre-Prevision Net Revenue Supervisory Modeling Team, DFAST, Federal Reserve System — 2019-Present

Graduate Studies

Brown University
Ph.D. in Economics — 2016
Thesis Title: *"Model selection and loss function for structural time series: networks, spatial models, causality measures, and misspecified or redundant moment conditions"*
Primary Advisor: Eric Renault
Secondary Advisor: Adam McCloskey

M.A. in Economics — 2011

Centro de Estudios Monetarios y Financieros (CEMFI), Madrid, Spain
M.A. in Economics and Finance — 2010

Undergraduate Studies

Universidad Nacional de Tucumán, Argentina
B.A. in Economics, Valedictorian — 2006

Research Interests

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

Publications

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

Working Papers

"Structural VAR and Financial Networks: A Minimum Distance Approach to Spatial Modeling"
"Bank Mergers: Private Benefit at Public Cost" (with Farindokht Vaghefi)
"CDS Networks" (with Ping McLemore)
"Efficient Inference with Locally Misspecified Models" (with David Frazier and Eric Renault)
"GMM with Minimum Mean Squared Errors"

Other Work in Progress

"Classifying Mergers and Acquisitions: A Text Mining Approach" (with Sophia Kazinnik)
"Peer Momentum" (with Ulas Misirli and Mihail Velikov)
"The difference is in the frequency: Topology of financial networks"
"Relaxing Higher Order Moments Assumptions in Multivariate GARCH models" (with Eric Renault)

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Conferences, Workshops & Presentations

Brown Bag, Quantitative Supervision & Research, Federal Reserve Bank of Richmond	2019
Paper presented by co-author, Baruch College, New York	2019
Presenter, Southern Economic Association Conference, Washington DC	2018
Workshop, "Quantitative Skills Conference (QSC)", Federal Reserve Bank of Atlanta	2018
Seminar, Research Department, Federal Reserve Bank of Dallas	2017
Workshop, "Quantitative Skills Conference (QSC)", Federal Reserve Bank of Atlanta	2017
Presenter, "Text, Herding and Sentiment" INET conference, Cambridge University, UK	2017
Presenter, "Big Data in Predictive Dynamic Econometric Modeling" conference, University of Pensylvannia	2017
Paper presented by co-author, IBEFA Summer Meeting, San Diego	2017
Presenter, Info-Metrics Conference on Information-Theoretic Methods of Inference, University of Cambridge, UK	2016
Presenter, 11th Econometric Society World Congress, Montreal, Canada	2015
Presenter, Info-Metrics Graduate Fellows Workshop, American University, DC	Fall 2014
Presenter, Recent Innovations in Info-Metrics Conference, American University, DC	Fall 2014
Presenter, Econometrics Lunch Seminar, Brown University	Fall/Spring 2014

Financial Supervision Experience

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

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

Other Professional Activities

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

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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
AFFILIATIONS	The Econometric Society	2015-Present
	The American Economic Association	2015-Present
	Graduate Fellow, Spatial Structures in the Social Sciences (S4), Brown University	2013-Present
TECHNICAL COURSES	S4 GIS Summer Institute, Brown University	2013
	Info-Metrics (Entropy): Theory and Practice - Two day Tutorial, Info-Metrics Institute, American University	2013
SKILLS	R, Stata, Matlab, Mathematica, Gauss, LaTeX, Tableau	
LANGUAGES	Spanish (native), English (fluent), French (proficient)	