J. Sebastián Becerra C.

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Education

2005 - 2007	Master in Financial Economics, Universidad de Santiago de Chile, Santiago, Chile
2001 - 2005	Business Economics, Universidad de Santiago de Chile, Santiago, Chile

Fields of Interest

Macroeconomics
Finance
Econometrics

Work Experience

2011 - Present	Economist, Financial Research Area, Central Bank of Chile
2008 - 2011	Economist, Macroeconomic Analysis Area, Central Bank of Chile
2006 - 2008	Economist, Research Area, Chilean Copper Commission (COCHILCO)

Teaching Experience

Instructor, Universidad Finis Terrae

2011 - 2012	Macroeconomics (undergraduate)

Instructor, Instituto de Estudios Bancarios Guillermo Subercaseaux

2010	Statistics I (undergraduate)

Instructor, Universidad de Los Lagos

2007 - 2008	Microeconomics (undergraduate) Macroeconomics (undergraduate)

Articles

"Estimation of Nominal Interest Rates Structure in Chile: Application of the Dynamic Nelson-Siegel Model", *Journal The Chilean Economy* 14(3), pp. 57-74, co-author with Rodrigo Alfaro (Central Bank of Chile) and Andrés Sagner (Central Bank of Chile)
http://www.bcentral.cl/estudios/revista-economia/2011/dic/recv14n3dic2011pp57-74.pdf

"Market Interest Rate Dynamics in Times of Financial Turmoil", *Journal The Chilean Economy* 13(1), pp. 5-21, co-author with Micheal Perdersen (Central Bank of Chile) and Felipe Córdova (Central Bank of Chile)
http://www.bcentral.cl/estudios/revista-economia/2010/abr/recv13n1abr2010.pdf

Working Papers

"Proyecciones de Inflación con Precios de Frecuencia Mixta: el caso Chileno", Working Paper Nr. 634, Central Bank of Chile, co-author with Carlos Saavedra (Central Bank of Chile)
http://www.bcentral.cl/eng/studies/working-papers/pdf/dtbc634.pdf

"Uso de la Aproximación TIR/Duración en la Estructura de Tasas: Resultados Cuantitativos Bajo Nelson-Siegel", Working Paper Nr. 616, Central Bank of Chile, co-author with Rodrigo Alfaro (Central Bank of Chile)
http://www.bcentral.cl/estudios/documentos-trabajo/pdf/dtbc616.pdf

"Traspaso de Grandes Cambios de la Tasa de Política Monetaria - Evidencia para Chile", Working Paper Nr. 522, Central Bank of Chile, co-author with Micheal Perdersen (Central Bank of Chile) and Felipe Córdova (Central Bank of Chile)
http://www.bcentral.cl/eng/studies/working-papers/pdf/dtbc522.pdf

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Work in Progress

"Liquidity and The Yield Curve in Chile"

"A New Credit Risk Model Applied to Chilean Stress Tests", co-author with Andrés Sagner (Central Bank of Chile) and Juan Francisco Martínez (Central Bank of Chile)

"Chilean Banks and Credit Standards", co-author with Felipe Martínez (Central Bank of Chile) and Andrés Sagner (Central Bank of Chile)

Attendance to Seminars and Courses

November 2012	"Systemic Risk Assessment: Identification and Monitoring", Bank of England
July 2011	"Econometrics of Financial Markets", dictated by Prof. Francis X. Diebold, Central Bank of Chile, Santiago, Chile
January 2011	"Systemic Risk Measurement", dictated by Prof. Markus Brunnermeier, Central Bank of Chile, Santiago, Chile
May 2011	"Theoretical Questions Around the Economic Crisis", Central Bank of Chile, Santiago, Chile
November 2010	"Topics on Financial Stability", Bank for International Settlements and Central Bank of Chile, Santiago, Chile

August 2010	"Financial Frictions, Aggregate Economic Activity and Public Policies", dictated by Prof. Nobuhiro Kiyotaki, Central Bank of Chile, Santiago, Chile
August 2009	"Financial Regulation: Lessons from the Recent Global Crisis", Central Bank of Chile, Santiago, Chile
July 2008	"Financial Macroeconomics and Financial Markets", IMF

Computer Skills

Stata, EViews, Matlab, Gauss, Gretl, LaTex,Microsoft Office