

# Chad Fulton

## Contact Information

Prices and Wages | Research and Statistics  
Federal Reserve Board of Governors  
Washington, DC 20551

**Website:** <http://www.chadfulton.com/>  
**Email:** [chad.t.fulton@frb.gov](mailto:chad.t.fulton@frb.gov)

## Professional experience

**Federal Reserve Board of Governors**  
Prices and Wages, Division of Research and Statistics  
- **Senior Economist** (September 2018 - present)  
- Economist (September 2016 - August 2018)

**Research interests** Rational inattention, prices, macroeconomics, applied econometrics

## Education

**University of Oregon, Eugene, OR**  
Ph.D., Economics, June 2016  
M.S., Economics, December 2012  
B.A., Economics, June 2009

## Published Papers

**Choosing what to pay attention to**  
Theoretical Economics (2022) ([link](#))

**Forecasting US inflation in real time**  
Econometrics (2022), with Kirstin Hubrich ([link](#))

**Bayesian Estimation and Forecasting of Time Series in statsmodels**  
Proceedings of the 21st Python in Science Conference (2022) ([link](#))

**SciPy 1.0: fundamental algorithms for scientific computing in Python**  
Nature Methods (2020) with Pauli Virtanen, Ralf Gommers, and 108 others ([link](#))

## Working Papers

**Mechanics of static quadratic Gaussian rational inattention tracking problems**  
(2018) ([link](#))

**Mechanics of linear quadratic Gaussian rational inattention tracking problems**  
FEDS Working Paper (2017) ([link](#))

**Estimating time series models by state space methods in Python: Statsmodels**  
([link](#)) (2015)

## Other research

**Index of Common Inflation Expectations** ([link](#))  
FEDS Note (2020), with Hie Joo Ahn

## Professional service

**Editorial board reviewer:** Journal of Machine Learning Research  
**Referee:** Econometrica, Journal of Machine Learning Research, Journal of Economic Dynamics and Control, Journal of Economic Behavior & Organization

## Awards

2015 UO Economics PhD Research Paper Award  
2015 UO Economics Kleinsorge Summer Research Fellowship  
2011 UO Economics Kleinsorge First Year Fellowship  
2011-2016 Graduate Teaching Fellow

**Programming  
Languages**

Python, Julia, MATLAB, R, Stata, Mathematica