University of Birmingham

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About

Research interests: Factor models; forecasting with large datasets; time-varying structural vector autoregressions; panel data models with integrated series

Qualifications

BSc. (Economics), London School of Economics, 1983
M.Phil. (Economics), Nuffield College, University of Oxford, 1985
D.Phil. (Economics), Nuffield College, University of Oxford, 1987

Teaching

M.Sc. Econometrics (G26, 27, 28, 29, 8)

Econometric Methods (undergraduates, ECON 207)

Postgraduate supervision

Kemal Bagzibagli (Ph.D. supervisor)

Chong Zhao (Ph.D. supervisor)

Research

Research Group:

Econometrics

Research Interests: My current research interests include forecasting with large datasets and the use of factor models. Empirical issues relating tointerest rate and exchange rate pass-through are addressed within this framework, and in recent years I have worked on factor models with structural change. I also study the econometrics of non-stationary panel data, with particular attention to the implications ofcross-sectional dependence for inference and estimation in such panels. Factors constitute a convenient way of modelling dependence although alternative approaches may also be considered.

Other activities

Leader of Econometrics Research Group
DIW Research Professor, Deutsches Institut für Wirtschaftsforschung (DIW Berlin)
Associate Editor, Oxford Bulletin of Economics and Statistics
Managing Editor, Oxford Economic Papers

Scientific Counsellor, Directorate of Macroeconomic Forecasting, Banque de France

Publications

“Modelling thirty five years of coffee prices in Brazil, Guatemala and India and the Law of One Price”, Department of Economics, University of Birmingham Discussion Paper No. 10-22 (with S. Mohan and B. Russell) (forthcoming World Bank Economic Review)

“Forecasting with factor error correction models”, Department of Economics, University of Birmingham Discussion Paper No. 09-06R (with M. Marcellino and I. Masten) – invited submission for International Journal of Forecasting

“Testing for structural breaks using common correlated effects estimators”, Department of Economics, University of Birmingham Discussion Paper No.11-16 (with Josep Carrion-i-Silvestre)

“A multiple break panel approach to estimating United States Phillips curves”, Working Paper No. 232, Dundee Discussion Papers in Economics, also Department of Economics, University of Birmingham Discussion Paper No. 10-14 (with B. Russell, I. Malki and N. Ponomareva)

'Forecasting with Factor-Augmented Error Correction Models', EUI-RSCAS Working Paper No. 2009-32 (with M.Marcellino and I. Masten).

'Factor error correction models' in The Methodology and Practice of Econometrics: A Festschrift in Honour of David F. Hendry, edited byJennifer Castle and Neil Shephard, Oxford University Press, Oxford, p.227-254 (with M. Marcellino).

'Forecasting macroeconomic variables using diffusion indexes inshort samples with structural change", in Forecasting in the Presenceof Structural Breaks and Model Uncertainty, edited by D. Rapach and M.Wohar, Elsevier, p. 149 - 194 (with M. Marcellino and I. Masten).

'Are There Any Reliable Leading Indicators for US Inflation and GDPGrowth?", International Journal of Forecasting, 22, p. 137-151 (with M.Marcellino). Awarded Outstanding Paper 2006-2007.

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