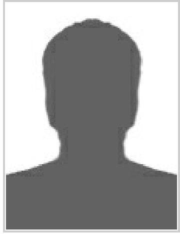
University of Birmingham

Dr Marco Barassi

Lecturer in Econometrics
Programme Director

The Department of Economics

Contact details



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Qualifications

MSc (Birkbeck College)
PhD (Imperial College)

Teaching

Econometric Theory, 3rd year undergraduate BSc Mathematical Economics and Statistics

Econometrics with Financial Applications, MSc Money Banking and Finance, MSc Mathematical Finance

Research

Research Group:

Macro-Finance-Econometrics

Research Interests:

EconometricTheory and Applied Econometrics: Analysis of Non-stationary Time Series, Structural Changes in Time Series Models, Time series with Long Memory, Non-Linear Time Series Models with applications to Environmental Economics and Financial Economics.

Other activities

Programme Director for:

BSc Mathematical Economics and Statistics

BSc Economics with Languages and

Economics Joint Honours

Publications

Barassi M.R., and Y. Zhou (2012) “The Impact of Corruption on FDI: A Parametric and Non Parametric Analysis ”, European Journal of Political Economy, vol. 28, issue 3, pp. 302–312

Barassi M.R., and N.Spagnolo (2012) “Linear and Nonlinear causality between CO_2 emissions and economic growth” Energy Journal, vol. 33, issue 3, pp. 23 - 38

Barassi M.R., Cole M.A. and R.J.R. Elliott (2011) “The stochastic convergence of CO_2 emissions: A long memory approach”, Environmental and Resource Economics, vol. 49, pp. 367-385

Barassi M.R., Cole M.A. and R.J.R. Elliott (2008) “Stochastic Divergence or Convergence of Per Capita Carbon Dioxide Emissions: Re-examining the evidence”, Environmental and Resource Economics, vol. 40, pp 121-137.

Barassi, M.R., Caporale, G.M. and S.G. Hall (2008), "A comparison between tests for changes in the adjustment coefficients in cointegrated systems", Journal of Statistical Computation and Simulation, vol. 78, issue 1, pp 1-17.

Barassi M.R., A Ghoshray. 2007. "Long Run Relationships between the US and EU Wheat Prices and the Impact of the 1992 CAP Reform”, Journal of Agricultural Economics, vol. 58, issue 1.

Barassi M.R., GM Caporale, SG Hall. 2005. "Interest RateLinkages: A Kalman Filter Approach to Detecting Structural Change",Economic Modelling, vol. 22, pp. 253-284.

Barassi M.R., 2005. "On KPSS with GARCH Errors", Economics Bulletin, vol. 3, 55, pp. 1-12.

Barassi M.R., GM Corporale, SG Hall. 2005. "Interest RateLinkages: Identifying Structural Relations", Applied FinancialEconomics, vol. 15, pp. 977-986.