

# DENISE R OSBORN

## Curriculum Vitae

May 2013

### **I. PERSONAL DETAILS**

Present position: Robert Ottley Professor of Econometrics

Work address: Economics, School of Social Sciences  
University of Manchester  
Manchester M13 9PL  
Phone: + 44 (0)161-275 4861  
Email: denise.osborn@manchester.ac.uk

Date of birth: 23 November 1948

Nationality: Australian and British (dual nationality)

### **Previous Appointments**

1992-1996 Professor of Econometrics, University of Manchester  
1989-1992 Senior Lecturer in Econometrics, University of Manchester  
1977-1989 Lecturer in Econometrics, University of Manchester  
1975-1977 Research Officer, National Institute of Economic and Social Research, London  
1972 Teaching Fellow, Department of Economic Statistics, University of Sydney

### **Visiting Appointments**

2013-2016 Visiting Professor, School of Economics and Finance, University of Tasmania  
2012 Visiting Fellow, School of Economics and Finance, University of Tasmania  
2012 (Sept) Visiting Research Fellow, New Zealand Treasury  
2006 (July-Sept) Adjunct Professor, Department of Economics, Australian National University  
2004 (May) Academic Visitor, Department of Econometrics and Business Statistics, Monash University  
1987 (Mar-May) Visiting Fellow, Department of Statistics, Australian National University

### **Academic Honours**

Currently ranked by RePEc (Research Papers in Economics) in top 5% of economists worldwide, according to average rank score and multiple other criteria (<http://ideas.repec.org/e/pos5.html>).

Rated in top 1000 economists world wide by citations, 1990-2000 (analysis by Tom Coupé, <http://student.ulb.ac.be/~tcoupe/update/top1000c.html>).

Included in *Who's Who in Economics*, third edition, Mark Blaug (ed.), Edward Elgar, 1999.

Chair, Economics and Econometrics Sub-Panel and member of Main Panel I for UK Research Assessment Exercise 2008.

Member and Vice Chair, Economics and Econometrics Panel for UK Research Assessment Exercise 2001.

Deputy Chair of the Business and Economics Panel, Hong Kong Research Assessment Exercise, 2014.

Member of the Severo Ochoa Scientific Committee for centres of excellence competition, Spanish Government Ministry for Science and Innovation, 2011 and 2012.

Member, UK Economic and Social Research Council (ESRC) Training Board, 1999 - 2003.

Member, ESRC Research Evaluation Committee, 2003 - 2007.

Chair, International Fellowship Assessment Panel, Irish Research Council for the Humanities and Social Sciences (IRCHSS), 2007/08;

Member of International Research Grant Assessment Panel for IRCHSS, 2006/07 and 2007/08.

Chair of UK Conference of Heads of University Departments of Economics (CHUDE), January 2004 – December 2006.

Member of Executive Committee of the Royal Economic Society, 1995-1999 and 2004-2006;  
Member of Royal Economic Society Council, 1994-1999 and 2004-2006.

Inaugural Chair of the Royal Economic Society Women's Committee, 1996-1998.

Research Associate, Centre for Applied Macroeconomic Analysis, Australian National University.

*Journal of Applied Econometrics* Distinguished Author.

Distinguished Fellow of the Granger Centre, University of Nottingham.

## **University Education and Qualifications**

1966-1971 University of Sydney  
B.Ec. (First Class Honours) 1970  
M.Ec. 1972

1972-1975 London School of Economics  
Ph.D. 1976

## **Prizes**

1970 University Medal in Economic Statistics, University of Sydney  
1970 New South Wales Association of University Women Graduates Prize  
(one of four prizes awarded to outstanding women graduates in NSW)  
1969 Statistical Society of Australia (NSW Branch) Prize in Economic Statistics  
1968 Commonwealth Bank of Australia Scholarship in Economic Statistics (joint award)

## **II. RESEARCH**

### **Book**

*The Econometric Analysis of Seasonal Time Series* (with Eric Ghysels). Cambridge: Cambridge University Press, 2001.

### **Publications in Refereed Academic Journals**

1. Inference on structural breaks using information criteria (with Alastair R Hall and Nikolaos Sakkas), forthcoming *Manchester School*.
2. The performance of lag selection and detrending methods for HEGY seasonal unit root tests (with Tomas del Barrio Castro and A.M. Robert Taylor), forthcoming *Econometric Reviews*.
3. Modelling large open economies with international linkages: The US and Euro Area (with Mardi Dungey), forthcoming *Journal of Applied Econometrics*.
4. Structural breaks in the international dynamics of inflation (with Erdenebat Bataa, Marianne Sensier and Dick van Dijk), forthcoming *Review of Economics and Statistics*.
5. Identifying changes in mean, seasonality, persistence and volatility for G7 and Euro area inflation (with Erdenebat Bataa, Marianne Sensier and Dick van Dijk), forthcoming *Oxford Bulletin of Economics and Statistics*.
6. Ratio-based estimators for a change point in persistence (with Andreea G. Halunga), *Journal of Econometrics*, 2012, vol. 171, 24-31.
7. On augmented HEGY tests for seasonal unit roots (with Tomas del Barrio Castro and A.M. Robert Taylor), *Econometric Theory*, 2012, vol. 28, 1121-1143.
8. A threshold cointegration analysis of interest rate pass-through to UK mortgage rates (with Ralf Becker and Dilem Yildirim), *Economic Modelling*, 2012, vol. 29, 2504-2513.
9. Weighted smooth transition regressions (with Ralf Becker), *Journal of Applied Econometrics*, 2012, vol. 27, 795-811.
10. Non-parametric testing for seasonally and periodically integrated processes (with Tomas del Barrio Castro), *Journal of Time Series Analysis*, 2012, vol. 33, pp. 424-437.
11. Financial integration and the construction of historical financial data for the Euro Area (with Heather Anderson, Mardi Dungey and Farshid Vahid), *Economic Modelling*, 2011, vol. 28, pp. 1498-1509.
12. HEGY tests in the presence of moving averages (with Tomas del Barrio Castro), *Oxford Bulletin of Economics and Statistics*, 2011, vol. 73, 691-704.
13. Nonparametric tests for periodic integration (with Tomas del Barrio Castro), *Journal of Time Series Econometrics*, 2011, vol. 3, Issue 1, Article 4.
14. Co-movements between US and UK stock prices: the role of time-varying conditional correlations (with Nektarios Aslanidis and Marianne Sensier), *International Journal of Finance and Economics*, 2010, vol. 15, pp. 366-380.

15. Business cycle synchronization of the Euro Area with the new and negotiating member countries (with Christos Savva and Kyriakos Neanidis), *International Journal of Finance and Economics*, 2010, vol. 15, pp. 288-306.
16. Modelling real exchange rate effects on output performance in Latin America (with Pablo Mejía-Reyes and Marianne Sensier), *Applied Economics*, 2010, vol. 42, pp. 2491-2503.
17. Observed inflation forecasts and the New Keynesian Phillips Curve (with Chengsi Zhang and Dong Heon Kim), *Oxford Bulletin of Economics and Statistics*, 2009, vol. 71, pp. 375-398.
18. Changes in the order of integration of US and UK inflation (with Andreea Halunga and Marianne Sensier), *Economics Letters*, 2009, vol. 102, pp. 30-32.
19. UK inflation: Persistence, seasonality and monetary policy (with Marianne Sensier), *Scottish Journal of Political Economy*, 2009, vol. 56, pp. 24-44.
20. Spillovers and correlations between US and major European stock markets: the role of the euro (with Christos Savva and Len Gill), *Applied Financial Economics*, 2009, vol. 19, pp. 1595-1604.
21. The New Keynesian Phillips Curve: From sticky inflation to sticky prices (with Chengsi Zhang and Dong Heon Kim), *Journal of Money, Credit and Banking*, 2008, vol. 40, pp. 667-699.
22. Periodic conditional correlations between stock markets in Europe and the US (with Christos Savva and Len Gill), *Journal of Financial Econometrics*, 2008, vol. 6, pp. 307-325.
23. Testing for seasonal unit roots in periodic integrated autoregressive processes (with Tomas del Barrio Castro), *Econometric Theory*, 2008, vol. 24, pp.1093-1129.
24. Cointegration for periodically integrated processes (with Tomas del Barrio Castro), *Econometric Theory*, 2008, vol. 24, pp.109-142.
25. Seasonal adjustment and the properties of business cycle regimes (with Antonio Matas-Mir and Marco Lombardi), *Journal of Applied Econometrics*, 2008, vol. 23, pp.257-278.
26. Public expenditure and economic growth: A disaggregated analysis for developing countries (with Niloy Bose and Emranul Haque), *Manchester School*, 2007, vol. 75, pp.533-556.
27. Business cycle affiliations in the context of European integration (with Pedro J Perez and Marianne Sensier), *Applied Economics*, 2007, vol.39, pp.199-214.
28. The international business cycle in a changing world: Volatility and the propagation of shocks in the G-7 (with Pedro J. Perez and Michael Artis), *Open Economies Review*, 2006, vol. 17, pp.255-279.
29. Testing for causality in variance in the presence of breaks (with Dick van Dijk and Marianne Sensier). *Economics Letters*, 2005, vol. 89, pp 193-199.
30. Nonlinearity in the Fed's monetary policy rule (with Dong Heon Kim and Marianne Sensier). *Journal of Applied Econometrics*, 2005, vol. 20, pp.621-639.
31. Does seasonality change over the business cycle? An investigation using monthly industrial production series (with Antonio Matas-Mir). *European Economic Review*, 2004, vol. 48, pp.1309-1332.

32. Domestic and international influences on business cycle regimes in Europe (with Marianne Sensier, Michael J. Artis and Chris Birchenhall). *International Journal of Forecasting*, 2004, vol.20, pp.343-357.
33. The consequences of seasonal adjustment for periodic autoregressive processes (with Tomas del Barrio Castro). *Econometrics Journal*, 2004, vol. 7, pp.307-321.
34. Linear versus neural network forecasts for European industrial production series (with Saeed Heravi and C. R. Birchenhall). *International Journal of Forecasting*, 2004, vol. 20, pp.435-446.
35. Asymmetric interest rate effects for the UK real economy (with Marianne Sensier and Nadir Öcal), *Oxford Bulletin of Economics and Statistics*, 2002, vol. 64, pp. 315-339.
36. The asymptotic distributions of seasonal unit root tests: a unifying approach (with Paulo Rodrigues). *Econometric Reviews*, 2002, vol. 21, pp.221-241.
37. Modelling property crime using the British Crime Survey: What have we learnt? (with Andromachi Tseloni, Alan Trickett and Ken Pease). *British Journal of Criminology*, 2002, vol. 42, pp.109-128.
38. Modelling business cycle movements in the UK economy (with Paul W. Simpson and Marianne Sensier). *Economica*, 2001, vol. 68, pp.243-267.
39. Forecasting UK industrial production over the business cycle (with Paul W. Simpson and Marianne Sensier). *Journal of Forecasting*, 2001, vol. 20, pp.405-424.
40. Predicting UK business cycle regimes (with Chris R. Birchenhall and Marianne Sensier). *Scottish Journal of Political Economy*, 2001, vol. 48, pp.179-195.
41. The phenomena of multiple victimisation: the relationship between personal and property crime risk (with Tim Hope, Jane Bryan and Alan Trickett). *British Journal of Criminology*, 2001, vol. 41, pp.595-617.
42. Business cycle nonlinearities in UK consumption and production (with Nadir Öcal). *Journal of Applied Econometrics*, 2000, vol.15, pp.27-43.
43. A comparison of the statistical properties of financial variables in the USA, UK and Germany over the business cycle (with Elena Andreou and Marianne Sensier). *The Manchester School*, 2000, vol. 68, pp.396-418.
44. Predicting US business cycle regimes (with Chris R. Birchenhall, Hans Jessen and Paul Simpson). *Journal of Business and Economic Statistics*, 1999, vol.17, pp.313-323.
45. Performance of seasonal unit root tests for monthly data (with Paulo Rodrigues). *Journal of Applied Statistics*, 1999, vol.26, pp.985-1004.
46. Seasonal unit roots and forecasts of two-digit European industrial production (with Saeed Heravi and C.R. Birchenhall). *International Journal of Forecasting*, 1999, vol.15, pp.27-47.
47. The distribution of household property crimes (with Andromachi Tseloni). *Journal of Quantitative Criminology*, 1998, vol.14, pp.307-330.
48. Business cycles for G7 and European countries (with Michael J. Artis and Zenon G. Kontolemis). *Journal of Business*, 1997, vol.70, pp.249-279. Reprinted in T.C. Mills (ed.) *Long Term Trends and Business Cycles*, Edward Elgar, 2002.
49. Prior victimisation and crime risk (with Alan Trickett, Dan Ellingworth, Tim Hope and Ken Pease). *International Journal of Risk, Security and Crime Prevention*, 1997, vol.2,

pp.201-214.

50. Are repeatedly victimized households different? (with Dan Ellingworth, Tim Hope and Alan Trickett). *Journal of Quantitative Criminology*, 1996, vol.12, pp.223-245.
51. Moving average detrending and the analysis of business cycles. *Oxford Bulletin of Economics and Statistics*, 1995, vol.57, pp.547-558.
52. Predicting turning points in the UK inflation cycle (with M.J. Artis, R.C. Bladen-Hovell, Graham Smith and W. Zhang). *Economic Journal*, 1995, vol.105, pp.1145-1164.
53. Turning point prediction for the UK using CSO leading indicators (with M.J. Artis, R.C. Bladen-Hovell, G.W. Smith and W. Zhang). *Oxford Economic Papers*, 1995, vol.47, pp.397-417.
54. Property crime victimisation: the roles of individual and area influences (with Alan Trickett and Dan Ellingworth). *International Review of Victimology*, 1995, vol. 3, pp.273-295.
55. The modelling of threats: evidence from the British Crime Survey (with Andromachi Tseloni and Ken Pease). *International Review of Victimology*, 1994, vol.3, pp.235-261.
56. Discussion: Seasonal cointegration. *Journal of Econometrics*, 1993, vol.55, pp.299-303.
57. Area characteristics and regional variates as determinants of area property crime levels (with Alan Trickett and Rob Elder). *Journal of Quantitative Criminology*, 1992, vol.8, pp.265-285.
58. What is different about high crime areas? (with Alan Trickett, Julie Seymour and Ken Pease). *British Journal of Criminology*, 1992, vol.32, pp.81-89.
59. The implications of periodically varying coefficients for seasonal time series processes. *Journal of Econometrics*, 1991, vol.48, pp.373-384. Reprinted in Paul Newbold and Stephen J. Leybourne (eds.) *Recent Developments in Time Series*, Edward Elgar, 2003.
60. A survey of seasonality in UK macroeconomic variables. *International Journal of Forecasting*, 1990, vol.6, pp.327-336.
61. A seasonal model of consumption (with C.R. Birchenhall, A.P.L. Chui, R.C. Bladen-Hovell and J.P. Smith). *Economic Journal*, 1989, vol.99, pp.837-843.
62. The performance of periodic autoregressive models in forecasting seasonal UK consumption (with Jeremy P. Smith). *Journal of Business and Economic Statistics*, 1989, vol.7, pp.117-127.
63. Seasonality and habit persistence in a life cycle model of consumption. *Journal of Applied Econometrics*, 1988, vol.3, pp.255-266. Reprinted in Svend Hylleberg (ed.) *Modelling Seasonality*, Oxford University Press, 1992.
64. Seasonality and the order of integration for consumption (with A.P.L. Chui, Jeremy P. Smith and C.R. Birchenhall). *Oxford Bulletin of Economics and Statistics*, 1988, vol.50, pp.361-377. Reprinted in Svend Hylleberg (ed.) *Modelling Seasonality*, Oxford University Press, 1992.
65. A note on error correction mechanisms and steady-state error. *Economic Journal*, 1986, vol.96, pp.208-211.
66. Causality testing and its implications for dynamic econometric models. *Economic Journal*, Conference Papers Supplement, 1984, vol.94, pp.82-96.

67. On the criteria functions used for the estimation of moving average processes. *Journal of the American Statistical Association*, 1982, vol.77, pp.388-392.
68. Choosing between macroeconomic models: an illustration of the problems (with Francis Teal). *The Manchester School*, 1979, vol.47, pp.63-75.
69. Exact and approximate maximum likelihood estimators for vector moving average processes. *Journal of the Royal Statistical Society, Series B*, 1977, vol.39, pp.114-118.
70. Maximum likelihood estimation of moving average processes. *Annals of Economic and Social Measurement*, 1976, vol.5, pp.75-87.
71. The distribution of price changes on the Sydney Stock Exchange. *Australian Journal of Statistics*, 1974, vol.16, pp.44-49.

## **Publications in Other Academic Journals**

The prediction of business cycle phases: financial variables and international linkages (with Marianne Sensier). *National Institute Economic Review*, Number 182, October 2002, pp.96-105.

An assessment and comparison of two NIESR econometric model forecasts (with Francis Teal). *National Institute Economic Review*, Number 88, May 1979, pp.50-62.

National Institute gross output forecasts: a comparison with US performance. *National Institute Economic Review*, Number 88, May 1979, pp.40-49.

## **Book Chapters**

Forecasting seasonal time series (with Eric Ghysels and Paulo Rodrigues), Chapter 13 (pp.659-711) in *Handbook of Economic Forecasting, Volume 1* (eds. Graham Elliott, C.W.J. Granger and Alan Timmermann), Elsevier, Amsterdam, 2006.

Nonlinearity and structural change in interest rate reaction functions for the US, UK and Germany (with Mehtap Kesriyeli and Marianne Sensier), Chapter 11 (pp.283-310) in *Nonlinear Time Series Analysis of Business Cycles* (ed. Costas Milas, Philip Rothman and Dick van Dijk), Contributions to Economic Analysis 276, Elsevier, Amsterdam, 2006.

Predicting growth cycle regimes for European countries (with Marianne Sensier and Dick van Dijk), pp. 61-77 in *The Euro Area Business Cycle: Stylized Facts and Measurement Issues* (ed. Lucrezia Reichlin), CEPR, 2004.

Unit root versus deterministic representations of seasonality for forecasting. Chapter 18 (pp. 409-431) in Michael P. Clements and David F. Hendry (eds.), *A Companion to Forecasting*, Blackwell Publishers Ltd, Malden, Massachusetts, USA, 2002.

Seasonal nonstationarity and near-nonstationarity (with Eric Ghysels and Paulo Rodrigues). Chapter 31 (pp. 655-677) in Badi H. Baltagi (ed.), *A Companion to Theoretical Econometrics*, Blackwell Publishers Ltd., Malden, Massachusetts, 2001.

Forecasting and the UK business cycle (with Marianne Sensier and Paul Simpson). Chapter 7 (pp.104-123) in D.F. Hendry and N.R. Ericsson (eds.), *Understanding Economic Forecasts*, Cambridge, Massachusetts: MIT Press, 2001.

An investigation into quarterly crime and its relationship to the economy. Chapter 5 (pp. 75-101) in Ziggy MacDonald and David Pyle (eds.), *Illicit Activity: The Economics of Crime, Drugs and Tax Fraud*, Aldershot: Ashgate Publishers, 2000.

## **Contributions to Conference Proceedings**

Discussion of Eric Ghysels "On the economics and econometrics of seasonality" in Christopher A. Sims (ed.) *Advances in Econometrics: Sixth World Congress*, Vol. I, Cambridge University Press, 1994, pp.317-322.

Discussion of T.S. Breusch and L.G. Godfrey "A review of recent work on testing for autocorrelation in dynamic simultaneous models" in D. Currie, R. Nobay and D. Peel (eds.) *Macroeconomic Analysis: Essays in Macroeconomics and Econometrics*. Croom Helm, London, 1981, pp.106-110.

## **Publications in Professional Journals**

The Royal Economic Society Women's Committee (with Karen Mumford), *CSWEP Newsletter*, Spring/Summer 1998, p.6.

Women in the economics profession. *Royal Economic Society Newsletter*, Number 92, January 1996, p.7.

The 1994 RES conference. *Royal Economic Society Newsletter*, Number 86, July 1994, pp.16-17.

## **Book Reviews**

Published in *Economica*, *Economic Journal*, *International Journal of Forecasting*, *Manchester School*, *Times Higher Education Supplement*.

## **Computer Programs**

Initially as part of my PhD research, three programs were developed for the estimation of dynamic econometric models with moving average errors. These were among the first to be written for this problem and have been used extensively by researchers in the UK and overseas.

## **Research Grants Held**

Inference regarding multiple structural changes in macroeconomic models, with applications to monetary policy (Co-applicant; Principal applicant Alastair Hall). ESRC, £518,113, October 2008



– September 2011.

International aspects of macroeconomic volatility (Principal applicant; other applicants Stuart Hyde, Ser-Huang Poon and Marianne Sensier). Bank of England, £10,000, September 2006 – August 2007.

International and cross-assets volatility dynamics and investment implications (Co-applicant; Principal applicant Stuart Hyde, other applicants Ser-Huang Poon and Marianne Sensier). INQUIRE (Institute for Investment Research UK), £10,000, December 2006 – November 2007.

Monetary policy, business cycles and economic growth (Principal applicant; other applicants Keith Blackburn and Paul Madden). ESRC under Phase II of Understanding the Evolving Macroeconomy Research Programme, ESRC ref: L138251030, £161,024, July 2001 – June 2004.

- Project rated Outstanding by the ESRC.

International linkages between financial and real economy cycles (Overseas applicant; other applicants Mardi Dungey, Heather Anderson and Farshid Vahid). Australian Research Council, International Linkage Award, A\$10,950, January 2005 – December 2007.

International growth and business cycles (Principal Applicant; other applicants Keith Blackburn, Michael J. Artis and Elena Andreou). Leverhulme Trust, £77,588, January 1999 – December 2001.

International growth and business cycles (with Keith Blackburn and M.J. Artis), Bank of England, June 1997, £5,000.

Financial variables and the business cycle (Principal Applicant; co-applicant Elena Andreou). ESRC, £38,800, November 1997 – December 1998.

Applying neural network techniques to investigate lead-lag structures in industrial short-term indicators and investigate turning points in the business cycle (with C.R. Birchenhall). Funded by EuroStat through a sub-contract with ERA Technology Ltd; 82,652 ECU, February 1996 – January 1997.

Artificial neural nets and business cycle turning points (Principal Applicant; co-applicant C.R. Birchenhall). ESRC, £30,980, September 1995 – August 1996.

Understanding crime victimisation: a modelling approach (Principal Applicant; other applicants K.G. Pease and A. Trickett). Leverhulme Trust, £60,000, October 1993 – September 1996.

Leading indicators: forecast performance, turning points and policy (with M.J. Artis, R.C. Bladen-Hovell and G.W. Smith). ESRC, £53,000, December 1991 – November 1993.

Modelling seasonal economic variables, with special reference to consumption (Principal Applicant; co-applicants C.R. Birchenhall, R.C. Bladen-Hovell and R. Ray). ESRC, £29,000, January 1986 – December 1987.

Household crime statistics, Phase II (with Alan Trickett). Loss Prevention Council, £12,000, September 1995 – August 1996.

- The Loss Prevention Council is an umbrella organisation for the insurance industry, funded

primarily by the Association of British Insurers.

Household victimisation study (with K.G. Pease and A. Trickett). Loss Prevention Council, £7000, October 1993 – March 1994.

Risks of crime victimisation and multiple victimisation: a statistical analysis (Principal Applicant; co-applicants C. Marsh, K.G. Pease and A. Trickett). ESRC, £36,300, October 1991 – October 1993.

- Project rated Outstanding by the ESRC and featured in the ESRC *Annual Report 1993-1994*. The findings were reported in the *Guardian*, *Independent*, *Times Higher Education Supplement* and various local newspapers. Alan Trickett and myself also gave a number of interviews about the findings on national (BBC Radio 4) and local radio.

Modelling multiple crime victimisation in England and Wales (with K.G. Pease and A. Trickett). Nuffield Foundation, £3000, September 1990 – August 1991.

## Conferences

### Invited Overseas Conference Presentations/Discussions

Keynote speaker at:

- VAR Modelling Workshop, University of Tasmania, Australia, February 2012
- Fifth Colloquium on Modern Tools for Business Cycle Analysis, Eurostat, Luxembourg, September/October 2008
- Conference on Seasonality, Seasonal Adjustment and their Implications for Short Term Analysis and Forecasting, Eurostat, Luxembourg, May 2006
- Fourth Colloquium on Modern Tools for Business Cycle Analysis, organised by Eurostat and Directorate-General for Economics and Finance Affairs, European Commission, Luxembourg, October 2003
- Fourth METU Conference in Economics, Ankara, Turkey, September 2000

Invited speaker at:

- Workshop on Empirical Business Cycle Modelling and Policy in the Aftermath of the Financial Crisis, Norwegian School of Management, Oslo, September 2010
- Econometric Society Australasian Meeting, Canberra, July 2009
- Conference in Honour of Svend Hylleberg: Periodicity, Nonstationarity and Forecasting of Economic and Financial Time Series, Kolling, Denmark, August 2009
- Workshop on Modern Macroeconometric Methods and Applications, University of Tasmania, December 2008
- Unit Roots and Cointegration Testing Conference, University of the Algarve, September/October 2005
- Dating the European Business Cycle, Workshop organised by Centre for Economic Policy Research (CEPR), Bibliothèque Solvay, Brussels, February 2003

- Fourth Workshop on New Approaches to the Study of Economic Fluctuations, Hydra, Greece, May 2002
- Tinbergen Institute/Macroeconomic Dynamics Conference: Nonlinear Modelling of Multivariate Macroeconomic Relations, Rotterdam, September 1999
- CEPR/DELTA Anglo French Colloquium, Paris, February 1990

Invited discussant at:

- Sixth World Congress of the Econometric Society, Barcelona, August 1990
- EC<sup>2</sup> Conference on Econometrics of Monetary Policy and Financial Decision Making, December 2006
- First Conference of Euro Area Business Cycle Network, European Central Bank, Frankfurt, December 2003
- International Seminar in Macroeconomics, organised by US National Bureau of Economic Research (NBER), Universitat Pompeu Fabra, Barcelona, June 2003
- Conference on Seasonality and Econometric Models, Montreal, May 1990

Invited participant at Winter Symposium of the Econometric Society, Sindelfingen, West Germany, January 1978 (attendance by invitation only)

### Invited UK Lecture/Conference Presentations

Presentation of Granger Lecture, University of Nottingham, June 2012

Symposium on Structural Change, Granger Centre for Time Series Analysis, University of Nottingham, December 2010

Centre for Central Bank Studies, Bank of England, September 2010

- Keynote speaker at CCBS seminar “Inflation forecasting in central banks”

Thirteenth Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, City University, London, March/April 2005

Conference on Stock Market Fluctuations and Economic Growth Prospects, Centre for International Capital Markets, London Metropolitan University, January 2003

Annual Festival of Science (Conference of the British Academy for the Advancement Science), September 1999; Section F session “Economic Forecasting”.

NIESR/Oxford University one-day conference on Forecasting and Leading Indicators, 1999

Nonlinear and Nonstationary Signal Processing: Workshop on Econometrics and Financial Time Series, Isaac Newton Institute, Cambridge, October, 1998

Warwick Summer Workshop, Department of Economics, University of Warwick, July 1985 and July 1979

## Other Conference Presentations

### World Congress of the Econometric Society

- Seattle 2000
- Tokyo 1995
- Barcelona 1990

### Econometric Society European Meeting

- Stockholm 2003
- Santiago de Compostela 1999
- Toulouse 1997
- Uppsala 1993
- Bologna 1988
- Budapest 1986
- Athens 1979

### Econometric Society Australasian Meeting

- Alice Springs 2006

### Royal Economic Society Conference

- Royal Holloway College, University of London, 2011
- University of Surrey, 2010
- University of Wales, Swansea, 2004
- University of Warwick, 2002
- University of St Andrews 2000
- University of Warwick 1998
- University of Staffordshire 1997
- University of Kent 1995
- University of York 1993
- University of Oxford 1983

### Euro Area Business Cycle Network (EABCN) Workshops:

- Bank of Spain, Madrid, February/March 2003
- Workshop on inflation, Bank of France, September 2007

Conference in Honour of Adrian Pagan, Sydney, July 2009

EC<sup>2</sup> Conference, Rotterdam 2006

New Zealand Econometric Study Group Meeting, University of Otago (Dunedin, New Zealand), July 2006

Conference on Financial Markets, Business Cycles and Growth, Birkbeck College, London, March, 2003

Conference on Seasonality in Economic and Financial Variables, University of the Algarve, Portugal, October 2000

NBER/NSF Time Series Seminar, Rotterdam, October 1996

Money, Macro and Finance Conference, London, September 1996

## **Seminar Presentations**

- 2013 Dutch Central Bank, Amsterdam
- 2012 New Zealand Treasury; Australian National University, University of Tasmania (Australia); University of Groningen (The Netherlands), Reserve Bank of New Zealand, La Trobe University (Australia), University of Western Australia, Curtin University (Australia)
- 2011 University of the Balearic Islands (Spain); Newcastle University (UK)
- 2010 University of Münster (Germany); Universidad Carlos III Madrid (Spain); Cyprus University of Technology; Nottingham Trent University (UK)
- 2009 Bank of Portugal; Monash University (Australia); Lancaster University (UK)
- 2007 Bank of Turkey; Middle East Technical University (Turkey); Second ESRC Workshop in Nonlinear Economics and Finance, Brunel University
- 2006 Australian National University; Auckland University, University of Canterbury, University of Otago (New Zealand); Autonomous University of the State of Mexico (Mexico); Nottingham University Business School; Universities of Swansea, Leicester, Exeter, Sheffield (UK)
- 2005 University of Barcelona (Spain); Bank of England; Universities of Nottingham, Loughborough, Keele, Brunel (UK)
- 2004 Australia National University; Monash University, University of Melbourne, University of Sydney, Queensland University of Technology (Australia); University of the Algarve (Portugal); Carlos III University (Spain); University of Kent (UK)
- 2003 European Central Bank (Frankfurt); University of Cyprus
- 2002 University of Warwick (UK)
- 2001 European University Institute (Italy); Glasgow University (UK)
- 2000 University of Lisbon (Portugal); London School of Economics, Edinburgh and Surrey Universities (UK)
- 1999 University of Stockholm (Sweden); Royal Statistical Society TIMSAC group meeting; Royal Holloway and Bedford College, London, and Leicester University (UK)
- 1998 Bank of England; Warwick, Nottingham, Kingston and Sheffield Universities (UK)
- 1997 Pennsylvania State University (USA); Carlos III University, Murcia University (Spain); Queen Mary and Westfield College, London, and University of Derby (UK)
- 1996 Universities of Leeds, Cambridge, Hull, Bristol and University College of Wales Aberystwyth (UK)
- 1995 European University Institute (Italy); London School of Economics and Nuffield College, Oxford (UK)
- 1994 Workshop on Seasonality in Econometric Models, University of Nottingham; Universities of York and Liverpool (UK)
- 1993 Humboldt University (Germany); Social Statistics Section Meeting, Royal Statistical Society; Workshop on Recent Developments in Cointegration, University of Nottingham; Nuffield College Oxford, University of Warwick and University College of Wales Aberystwyth (UK)
- 1992 University of Exeter (UK)
- 1991 University of Birmingham (UK)
- 1990 University of Amsterdam, University of Rotterdam (Netherlands); Macroeconomic

- Modelling Seminar, ESRC Macroeconomic Modelling Bureau; London Business School, Universities of Southampton, Essex and Liverpool (UK)
- 1989 University of Cambridge (UK)
- 1987 Australian National University, University of Sydney (Australia); University College of Wales, Aberystwyth, Universities of Bristol and Southampton (UK)
- 1986 University of Newcastle (UK)
- 1984 ESRC Econometric Study Group Meeting
- 1983 Nuffield College Oxford and University of York (UK)
- 1980 Statistics Seminar, UMIST (UK)
- 1979 London School of Economics (UK)
- 1977 Conference on Recent Developments in National Economic Policy Formulation, Imperial College, London; Workshop, Manpower Research Group, University of Warwick (UK)
- 1976 SSRC Econometric Study Group Meeting
- 1972 NSW Branch Meeting, Statistical Society of Australia

## **Supervision of Research Students**

### Completed PhD Students

- Arshad Bhatti (jointly supervised, graduated 2012); currently Assistant Professor, International Islamic University, Islamabad, Pakistan
- Babar Hussain (jointly supervised; graduated 2011)
- Robert O'Neill (jointly supervised; graduated 2011); currently working at the Office for National Statistics (UK)
- Dilem Yildirim (jointly supervised; graduated 2009); currently Lecturer, Department of Economics, Middle East Technical University, Turkey
- Adam Bointon (jointly supervised, graduated 2009); working outside academia
- Robert Anderson (jointly supervised, graduated 2009); currently Lecturer in Economics, University of Newcastle, UK
- Erdenebat Bataa (jointly supervised, graduated 2007); currently Lecturer, School of Economic Studies, National University of Mongolia
- Mazen Najjar (jointly supervised, graduated 2006); currently Associate, Booz Allen Hamilton, Management Consultants, Lebanon
- Christos Savva (jointly supervised, graduated 2006); currently Assistant Professor of Econometrics, Cyprus University of Technology
- Chengsi Zhang (jointly supervised, graduated 2006); currently Professor, School of Finance, Renmin University of China
- Xiangjie Wu (graduated 2006); currently Business Manager, Manchester Business School
- Andreea Halunga (jointly supervised, graduated 2005); currently Lecturer in Econometrics, University of Exeter, UK
- Mehtap Kesriyeli (jointly supervised; graduated 2003); currently in Research Department, Central Bank of the Republic of Turkey
- Emranul Haque (jointly supervised, graduated 2002); currently Lecturer in Macroeconomics, University of Manchester, UK
- Antonio Matas Mir (graduated 2002); currently Principal Economist, Statistics Directorate,

#### European Central Bank

- Nektarios Aslanidis (graduated 2002); currently Lecturer, Department of Economics, University Rovira and Virgili, Spain
- Pablo Mejia-Reyes (jointly supervised, graduated 2000); currently Professor, Autonomous University of the State of Mexico, Toluca, Mexico
- Elena Andreou (graduated 1998); currently Associate Professor, Department of Economics, University of Cyprus
- Paulo Rodrigues (jointly supervised; graduated 1998); currently in Research Department, Central Bank of Portugal
- Paul Simpson (graduated 1998)
- Julide Yildirim (jointly supervised; graduated 1998); currently Assistant Professor in Economics, Gazi University, Ankara, Turkey
- Nadir Öcal (graduated 1997); currently Assistant Professor in Economics, Middle East Technical University, Ankara, Turkey
- Zenon Kontolemis (graduated 1997); currently at Economics Research Centre, University of Cyprus and Ministry of Finance, Government of Cyprus
- Andromachi Tseloni (jointly supervised, graduated 1994); currently Professor of Criminology, Nottingham Trent University, UK
- Antonio Noriega-Muro (jointly supervised, graduated 1992); currently Associate Professor, School of Economics, University of Guanajuato, Mexico
- Daphne Nicolitsas (jointly supervised, graduated 1992); currently in Research Department, Bank of Greece
- Yue Ma (jointly supervised, graduated 1990); currently Professor of Finance, City University, Hong Kong
- Shiva Lohani (graduated 1987); currently in Nepal

#### Completed MPhil Student

- Jahyun Koo (jointly supervised; completed 2008); currently PhD student, Lancaster University, UK

#### Current Research Students

- Gantungalag Altansukh (jointly supervised; initial PhD registration September 2010)

### **III. ACADEMIC SERVICE**

#### UK Research Assessment Exercises (RAE)

- Chair of Economics and Econometrics Sub-Panel for RAE2008
- Member of Main Panel I for RAE2008
- Member and vice chair of Economics and Econometrics Panel for RAE2001
- Member of REF Expert Advisory Group for development of the Research Excellence Framework, 2009

#### Hong Kong Research Assessment Exercise

- Deputy Chair of Business and Economics Panel

#### Irish Research Council for the Humanities and Social Sciences

- Chair of International Board for Research Fellowships, 2007/08
- Member of International Board for Research Grants, 2006/07 and 2007/08

#### Spanish Government Ministry for Science and Innovation

- Member of the Severo Ochoa Scientific Committee for centres of excellence competition, 2011 and 2012

#### The Leverhulme Trust

- Member of Advisory Panel for Philip Leverhulme Prizes in Economics, 2004, 2011 and 2013

#### Conference of Heads of (UK) University Departments of Economics (CHUDE)

- Chairperson, January 2004 – December 2006
- Member of the Steering Committee, January 1998 – December 2003 and January – December 2007

#### QAA Benchmarking Group for Academic Standards in Economics

- Member of Benchmarking Group 2000
- Chair of the Benchmarking Review Group 2006

Member of Scottish Economic Society Committee of Inquiry into State of Economics in Scotland, 2002/03.

Member of the Panel of Advisors to the Association of Commonwealth Universities for the selection of candidates for the Commonwealth Scholarship and Fellowship Plan 1992-1998

Member of Panel of Advisors for the Carnegie Trust for the Universities of Scotland, assessing PhD scholarship applicants, 2008 –

Member of the advisory board for cemmap (Centre for Microdata Methods and Practice, an ESRC Research Centre), 2009 –

### **Economic and Social Research Council (ESRC)**

Member of the ESRC Research Evaluation Committee, 2003 – 2007

- Research Evaluation Committee academically audits the quality of all ESRC-funded research (Centres, Programmes and projects)

Member of the ESRC Training Board, 1999 – 2003

- The Training Board is responsible for the ESRC budget for postgraduate training, deciding policy in respect of ESRC studentships and postdoctoral fellowships
- Member of various panels connected with the Training Board, including Postdoctoral Fellowships Panel, 2001, 2002 and 2003.
- Chaired Training Board Panel visits to various institutions, 2002 and 2003.



Member of Steering Group for the International Benchmarking Review of UK Economics, 2008

Chair of the ESRC Subject Area Panel in Economics for

- Recognition Exercise 2005
- Advanced Course Recognition and Research Recognition Exercise 1999
- Advanced Course Recognition Exercise 1998

Deputy Chair of the ESRC Subject Area Panel in Economics for

- Research Recognition Exercise 1997
- Advanced Course Recognition Exercise 1996

Member of the ESRC Board of Examiners for

- Studentship Competition (also Senior Examiner in Economics) 1999
- Studentship Competition 1998

Member of the Evaluation Panel for the ESRC Centre for the Microeconomic Analysis of Fiscal Policy, 1998/1999

### **Royal Economic Society (RES)**

Member of Executive Committee and Council 2004 – 2006

- *Ex officio*, as chairperson of CHUDE

Member of Executive Committee 1995 – 1999

- Nominated by Council as a member of the Executive

Member of Council 1994 – 1999

- Elected to Council by members of the Society in the annual ballot

Chair of Women's Committee 1996 – 1998

Chair of Working Party on Women in the UK Economics Profession 1996

- As working party chair, I authored a report to the RES Council on women in the UK economics profession. This resulted in the establishment of the Women's Committee to promote the role of women in UK economics, for which I was the inaugural chair.
- The Women's Committee 1996 survey (which I co-ordinated and for which I designed the questionnaire) on the gender balance of academic economics in the UK generated considerable interest. This survey has been subsequently repeated every two years.

Conference Chairperson, Royal Economic Society Conference, University of Exeter, 1994

- The chairperson has overall responsibility for the academic organisation of the conference. There were approximately 360 participants and over 120 papers were presented in 1994.

Other for RES:

- Member of Conference Committee 1992 – 1995
- Member of the Women's Committee, 2007-2011
- Member of Conference Review Committee, 1997/1998 (to review the RES Annual Conference)
- Member of committee to appoint editors for the *Econometrics Journal*, 1997 – 1998
- Member of Austin Robinson Memorial Prize Committee, 1996

## **Service for External Universities**

### External Research Assessor

External assessor for research:

- Economics, Australian National University, 2004 and 2010
- Department of Economics, Glasgow University, 2003/04
- Department of Economics, Kingston University, 2003/04
- Department of Economics, University of Nottingham, 2002 and 2010

### Appointment/Promotion Committees

External member of Chair Committees at overseas universities:

- Norwegian University of Science and Technology, 2008
- National University of Ireland, Maynooth, 2006
- European University Institute, Florence, 2006/07
- European University Institute, Florence, 2003/04
- University of Cyprus, 2002
- European University Institute, Florence, 2000/01
- University of Bergen, 2000/01

External advisor for Chair Committees at UK universities:

- University of Leicester, 2011
- University of Newcastle, 2010
- University of Surrey, 2004 (twice)
- University of Leicester, 2004 (three times)
- University of Bristol, 2003, 2004
- Birkbeck College, London, 2002
- University of Warwick, 2002
- University of Oxford, 1996

External Assessor to review all cases for Distinction Awards (for the title of Professor or Reader) in Economics, University of Oxford, 2003/04.

External Member of Promotions Committee to Assistant Professor, University of Cyprus, 2003.

Member of the Assessment Committee for renewal of professorial contract at the European University Institute, Florence, 2003/04.

Member of two Evaluation Committees for positions of Førsteamanuensis (approximately equivalent to Lectureship) Department of Economics, University of Oslo, 1997

- The Evaluation Committee read substantial numbers of papers and ranked candidates for posts at the University of Oslo. Each Committee consisted of three professors, of which I was the only one from outside Norway.

## External Examining

External Examiner for Courses at:

- University of Nottingham, 2005-2007
- University of Leicester, 2002-2005
- University of York, 1997-2000
- University of Liverpool, 1994-1997
- University of St Andrews, 1992-1996
- City of London Polytechnic, 1983-1988

External Examiner for Ph.D. (D.Phil.) Theses at:

- University of Helsinki, 2010 (Opponent in public examination)
- Brunel University, 2006
- European University Institute, Florence, 2005 & 2006
- University of Surrey, 2004
- University of Leicester, 2002
- University of London (Birkbeck College), 2002 & 2001
- University of Warwick, 2000 and 1995
- University of Stockholm, 1999 (Opponent in public examination)
- University of Oxford, 1994 & 1988
- University of Lancaster, 1988
- Trinity College, Dublin, 1983
- London School of Economics, 1982

## **Editorial Positions**

Managing Editor, *Economic Journal* Conference Issue, March 1995

Co-Editor, *Studies in Nonlinear Dynamics and Econometrics*, special issue 2008

Associate Editor, *Journal of Business and Economic Statistics*, 1992 – 1997

- The *Journal of Business and Economic Statistics* is an American Statistical Association journal.

Associate Editor, *International Journal of Forecasting*, 2006 –

Associate Editor, *The Manchester School*, 1996 –

Member of Editorial Board:

- *Journal of Applied Econometrics*, 1995 –
- *The Manchester School*, 1992 – 1996
- *Ekonomia*, 1997 –
- *Economic Issues*, 2001 –
- *Economic Modelling*, 2002 –

Member of Editorial Committee, *Economic Journal* Conference Issue, 1993 – 1996

## **Service as Referee**

Referee for grant applications to the US National Science Foundation

Rapporteur or referee for numerous ESRC research grants; referee for EPSRC project

Member of Programme Committee for the World Congress of the Econometric Society, Tokyo 1995

Member of the Programme Committee for the Econometric Society European Meetings:

- Santiago de Compostela 1999
- Brussels 1992
- Bologna 1988

Member of the Programme Committee for the Royal Economic Society Conference, 1991-1995

Refereed hundreds of papers for academic journals in econometrics, economics and statistics

## **Other Conference Organisation**

Co-organiser (with Mardi Dungey, Cambridge, and Kirstin Hubrich, ECB) of Euro Area Business Cycle Network Workshop “Using Euro Area Data: Issues and Consequences for Economic Analysis”, Cambridge University, March 2008

Organised the conference "Dynamic Modelling and Seasonality" (jointly with C.R.Birchenhall), University of Manchester, 1987

Jointly organised the conferences “Growth and Business Cycles in Theory and Practice” (with Marianne Sensier and Keith Blackburn), for the Centre for Growth and Business Cycles Research, University of Manchester, 2000, 2002, 2004, 2007, 2009.

## **IV. KNOWLEDGE TRANSFER**

### **Membership of UK Government Advisory Panels**

- Member of Government Statistical Service Methodology Advisory Committee, 2012 - 2016.
- Member of Office of National Statistics Academic Econometric Panel, 1997 - 2002; panel discussed econometric and statistical issues related to the statistics compiled by ONS.
- Member of HM Treasury Academic Panel, 1993 - 1996; panel discussed and advised the Treasury on economic modelling issues.

### **For Central Banks and Similar**

- Presented Guest Lecture at New Zealand Treasury, April 2012.
- Keynote speaker at Centre for Central Bank Studies, Bank of England, seminar on “Inflation forecasting in central banks”, September 2010. Attended by approximately 30

- delegates from central banks around the world.
- Co-organiser of Euro Area Business Cycle Network (EABCN) workshop, March 2008. EABCN is funded by the central banks of the European Union and each central bank sends one participant to each EABCN workshop.
- Invited participant at Bank of England conference “The Source(s) of Macroeconomic Stability”, September 2007.
- Bank of England funded project: “International aspects of macroeconomic volatility” (Principal applicant). £10,000, September 2006 – August 2007; the project team kept in close contact with the Bank and provided input on related work undertaken at the Bank.
- Bank of England funded project: “International growth and business cycles” (project team member), Bank of England, June 1997, £5,000.
- Presented seminars at: Bank of England, 2005 and 1998; European Central Bank, November 2003; Central Bank of Turkey, November 2007; Reserve Bank of New Zealand, September 2012.
- Member of the Euro Area Business Cycle Network (EABCN); invited discussant at the first EABCN conference, held at the European Central Bank (December 2003); invited presentation at the first EABCN workshop, held at the Bank of Spain (February/March 2003).
- My former PhD student Antinno-Matas-Mir is now a chief economist at the European Central Bank; a paper we co-authored was published as an ECB discussion paper.
- The PhD studies of former student Mehtap Kesriyeli (jointly supervised with Keith Blackburn) were funded by the Central Bank of Turkey, where she is now employed in a senior position in the Research Department.
- My former PhD student Paulo Rodrigues is now employed in the Research Department at the Bank of Portugal.

#### For Eurostat (Statistical Agency for the European Union)

- Invited keynote speaker at Fifth Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg, Sept/Oct 2008.
- Invited keynote speaker at Conference on Seasonality, Seasonal Adjustment and their Implications for Short Term Analysis and Forecasting, Luxembourg, May 2006.
- Invited keynote speaker at the Fourth Colloquium on Modern Tools for Business Cycle Analysis (organised by Eurostat and Directorate-General for Economics and Finance Affairs, European Commission), Luxembourg, October 2003; paper presented is also a Eurostat discussion paper.
- Led research project “Applying neural network techniques to investigate lead-lag structures in industrial short-term indicators and investigate turning points in the business cycle”, funded by EuroStat through a sub-contract with ERA Technology Ltd; 82,652 ECU, February 1996-January 1997.

#### Participation in Non-Academic Conferences

- Invited paper in Section F session “Economic Forecasting”, Annual Festival of Science (Conference of the British Academy for the Advancement Science), September 1999.
- Invited paper at the workshop “Dating the European Business Cycle”, organised by the Centre for Economic Policy Research (CEPR), Brussels, February 2003; workshop participants primarily from the European Commission.
- Invited paper at the conference “Stock Market Fluctuations and Economic Growth Prospects”, organised by the Centre for International Capital Markets, London Metropolitan University, January 2003; conference for practitioners working in financial

market.

## Other

Published three papers in the *National Institute Economic Review*, which is read mainly by practitioners (detailed above under Research, Publications in Other Journals).

## **V. TEACHING**

### **Teaching (since 2003)**

Advanced Econometric Theory ECON60501 (half unit, 2003/04, 2006/07)

- Specialist MSc course unit in econometric theory; approx. 10 students; 10 hours lectures and 3 hours classes

Time Series Analysis ECON60522 (half unit all years, except no contribution 2008/09)

Modified and re-titled Applied Macroeconometrics ECON60522 (2010/11, 2012/13)

- MSc course unit; approx. 40 students

Time Series Econometrics ECON30402 (entire unit, 2012/13)

- Third year specialist course, approx 50 students

Financial Econometrics ECON31011 (half unit, 2011/12)

- Third year course, approx 30 students

Business Forecasting ECON30352 (half module 2006/07)

- Third year course, approx 60 students

Advanced Statistics ECON10072 (half module 2006/07, 2007/08, entire module 2008/09)

- First year undergraduate service course; approx 500-650 students

Introductory Statistics ECON10062 (half module 2003/04, 2004/05)

- Statistics component of compulsory first year course for students without A-level mathematics; approx. 250 students

Note: I had a 50% teaching load due to one semester research leave (2003/04, 2005/06, 2011/12 and 2012/13) or due to RAE duties (2007/08 and 2008/09). During 2009/2010 and 2010/11, my teaching load was 0.2FTE, due to HoDA duties and 30% ESRC project buy-out.

### **Other Lecturing**

#### **Previous Internal Lecturing**

- Further Econometrics/ Quantitative Economic Research II (MSc/MA service course)
- Quantitative Economic Research I (MSc/MA service course)
- Econometrics B (MSc/MA specialist course)
- Computer-Based Research Methods (MSc/MA specialist course)

- Applied Macroeconometric Models (MSc/MA specialist course)
- Special Topics in Econometrics (MSc/MA specialist course)
- Business and Economic Forecasting (2nd/3rd year non-specialist course)
- Econometrics II (3rd year specialist course)
- Quantitative Economics II (3rd year non-specialist course)
- Further Mathematics for Economists (2nd year service course)
- Econometrics I (2nd year service course)
- Quantitative Economics I (2nd year service course)
- Quantitative Methods III (2nd year specialist course)
- Quantitative Methods II (1st year service course)
- Quantitative Methods I (1st year service course)
- Introductory Mathematics (1st year service course)
- Introductory Statistics (1st year service course)

### External Teaching

Lectures on Regression and Forecasting to MBA students, Manchester Business School, 1991/92 and 1992/93

Lectures to graduate students on modelling seasonal economic variables, Australian National University, March-May 1987

## **VI. ADMINISTRATION**

### **University of Manchester**

Head of Economics Discipline Area (Research and Strategy), August 2009 – July 2011

Head of the School of Economic Studies, April 1997 – January 2002

- In administrative charge of the School (effectively Department of Economics). This also involved a substantial role in decision-making in the Faculty of Social Sciences and Law.

Interim Head of the School of Social Sciences, September – December 2003

- The School of Social Sciences was formed as part of new structures consequent on the merger between the Victoria University of Manchester and UMIST. I served as Interim Head until the first head could be identified. As Interim Head, I was a member of the Interim Faculty Leadership Team (IFLT) for the new Faculty of Humanities.

Member of Senate, 2004 - 2008

- Elected from Faculty of Humanities to first Senate for merged of University of Manchester

Member of Senate, 2000 - 2002

- Elected professorial member

Member of Court, 1999 - 2001

- Elected by Senate as a member of Court

Member of Academic Standards and Quality Committee (ASQC), 1999 - 2002

- Professorial representative of Senate on ASQC

Member of Promotions Committees:

- University Promotions Committee, 2005/06 – 2008/09 (first University Promotions Committee of merged university)
- Faculty Review Committee for the Faculties of Economic and Social Studies, Law and Education, 1992 - 1997
- Arts Faculty Review Committee, 1997 (appointed by Senate)
- Academic Promotions Committee for the Faculties of Business Administration, Economic and Social Studies, Education and Law, the Department of Extra-Mural Studies and the Institute for Development Policy and Administration, 1992-1995
- Academic Promotions Committee for Medical and Dental Schools, 1994/1995 (appointed by Senate)

Member of:

- Chair and Lectureship Appointment Committees (many and various; some as committee chair)
- Hallsworth Fellowships Committee, 1994-2004 and 2010-
- Staff-Student Consultative Committee of Senate, 1994-1996
- Academic Computing Policy Committee, 1994-1995
- Grants Assessment Committee, 1992-1994
- Staff Awards Sub-Committee, 1992-1994
- Assessment and Appeals Panels for the Annual Review of Clerical, Secretarial and Supervisory Staff, 1988 and 1989

## **School of Social Sciences/ Faculty of Social Sciences and Law**

Chair of School of Social Sciences Board 2004 -

Committee of Arrangements for the Deanship/Head of School, 1993, 1996, 1999, 2003, 2005

Representative of (former) Department of Econometrics and Social Statistics or School of Economic Studies on:

- Social Sciences Graduate School Research Committee, 1994-1997
- Faculty Research Sub-Committee, 1991-1994
- Board of Undergraduate Studies, 1988-1990
- Board of the First Examination, 1989 and 1990
- Board of Graduate Studies. 1982-1986

Working Party on the Provision of Part-Time Courses, 1978

## **Other Service for Economics**

Director of Research, School of Economic Studies 1994 - 1997

- Responsible for overseeing all research activities in the School of Economic Studies, chair of Research Committee and *ex-officio* member of Policy Committee.



Head of Economics and Econometrics UoA for Research Assessment Exercise 1996

- Prepared Manchester's RAE submission in Economics, liaising with individuals in the School and University as required.

PhD Advisor, 2003 - 2009

- Responsibility for around 40 PhD students in Economics

Head of Econometrics and Applied Economics Research Area Group, 2004 - 2009

Representative of Manchester University on the Royal Economic Society Conference of Heads of University Departments of Economics (CHUDE), 1994 - 2001

Member of the School of Economic Studies Promotions Committee 1994 - 2001

For the former Department of Econometrics and Social Statistics:

- Chairperson, Research Committee 1990-1994
- Chairperson, Department Computer Users' Committee, 1989-1990
- Graduate Admissions Tutor, 1982-1986 (Admission of students to graduate programmes in Econometrics and Social Statistics; also pastoral care)
- Departmental Seminar Organiser, 1979-1980
- Secretary of Departmental Board, 1980