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Current Position

2011 to present: Lecturer in Economics

Main field: Time Series Econometrics

Secondary fields: Econometric Theory, Applied Econometrics, Consumer behaviour.

Grants: 2005 University of Essex grant; 2006 Economic and Social Research Council open studentship.

Journal reviews: Journal of Econometrics; Portuguese Journal of Economics; Journal of International Trade and Economic Development, Manchester School.

Conferences attended: AR Bergstrom memorial conference, May 2006, University of Essex; ESRC Econometric Study Group Annual Conference, July 2007, Bristol; CENMAP conference on Partially Identified Models, March 2008, UCL; CENMAP conference on Unobserved Factor Models, November 2008, Birkbeck.

Conference Presentations: Sir Clive Granger Memorial Conference, University of Nottingham 2010.

Qualifications

2009: PhD in Economics. University of Essex.

Thesis title: Information and Aggregation with application to Consumption under the Permanent Income Hypothesis.

Supervisor: Professor Marcus Chambers.

Examiners: Karim Abadir; Emma Iglesias.

1998: MSc. in Econometrics (distinction). Queen Mary and Westfield College, University of London.

1993: Post-Graduate Certificate in Education, Secondary Mathematics. University of Hull.

1991: B.Soc.Sc. in Mathematical Economics. University of Birmingham.

Papers

1. (2013) The Aggregation of Dynamic Relationships caused by Incomplete Information
Presented at the Sir Clive Granger Memorial Conference, University of Nottingham 2010. Accepted by the Journal of Econometrics.
2. (2013) Continuous Time ARMA processes in Discrete Time: Representation and Embeddability. (with Marcus J. Chambers)
Forthcoming in the Journal of Time Series Analysis.
3. (2013) Removing Seasonality Under a Changing Regime: Filtering New Car Sales
Computational Statistics and Data Analysis (58) 4–14.
4. (2012) Discrete Time Representation of Continuous Time ARMA processes (with Marcus J. Chambers)
Econometric Theory (28) 219–238.

Handbook Chapters

1. (2013) Temporal Aggregation in Macroeconomics (with Marcus J. Chambers) in Hashimzade, N. and Thornton, M.A. (eds) *Handbook Of Research Methods And Applications In Empirical Macroeconomics*, Edward Elgar, Cheltenham, U.K.
2. (2013) Review of Econometric Concepts and Methods for Empirical Macroeconomics (with Kerry D. Patterson) in Hashimzade, N. and Thornton, M.A. (eds) *Handbook Of Research Methods And Applications In Empirical Macroeconomics*, Edward Elgar, Cheltenham, U.K..

Work in Progress

1. Estimating models of Household Consumption under Temporal Aggregation
2. Testing for Unit (Zero) Roots in Continuous Time Models (with Marcus Chambers and Rod McCrorie)
3. Temporal Aggregation in Empirical Macroeconomics.

PhD supervision

Supervisor: Blanca Guizar Moran (joint with Yongcheol Shin).

Thesis Advisory Group: Stefan Nikolic.

Teaching experience

2011 to Present University of York.

Lecturer for Part 2 Econometric Theory.

Lecturer on Postgraduate Econometrics 1& 2 module.

2009 to 2011 - University of Reading.

Lecturer for Part 1 Principles of Macroeconomics.

Lecturer on Part 3 Money and Banking;

Lecturer on Postgraduate Financial Markets and Corporate Governance.

Lecturer for Part 2 Mathematics for Economists.

2008 to 2009 - University of Essex.

Lecturer for Postgraduate Time Series Econometrics course.

Class teacher on Postgraduate Econometric Methods and Applications course.

Supervisor for three MSc. dissertations.

2007 to 2008 - University of Essex.

Class teacher on Postgraduate Econometric Methods and Applications course.

Senior Graduate Teaching Assistant on Introduction to Economics. Stand-in lecturer.

2005 to 2007 - University of Essex.

Graduate Teaching Assistant on Introduction to Economics, winning the department's Teaching prize in 2007.

Previous Employment

1) *1998 to 2005:* Her Majesty's Treasury.

2) *1993 to 1997:* Teacher of Mathematics, including A-level Statistics, at St Edwards school, Romford, an 11-18 comprehensive school.