

Curriculum Vitae

PETER NIGEL SMITH

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 University of York
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Date of Birth	9th December 1957	Place of Birth	Harare, Zimbabwe
Citizenship	Australian / British	Marital Status	Married

Degrees

Ph.D. : University of Southampton, 1987.

M.A. : University of Warwick, 1981.

B.Sc. : University of Southampton, 1980. (Upper Second Class Honours)

Present Position

Professor of Economics and Finance, Department of Economics, University of York, October 2002-

Positions Held

Visiting Fellow, Research School of Economics, Australian National University, Aug 2010.

Visiting Fellow, Economics Program, RSSH, Australian National University, Nov - Dec 2006.

Visiting Fellow, Economics Program, RSSH, Australian National University, July - Dec 2003.

Reader in Economics, Department of Economics, University of York, Oct 1998 - Sept 2002.

Visiting Fellow, Economics Program, RSSH, Australian National University, Nov - Dec 2000.

Senior Lecturer in Economics, Department of Economics, University of York, Oct 1995 – Sept 1998.

Visiting Fellow, Economics Program, RSSH, Australian National University, Sept - Dec 1997.

Senior Research Fellow, ESRC Macroeconomic Modelling Bureau, Department of Economics, University of Warwick, Sept 1992 - Sept 1995.

Visiting Professor, Department of Economics, Dartmouth College, Jan - June 1991.

Visiting Research Fellow, Centre for Economic Forecasting, London Business School, July 1989 –Sept 1992.

Senior Lecturer in Econometrics, Department of Statistics, Australian National University, July 1989 - Sept 1992.

Visiting Fellow, Department of Statistics, The Faculties, Australian National University, July - Dec 1988.

Research Fellow, Centre for Economic Forecasting, London Business School, Oct 1987 - July 1989.

Research Officer, Centre for Economic Forecasting, London Business School, Oct 1983 - Oct 1987.

Publications

Journals

“The public-private sector gender wage differential in Britain: evidence from matched employee-workplace data”, *Applied Economics*, 2011. (with M. Chatterji and K.A. Mumford).

“The equity premium and the business cycle: the role of demand and supply shocks”, *International Journal of Finance and Economics*, 2010, 15, pp134-152. (with S. Sorensen and M.R. Wickens).

“What determines the part-time and gender earnings gaps in Britain: evidence from the workplace”, *Oxford Economic Papers*, 2009, 61, pp i56-i75, (with K.A. Mumford).

“General equilibrium theories of the equity risk premium: estimates and tests”, *Quantitative and Qualitative Analysis in Social Sciences*, 2008, 2, 3 (with S. Sorensen and M.R. Wickens).

“The gender earnings gap in Britain: including the workplace”, *Manchester School*, 2007, 75, 6, pp 653-672, (with K.A. Mumford).

“Job tenure in Britain: individual versus workplace effects“, *Economica*, 2004, 71, pp 275-298, (with K.A. Mumford).

"Job reallocation and average job tenure: theory and workplace evidence from Australia", *Scottish Journal of Political Economy*, 2004, 51, 3, pp 402-421, (with K.A.Mumford)

“Determinants of current job tenure: a cross-country comparison”, *Australian Journal of Labour Economics*, September 2003, (with K.A.Mumford).

“Asset pricing with observable stochastic discount factors”, *Journal of Economic Surveys*, 2002, 16, 3 and M.McAleer and L.Oxley (eds) *The Econometrics of Financial Time Series*, Blackwell, Oxford, (with M.R. Wickens).

“Men, women and the hiring function”, *Economic Record*, 2000, 76, 235, pp 380-391, (with K.A. Mumford).

"Output price determination and the business cycle", *Economic Modelling*, 2000, 17, 1, pp 49-69.

"The hiring function reconsidered: on closing the circle", *Oxford Bulletin of Economics and Statistics*, 1999, 61, 2, pp 343-364, (with K.A.Mumford).

"Comparing global economic models", *Economic Modelling*, 1998, 15, pp 1-48, (with P.R. Mitchell, J. Sault and K.F. Wallis).

"Predicting UK stock returns and robust tests of mean variance efficiency ", *Journal of Banking and Finance*, 1997, 21, 5, pp 641-660, (with A.Clare and S.Thomas).

"Targeting inflation: comparative optimal control exercises on models of the UK economy", *Economic Modelling*, 1996, 13, pp 169-184, (with K.B. Church, P.R. Mitchell and K.F. Wallis).

"Global macroeconomic shocks, time-varying covariances and tests of the ICAPM", *Applied Economics Letters*, 1996, 3, pp 99-113, (with A.Clare, R.J.O'Brien and S.H.Thomas).

"Comparative properties of models of the UK economy", *National Institute Economic Review*, 153, 1995, pp 59-72, (with K.B.Church, P.R. Mitchell and K.F. Wallis).

"An econometric evaluation of consumers' expenditure equations", *Oxford Review of Economic Policy*, Summer, 1994, pp 71-85. (with K.B. Church and K.F. Wallis).

"Comparative properties of models of the UK economy", *National Institute Economic Review*, 145, 1993, pp 87-107, (with K.B. Church, P.R. Mitchell and K.F. Wallis).

"Modelling risk premia in international asset markets", *European Economic Review*, 37, 1, 1993, pp 159-176.

"Wage dispersion and inflation : Evidence from U.K. manufacturing industry", *Economics Letters*, 37, 1991, pp 357-362, (with S.Thomas).

"The London Business School econometric model: recent developments", *Economic Modelling*, 6, 1989, pp 243-351, (with E.Dinenis, S.Holly and P.Levine).

"Assessing monetary shocks and exchange rate variability with a stylised econometric model of the UK", *Greek Economic Review*, 11, (1), 1989, pp 76-94, (with M.R.Wickens).

"Interrelated factor demands for manufacturing: a dynamic translog cost function approach", *European Economic Review*, 33, (1), 1989, pp 111-126, (with S.Holly).

"Unemployment, vacancies and the long-term unemployed", *Economic Journal*, 98, 393, 1988, pp 1071-1091, (with A.Budd and P.Levine).

The gains from optimal control in a small econometric model of the U.K.", *Journal of Economic Dynamics and Control*, 12, (1), 1988, pp 13-18, (with P.Levine).

"Current account movements, wealth effects and the determination of the real exchange rate", *Manchester School*, 55, (4), 1987, pp 353-377.

"Long-term unemployment and the shifting U-V curve: a multi-country study", *European Economic Review*, 31, (1), 1987, pp 96-305, (with A.Budd and P.Levine).

"A two-sector model of the U.K. labour market", *Oxford Bulletin of Economics and Statistics*, 49, (1), 1987, pp 79-102, (with S.Holly).

"An empirical investigation into the causes of the failure of the monetary model of the exchange rate", *Journal of Applied Econometrics*, 1, (2), 1986, pp 143-162, (with M.R.Wickens).

Refereed Contributed Papers

"Discussion of The Fisher Effect Puzzle: A Case of Non-Linear Relationship", *Open Economies Review*, 2010 Volume 21, Issue 1, Page 105.

"The new consensus in monetary policy: is the NKM fit for the purpose of inflation targeting?" in P. Arestis (ed), *Is There a New Consensus in Macroeconomics*, Macmillan, 2007, (with M. R. Wickens).

"An asset market integration test based on observable macroeconomic stochastic discount factors", in R. Driver, P.Sinclair and C. Thoenissen (eds), *Exchange Rates, Capital Flows and Policy*, Routledge, 2004, (with S. Sorensen and M.R. Wickens).

"Policy simulations and long-run sustainability in forward-looking macroeconomic models", in S. Kuipers, L. Schoonbeek and E.Sterken (eds) *Methods and Applications of Economic Dynamics*, North-Holland, 1995, (with K.F. Wallis).

"Predicting the long-term unemployed : a primer for the Commonwealth Employment Service", in R. Gregory and T. Karmel (eds) *Youth in the Eighties*, Canberra, 1992, (with B.Chapman).

"The evaluation of the effects of monetary and real shocks in an econometric model of an open economy", in P.Artus and G.McKenzie (eds) *Studies in Applied Econometrics*, 1992, (with M.R.Wickens).

"The consumption ratio: theory and Australian evidence", in P.Stemp (ed) *Saving and Policy*, Canberra, 1991.

"Compositional effects and unemployment in the United States and Europe", in H.Giersch (ed), *Macro and Micro Policies for More Growth and Employment*, Mohr, Tubingen, 1988, pp 152-165. (with S.Holly).

"Real wage adjustment and the long-term unemployed" in R.Cross (ed) *Unemployment Hysteresis and the Natural Rate Hypothesis*, Blackwell, Oxford, 1988, pp 41-64. (with A.Budd and P.Levine).

"The effects of fiscal reflation upon employment" in W.Eltis and P.Sinclair (eds) *Keynes and Economic Policy*, Macmillan, London, 1988, pp 79-101. (with A.Budd, P.Levine and F.Breedon).

"Comments on currency substitution, rational expectations and the demand for money" in O. Anderson (ed) *Time Series Analysis: Theory and Practice*, North-Holland, 1984.

Government Reports and Advisory Monographs

"Part-time work and the gender pay gap in British workplaces: Findings from the 2004 Workplace Employment Relations Survey", *Department for Business, Enterprise and Regulatory Reform Employment Relations Research Series No. 82*, London, July 2007, (with K.A. Mumford).

"Female Unemployment and Unemployment Experience from the 1980's and Prospects for the 1990's", Report prepared for the *Department of Education, Employment and Training*, Australia, AGPS, Canberra, 1994, (with K.A. Mumford).

Other Publications

"Is the investor sentiment approach the solution to IPO underpricing?", *CAPCO – Journal of Financial Transformation*, 13, April, 2005, (with A.Oehler and M. Rummer).

"Gauss 3.2 and Coint 2.0", *Journal of Economic Surveys*, 9, 1, 1995, 89-101, (with J.P. Smith).

Review of *Testing Macroeconometric Models*, *Economic Journal*, 1995.

"Wealth, financial deregulation, expectations and consumer behaviour", *Government Economic Service* Working Paper No. 122, 1994. (with K.B. Church, P.R. Mitchell and K.F. Wallis).

"Changes in VAT and the prospects for inflation", *Parliamentary Brief*, November 1993.

"UK balance of payments: more deficits in the recovery?", *Parliamentary Brief*, May 1993.

Dynamic Forecasting of Overseas Visitors to Australia, Bureau of Tourism Research Report, *Report* prepared for the Bureau of Tourism, Australia, AGPS, Canberra, August 1992.

Review of *Investment and Factor Demand*, *Econometric Reviews*, 1992.

Review of *Consumption: New Developments*, *Economic Record*, 1989.

"Trends and cycles in GDP", *Economic Outlook*, 13, (9), 1989, (with A.Scott).

"The election manifestos compared", *Economic Outlook*, 12, (7), 1987, (with F.Breedon and P.Levine).

"Long-term unemployment and the labour market: some further results", *Economic Outlook*, 12, (4), 1987 (with A.Budd and P.Levine).

"The problem of long-term unemployment", *Economic Outlook*, 11, (1), 1986 (with A.Budd and P.Levine).

"Employment, pay and part-time working", *Economic Outlook*, 10, (4), 1985 (with A.Budd).

Current Papers and Submissions to Journals

“Durable consumption, long-run risk and the equity premium”, mimeo University of York, (with N. Guo), 2011.

“Gender, job satisfaction and relative wages”, mimeo University of York, (with K.A. Mumford), 2011.

“A cross-section of equity returns: the no-arbitrage test”, submitted, (with P.Abhakorn and M.R. Wickens), 2011.

“Consumption, size and book-to-market ratio in equity returns”, submitted, (with P.Abhakorn and M.R. Wickens), 2011.

“Portfolio return autocorrelation and non-synchronous trading in UK equities”, Department of Economics, University of York, Discussion Paper, (with G.Morgan and S.Thomas), under revision.

“IPO pricing and the relative importance of investor sentiment – evidence from Germany”, Bamberg University, mimeo, (with A. Oehler and M. Rummer).

“The existence and effectiveness of price support activities in Germany – A note”, Bamberg University, mimeo, (with A. Oehler and M. Rummer).

“Macroeconomic sources of FOREX risk”, Department of Economics, University of York, Discussion Paper and CEPR Discussion Paper, (with M.R. Wickens).

Theses

"Structural Models of the Exchange Rate: Theory and Evidence", PhD Thesis, Department of Economics, University of Southampton, 1987, Supervisor: M.R.Wickens

"Real Exchange Behaviour and the Current Account", MA Dissertation, Department of Economics, University of Warwick, 1981, Supervisor: M.H.Miller.

Current Research

“Long-run risk models in macroeconomics and finance”, (with N. Guo)

“Short selling and investment strategies”, (with A. Clare and S.H.Thomas)

Fields of Interest

Macroeconomics

Finance

Applied Econometrics

Open-Economy Macroeconomics

Labour Economics

Teaching

Undergraduate Teaching Experience

Macroeconomics 3, University of York, 1999, 2004.

Applied Econometrics, University of York, 1996-2003.

Econometrics for Economists, University of York, 1996-1999.

Economic Statistics (Mathematics), Australian National University, 1992.

Intermediate Macroeconomics, Dartmouth College, 1991.

Introductory Econometrics, Dartmouth College, 1991.

Economic Models and Introductory Econometrics, (Econometrics B05), A.N.U., 1990.

Applied Econometric Models, (Econometrics C06), Australian National University, 1988, 1989.

Class tutor in Econometrics 1, University of Warwick, 1992-94.

Class tutor in Economics 1, London School of Economics, 1986/7.

Class tutor in Macroeconomics 3, University of Southampton, 1982 - 1984.

Graduate Teaching Experience

Financial Markets, University of York, 2008 - 2011.

Financial Market Microstructure, University of York, 2005 - 2011.

MSc Project, University of York, 1996 - 2011.

International Macroeconomics, University of York, 2004.

Case Studies in Applied Econometrics, Australian National University, 1988 - 1992.

Construction and Applications of Macroeconometric Models, A.N.U., 1988, 1990.

Recent Developments in Applied Econometrics, London Business School, 1985.

Graduate Supervision

Co-Supervisor to PhD student *Matteo De Tina* at University of York, degree awarded 2011. Topic: "Money, transactions and the business cycle. Inspecting the mechanism".

Co-Supervisor to PhD student *Megumi Kubota* at University of York, degree awarded 2010. Topic: "Real Exchange Rate Misalignments".

Co-Supervisor to PhD student *Rachel Male* at University of York, degree awarded 2010. Topic: "What Determines Business Cycles in Developing Economies?"

Co-Supervisor to PhD student *Deren Ulnamis* at University of York, degree awarded 2009. Topic: "International financial contagion; macroeconomics and finance".

Co-Supervisor to PhD student *Ibrahim Ulnamis* at University of York, degree awarded 2009. Topic: "Effects of fiscal policy shocks on small open economies in a New-Keynesian DSGE setting".

Supervisor to PhD student *Xiang Li* at University of York, degree awarded 2009. Topic: "Order Flow Analysis, Technical Analysis and Macroeconomic News in the FX Market".

Supervisor to PhD student *Jian-Hua Gang* at University of York, degree awarded 2008. Topic: "Volatility Analysis on Macroeconomy and Financial Market".

Supervisor to PhD student *Mario Quagliariello* at University of York, degree awarded 2006. Topic: "Essays on Bank Stability: Micro and Macro-Prudential Issues".

Co-Supervisor to PhD student *Pongrapeeporn Abhakorn* at University of York, degree awarded 2006. Topic: "The Cross Section of Stock Returns".

Supervisor to PhD student *Carmelo Petraglia* at University of York, degree awarded 2006. Topic: "Essays on Growth and Public Capital".

Supervisor to PhD student *Ociel Hernandez Zamudio* at University of York, degree awarded 2005. Topic: "Monetary Policy in Mexico".

Co-Supervisor to PhD student *Francesca Perrone* at University of York, degree awarded 2005. Topic: "Monetary Policy Rules: Theory and Evidence".

Co-Supervisor to PhD student *Steffen Sorensen* at University of York, degree awarded 2005. Topic: "Estimation of Time-Varying Risk Premia on Stock Market Indices and Exchange Rates Pricing Macroeconomic Variables".

Supervisor to PhD student *Ben Warner* at University of York, degree awarded 2004. Topic: "Risk and Return in Secondary Equity Markets".

Co-Supervisor to PhD student *Roberto Motto* at University of York, degree awarded 2004. Topic: "Studies in Monetary Policy: Macroeconomic and Econometric Analysis".

Supervisor to PhD student *Alfonso Mendoza* at University of York, degree awarded 2003. Topic: "Modelling Conditional Volatility in Emerging Markets".

Supervisor to DPhil student *Raymond Swaray* at University of York, degree awarded 2001. Topic: "Primary Commodity Exposure and Risk Management for Producers in Less Developed Countries".

Co-Supervisor to DPhil student *Beatrice Pierluigi*, at University of York, degree awarded 2000. Topic: "Monetary Policies for Open Economies".

Co-Supervisor to DPhil student *Ozge Senay* at University of York, degree awarded 2000. Topic: "Monetary Policy in an Open Economy: Economic Integration, Disinflation and Stabilisation"

Co-Supervisor to DPhil student *Emanuel Leao* at University of York, degree awarded 2000. Topic: "Dynamic Models of the Macroeconomy."

Supervisor to DPhil student *Susanna Paleologou* at University of York, degree awarded 1999. Topic: "Models of Political Economy."

Co-Supervisor to PhD student *Nese Erbil* at University of York, 2004-. Topic: "Political and institutional determinants of fiscal behaviour".

Supervisor to PhD student *Na Guo* at University of York, 2008-. Topic: "Consumption-based models of asset pricing".

Co-Supervisor to PhD student *Ian Corrick* at University of York, 2009-. Topic: "Information in DGSE Models with Matching".

Co-Supervisor to PhD student *Junho Park* at University of York, 2009-. Topic: "Fiscal Policy Sustainability".

Co-Supervisor to PhD student *Daniele Bregantini* at University of York, 2010-. Topic: "Dependence in high frequency financial data".

Thesis advisory group member for PhD students Louise Allsopp, Rui Coimbra Fernandez, Thomas Flavin, degrees awarded 1999; Gianni Lombardo, degree awarded 2000; Jorge Luis, degree awarded 2001; Erdal Karadol, degree awarded 2002; Vitor Escaria, degree awarded 2004, Luigi Landolfo, Joel Virgen Rojano, Rene Cabral-Torres, Chiona Balfoussia, degrees awarded 2005, Maria-Theresa Marchica, degree awarded 2006; Christostomos Florakis, degree awarded 2007; Francesca D'Auria, Giovanni D'Orio, Saifuzzaman Ibrahim, Vito Polito degrees awarded 2008, Tolga Tiryaki, Mai Farid, Yaqi Ren (MPhil) degrees awarded 2009, Francesco Mariotti degree awarded 2011.

Supervisor of MSc Economics students in research projects, University of Warwick, 1993-95; University of York, 1996-2009.

Adviser to PhD students R.Wright and M. Obwana at Australian National University, 1991-1992.

Masters of Economics students in graduate research course, Australian National University, 1988 - 1992.

Supervisor to PhD student J.Smith at Australian National University, degree awarded 1992. Topic: "Models of Expectations."

Adviser to PhD student S.Hobbis at London Business School, degree awarded 1989. Topic: Modelling "Technological Change in the U.K."

Outside Speaking and Teaching

Speaker for JPW Creer, York, 2009 and 2011.

Introduction to Econometrics, Bureau of Transport Economics, 1990.

Macroeconomics in Policy Formation, Civil Service College, 1986, 1987.

Research Awards and Grants

Department for Business, Enterprise and Regulatory Reform Employment Relations, "Part-time work and the gender pay gap in British workplaces: Findings from the 2004 Workplace Employment Relations Survey, Jan 2007, (with K.A. Mumford), £10,307.

University of York Research Funding for Staff on Fixed Term Contracts, "Macroeconomic Sources of Risk in Bond Pricing", June-November 2003, (with M.R. Wickens) £5,697.

Economic and Social Research Council (ESRC.), "Interaction between Macroeconomics and Finance", Jan 2000 - June 2003, (with M.R. Wickens) £64,000.

Institute for Quantitative Investment Research, (INQUIRE), "Non-Synchronous Trading, Asset Pricing and International Investment Strategies", Jan 1999 - March 2000, (with R.Priestley and S.H.Thomas) £9,900.

EU Human Capital and Mobility Fellowship Programme, "Comparative Research in Macroeconomic Modelling", Oct 1994 - 1997 (with K.F.Wallis), Ecu 240,000.

Economic and Social Research Council (ESRC.), "Global Economic Model Comparison Project", April 1994 - March 1996 (with K.F. Wallis), £110,000.

Department of Employment, Education and Training, "Female Employment and Unemployment: Evidence from the 1980's and Prospects for the 1990's", May 1992 - 1993 (with K. Mumford), \$30,000.

Faculties Research Fund, Australian National University, "International Asset Pricing and International Macroeconomics", 1990, \$4,000

Richard Newitt Travel Prize, University of Southampton, 1982.

Additional Activities

Internal

Member, University Research Committee, University of York, Oct 2005- July 2008.

Deputy Head of Department, Department of Economics, University of York, Jan 2005-.

Chair of Graduate Admissions Panel, University of York, Nov 2004-.

Founding Co-Director MSc Economics and Finance, Finance and Econometrics, University of York, Jan 1999-.

Chair of the Board of Studies, Department of Economics, University of York, 2002- 2005.

Chair of Equipment Committee, Department of Economics, University of York, 2001- 2002.

Undergraduate Admissions Tutor, University of York, 1996-1999.

Member, Board of Studies, PhD Program in Economics, Australian National University, 1989-1992.

(ii) External

External Examiner, MSc degrees, University of Bristol, 2011-.

External Assessor for chairs in Finance and Economics, Loughborough University, March 2011.

External Assessor for Research in Economics, Dundee University November 2010.

External Assessor for chair in Economics, University of Nottingham, September 2010.

External Assessor for chair in Economics, Cardiff University, June 2010.

External Peer Assessor Quality Review, Department of Economics Finance and Accounting, NUI Maynooth, November 2008.

External Assessor of MSc Finance Programmes and chairs in finance, CASS Business School, May 2008, June, October 2009.

Organiser, 38th Money Macro and Finance Research Group Conference, York, September 2006.

Chair, Committee of the Money, Macro and Finance Research Group, from Sept 2002.

Secretary, Committee of the Money, Macro and Finance Research Group, 1996 - 2002.

External Assessor of Teaching Programmes, University of Dundee, May 2007.

External Assessor, chair in finance, University of Southampton, 2004.

External Examiner, graduate degrees, University of Wales, Cardiff, 2006-2009.

External Examiner, graduate degrees, Tanaka Business School, Imperial College, 2004-2008.

External Examiner, undergraduate degrees, University of Dundee, 2000 - 2002.

Consultant to the Ministry of Defence, June-Oct 1999.

External Examiner, undergraduate degrees, University of Strathclyde, 1998 - 2001.

External Examiner, undergraduate degrees, University of Wales, Cardiff, 1998-99.

External Examiner for PhD; University of Wales, Swansea, Jan 1996; University of Strathclyde, June 1997; University of Southampton, May & Nov 1998, Nov 2001, Dec 2002, Jan 2005, July 2007; University of Wales, Cardiff, Oct 2006, NUI Maynooth, Feb 2007, Loughborough University Jan 2008, St Andrews Sept 2009, Bradford Management School Dec 2010.

External Examiner for MPhil; University of Wales, Swansea, Mar 1995.

External examiner in Financial Economics, University of Wales, Swansea, 1993-1996.

Consultant to the Industry's Commission, Australia, 1991.

Consultant to Bureau of Tourism Research, Australia, 1990-1992.

Chief Examiner (Economics), Society of Investment Analysts, Jan 1987 - June 1991.

External examiner for undergraduate courses in economics and econometrics, South Bank Polytechnic, 1986-1988.

Refereeing

Bulletin of Economic Research, Canadian Journal of Economics, Economic Journal, Economic Modelling, Economic Record, Economica, European Economic Review, European Journal of Finance, Journal of Forecasting, Journal of Banking and Finance, Journal of Empirical Finance, Journal of International Money and Finance, Labour Economics, Macroeconomic Dynamics, Manchester School, Oxford Bulletin of Economics and Statistics, Oxford Economic Papers, Review of Economic Studies, Revue Finance, Scottish Journal of Political Economy. ESRC Research grants and research centre applications. Danish Social Science Research Council. Social Sciences and Humanities Research Council of Canada.

Recent Presentations

Conference on Monetary Policy Before During and After the Crisis, Heriot Watt University, Edinburgh, September 2011 (panel speaker).

Money, Macro and Finance Study Group Conference; University of Birmingham, September 2011.

IESEG/CIMF Conference on the Yield Curve and New Developments in Macro-Finance, Clare College, Cambridge, September 2011 (scientific committee and discussant).

XII Iberian-Italian Congress of Financial and Actuarial Mathematics, Lisbon, July 2011 (keynote).

GDRE Symposium on Money, Banking and Finance, University of Reading, June 2011.

European Monetary Forum Conference, York, March 2011.

Money, Macro and Finance Study Group Conference; Limmasol Cyprus, September 2010.

Australian National University, August 2010.

University of Sydney, August 2010.

Macquarie University, August 2010.

Birmingham Econometrics and Macroeconomics Conference, May 2010.

Bank of England Research Forum: Advances in Macro Finance, October 2009.

Money, Macro and Finance Study Group Conference; Bradford Management School, September 2009.
International Business Cycles Conference, National Bank of Greece, Athens, March 2009.