RENÉE A FRY-MCKIBBIN CURRICULUM VITAE

MAILING ADDRESS
Centre for Applied Macroeconomic Analysis
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FIELDS

Time Series Econometrics, Macroeconometrics, Financial Market Econometrics

CURRENT APPOINTMENTS AND AFFILIATIONS

The Australian National University

Associate Dean Research, College of Asia and the Pacific, November 2014 –

Professor, Centre for Applied Macroeconomic Analysis, Crawford School of Public Policy, August 2012 –

Director, Commodities and the Macroeconomy Research Program, Centre for Applied Macroeconomic Analysis, December 2012 –

Director, Finance and the Macroeconomy Research Program, Centre for Applied Macroeconomic Analysis, January 2007 –

The Treasury

Advisor – macroeconometrics and time series analysis, November 2017-

Journal Editorial Appointments

Associate Editor, Journal of Banking and Finance, 2013 –

Associate Editor, Economic Record, 2015 – 2016

Associate Editor, Finance Research Letters, 2015 – 2018

Board and Committee Appointments

University of York Asian Research Network Meeting Steering Committee, UK, 2017 -

Committee Member, Money, Macro and Finance (MMF) Research Group, UK, 2015 –

Board Member, Australasian Macroeconomics Society, 2014 –

CAMA Management Committee 2007 –

Other Affiliations

Research Associate, Research Program in Forecasting, George Washington University, 2014 –

Research Associate, Centre for Applied Macro- and Petroleum Economics, BI Norwegian Business School, 2012 –

Research Associate, National Centre for Econometric Research, Queensland University of Technology, 2008-

Economic Society of Australia's National Economic Panel, 2016-

PREVIOUS APPOINTMENTS AND AFFILIATIONS

Director, Centre for Applied Macroeconomic Analysis, Research School of Economics, Crawford School of Public Policy, The Australian National University, February 2012 – November 2014

Board Member, Australian Defence College Advisory Board, 2012 – 2013

Member, Australian Defence Force Academy (ADFA) Working Group, 2012 – 2013

Associate Professor, Centre for Applied Macroeconomic Analysis, Research School of Economics, The Australian National University, October 2010 – August 2012

Deputy Director, Centre for Applied Macroeconomic Analysis, Research School of Economics, College of Business and Economics, The Australian National University, February 2010 – February 2012

Research Associate, Cambridge Endowment for Research in Finance (CERF – now CFAP), The University of Cambridge, UK, July 2004 – 2012

Fellow (level C), Centre for Applied Macroeconomic Analysis, February 2005– October 2010

Fellow (level C), Division of Economics, Research School of Pacific and Asian Studies, The Australian National University, February 2005 – February 2007

Research Fellow (level B), Division of Economics, Research School of Pacific and Asian Studies, The Australian National University, July 2002 – February 2005

Lecturer (level B), School of Economics and Finance, Queensland University of Technology, September 2001 – July 2002

Research Assistant, The Australian National University, ARC Large Grant, July 2001 – October 2001

Course Co-ordinator Quantitative Methods 1, The University of Melbourne, February 2001 – July 2001

Lecturer (Contract), School of Business, La Trobe University, Semester 2 1998, Summer School 1999 and Semester 2 1999

Analyst/Senior Analyst, International Credit Operations, Group Risk Management, ANZ Banking Corporation, November 1996 – July 1998

EDUCATION

PhD, The University of Melbourne, 2002. Title of Dissertation - Modelling International Shocks on a Small Open Economy: Specification and Estimation

Bachelor of Economics (Honours), La Trobe University, First Class, 1996. Title of Dissertation - Getting Interventions Right, How South Korea and Taiwan Grew Rich: An Empirical Investigation

SCHOLARSHIPS AND AWARDS

Best Paper Award, Global Finance Conference 2007, Melbourne

Commonwealth Government Postgraduate Award, 1999-2001

La Trobe University Faculty of Law and Management PhD Scholarship, 1998

Deans Medal, 1996

High Commendation from the Economic Society of Victoria for Honours Thesis, 1996

COMMUNITY ENGAGEMENT

Fry-McKibbin, R. (2017), The future of the Australian economy: Transitioning from the commodities boom, presentation To Canberra Grammar School Year 11 Students, August 2017.

Fry-McKibbin, R. (2017), “Outbound Investment and the Macroeconomy”, CEDA. Paper written for the Committee of the Economic Development of Australia.

Knowledge Sector Initiative Capacity Building in Indonesia Project: Gender Equity in Higher Education and Research, January 30-February 2, 2017. Meetings in Jakarta with the Ministry of Research, Technology and Higher Education, Atma Jaya Catholic University, Ministry of State Apparatus and Bureaucratic Reform, Indonesian Academy of Sciences, Indonesian Young Academy of Sciences. Meetings in Yogyakarta with Pusat Studi Wanita Universitas Islam Negeri Sunan Kalijaga, Universitas Gadjah Mada. Conference speaker and panellist on “Gender Equity in Higher Education and Research, Jakarta, Wednesday February 1, 2017. Conference speaker and panellist on “Gender Equity in Higher Education and Research, Yogjakarta, Friday February 2, 2017.

Australia Post and Diversified Specifics Pty Ltd, consultant to Australia Post to develop a framework to sample international mail flows for the UN convention on cross border payments, January 2002 – present

Australia Post and Diversified Specifics Pty Ltd, consultant to Australia Post to determine revenue leakage risk across the Australian postal network, 2012 – 2014

ANU Enterprise and AusAID, provision of training to the Iraq Partnership Facility on Sovereign Wealth Funds, July 2010 and 2012

Department of Prime Minister and Cabinet, Econometrics Training in EViews, January 2009 – April 2009

Department of Prime Minister and Cabinet, Modelling Consumption Relationships for Australia, December 2008

The Australian Federal Treasury, Econometrics Training in EViews and Advice to Staff on Econometric Modelling, July 2008 – January 2009

New Zealand Treasury, Project on the Interaction of Monetary and Fiscal Policy, 2007

PROFESSIONAL SOCIETIES

Association of Environmental and Resource Economists 2018-

Australasian Macroeconomics Society 2015 –

Asia Pacific Policy Society, member, 2014 –

American Economic Association, 2009 –

Australasian Econometric Society 2002 –

Australian Economics Society 2002 –

RESEARCH GRANTS

Australian Research Council Linkage Grant 2016 – 2017 with the Department of Foreign Affairs and Trade, Economic Diplomacy for National Prosperity, $200,000

Norwegian Research Council Grant 2013-2014, Transmission of Global Shocks in Small Open Economies and the Interaction with Fiscal and Monetary Policy, $60,000

Australian Research Council Discovery Project Grant 2012 – 2014, Commodity Cycles, $300,000

The Gruen Economics Endowment 2010, Contribution to the organization of the Finance and the Macroeconomy Workshop, CAMA, ANU, $8,000

The ANU College of Business and Economics ERIGS Grant 2010, An Asian-Pacific Perspective on the Global Financial Crisis Conference Funding, $22,160

Australian Research Council Discovery Project Grant 2009 – 2011, Higher Order Moment Contagion Testing: Implications of the US Subprime Mortgage Crisis for Australia, with V.L. Martin and L.C. Tang, $310,000

The ANU College of Business and Economics ERIGS Grant 2008-2009, Contagion via Multiple Dimensions of Risk, with S. Shaffer, $20,000

Australian Research Council Discovery Project Grant 2006 – 2008, Empirical and Theoretical Coherence of Macroeconometric Models, with M. Dungey and W.J. McKibbin, $250,000

Australian Research Council Discovery Project Grant 2005 - 2007, Securitized Real Estate and Private Dwellings: International and Domestic Linkages and Implications for the Macroeconomy, $105,000

Australian Research Council Discovery Project Grant 2003 - 2005, Monetary Policy with Liquidity Constrained Debt Markets, with M. Dungey, $92,000

PUBLICATIONS

Journal Articles

Fry-McKibbin, R,. Hsiao, C.Y-L and Martin, V.L. (2018), "Joint Tests of Contagion with Applications", *Quantitative Finance*, forthcoming.

Fry-McKibbin, R,. Hsiao, C.Y-L and Martin, V.L. (2017), “Global and Regional Financial Integration in East Asia and the ASEAN”, *North American Journal of Economics and Finance,* forthcoming.

Fry-McKibbin, R. and Hsiao, C.Y-L, (2016), “Extremal Dependence for Contagion”, *Econometric Reviews*, forthcoming.

Fry-McKibbin, R. and Zheng, J. (2016), “Effects of US Monetary Policy Shocks During Financial Crises – A Threshold Vector Autoregression Approach’’, *Applied Economics*, 48, 5802-5823.

Dungey, M. Fry-McKibbin, R.A. and Linehan, V. (2014), “Chinese Resource Demand and the Natural Resource Supplier”, *Applied Economics*, 46, 167-178.

Fry-McKibbin, R., Martin, V. L., & Tang, C. (2014), “Financial Contagion and Asset Pricing”, *Journal of Banking & Finance*, 47, 296-308.

Fry-McKibbin, R.A., Hsiao, C.Y-L, & Tang, C. (2014), “Contagion and Global Financial Crises: Lessons from Nine Crises Episodes”, *Open Economies Review,* 25, 1-50.

Fry-McKibbin, R. A., & Wanaguru, S. (2013). Currency intervention: A Case Study of an Emerging Market. *Journal of International Money and Finance*, *37*, 25-47.

Fry, R., & Pagan, A. (2011). Sign Restrictions in Structural Vector Autoregressions: A Critical Review. *Journal of Economic Literature*, *49*(4), 938-960.

Fry, R. A., Martin, V. L., & Voukelatos, N. (2010). Overvaluation in Australian Housing and Equity Markets: Wealth Effects or Monetary Policy?, *Economic Record*, *86*(275), 465-485.

Fry, R., Martin, V. L., & Tang, C. (2010). A New Class Of Tests Of Contagion With Applications. *Journal of Business & Economic Statistics*, *28*(3), 423-437.

Fry, R.A. (2010), “Comments on the Role of Public Works in the Political Business Cycle and the Instability of the Budget Deficits in Japan”, *Asian Economic Papers,* 9, 113–118

Dungey, M., & Fry, R. (2009). The identification of fiscal and monetary policy in a structural VAR. *Economic Modelling*, *26*(6), 1147-1160.

Fry, R.A. and Baur, D.G. (2009), “Multivariate Contagion and Interdependence”, *Journal of Asian Economics* 20, 353–366

Dungey, M. and Fry, R.A. (2009), “More Confusion in Contagion Tests: The Effects of a Crisis Sourced in US Credit Markets”, *Journal of Economic Asymmetries*, 6, 41–70

Clements, K. and Fry, R.A. (2008), “Commodity Currencies and Currency Commodities”, *Resources Policy,* 33, 55–73

Fry, R.A., Hocking, J. and Martin, V.L. (2008), “The Role of Portfolio Shocks in a SVAR Model of the Australian Economy”, *Economic Record*, 264(84), 17–33

Claus, E. Dungey, M. and Fry, R.A. (2008), “Monetary Policy in Illiquid Markets: Options for a Small Open Economy”, *Open Economies Review*, 19, 305–336

Dungey, M. Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2007), “Contagion in Global Equity Markets in 1998: The Effects of the Russian and LTCM Crises”, *The North American Journal of Economics and Finance*, 18, 155–174

Fry, R.A. (2007), “Comments on Global Savings–Investment Imbalances: What Role for East Asia? by Anwar Nasution”, *Asian Economic Papers*, 6, 14–21

Bond, S.A. Dungey, M. and Fry, R.A. (2006), “Web of Shocks: Crises across Asian Real Estate Markets”, *Journal of Real Estate Finance and Economics*, 32(3), 253–274

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2006), “Contagion in International Bond Markets During the Russian and LTCM Crises”, *Journal of Financial Stability,* 2, 1–27

Dungey, M., Fry, R.A., and Martin, V.L. (2006), “Correlation, Contagion and Asian Evidence”, *Asian Economic Papers*, 5(2), 32–72

Dungey, M., Fry, R., González-Hermosillo, B., & Martin, V. L. (2005). Empirical modelling of contagion: a review of methodologies. *Quantitative Finance*, *5*(1), 9-24.

Fry, R.A. (2004), "International Demand and Liquidity Shocks in a SVAR Model of the Australian Economy", (2004), *Applied Economics,* 36(8), 849–864

Dungey, M., Fry, R.A., and Martin, V.L. (2004), "Currency Market Contagion in the Asia-Pacific Region", *Australian Economic Papers*, 43(4), 379–395

Dungey, M., Fry, R.A., and Martin, V.L. (2004), "Identification of Common and Idiosyncratic Shocks in Real Equity Prices: Australia 1982 to 2002", *Global Finance Journal,* 15(1), 81–102

Dungey, M., and Fry, R.A. (2003), "International Shocks on Australia – The Japanese Effect", *Australian Economic Papers,* 42, 158–182

Dungey, M., Fry, R.A., and Martin, V.L. (2003), "Equity Transmission Mechanisms from Asia to Australia: Interdependence or Contagion?", *Australian Journal of Management*, 28(2), 157–182

Books and Chapters in Books

Fry, R.A. and Clements, K. (2013), "Commodity Currencies and Currency Commodities", Chapter 32 in Taylor, M.P. and Manzur, M. (eds) *Recent Developments in Exchange Rate Economics*, The International Library of Critical Writings in Economics Series.

Fry, R.A. and Clements, K. (2013), "Commodity Currencies and Currency Commodities", in Clements, K. (ed) *Currencies, Commodities and Consumption,* Cambridge University Press.

Fry, R.A., McKibbin, W.J. and O'Brien, J. (eds) (2011), *The Rise and Implications of Sovereign Wealth Fund and State-Owned Enterprise Investment*, Imperial College Press

Dungey, M., Fry, R.A. González-Hermosillo, B. and Martin, V.L. (2011), *Transmission of Financial Crises and Contagion: A Latent Factor Approach*, Oxford University Press, New York

Fry, R.A. and Sojli, E. (2011), "Financial Crises Propagation: A Comparison of The Russian and Turkish Crises", Chapter 16 in J. Batten and P.G. Szilagyi *Contemporary Studies In Economic And Financial Analysis The Impact of the Global Financial Crisis on Emerging Financial Markets*, Volume 93

Baur, D.G. and Fry, R.A. (2011), "A Fixed Time Effects Model of Contagion", in R. Kolb (ed), *Financial Contagion: The Viral Threat to the Wealth of Nations*, John Wiley & Sons, Inc

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2011), "Similarities of Crises", in R. Kolb (ed), *Financial Contagion: The Viral Threat to the Wealth of Nations*, John Wiley & Sons, Inc

Fry, R.A., Jones, C. and Kent, C. (eds) (2010), *Inflation Challenges in an Era of Relative Price Shocks*, Proceedings of a Conference held at the H.C. Coombs Centre for Financial Studies, Kirribilli on 17–18 August 2009

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2005), "A Comparison of Alternative Tests of Contagion with Applications", Chapter 3 in M. Dungey and D. Tambakis (eds), *Identifying International Financial Contagion: Progress and Challenges*, Oxford University Press, New York

Conference Volumes and Working Papers

Fry-McKibbin, R.A., Hsiao C.Y-.L and Martin, V.L. (2018), "Measuring Financial Interdependence in Asset Returns with an Application to Euro Zone Equities", CAMA Working Paper 5/2018.

Dungey, M., Fry-McKibbin, R.A., Todoroski, V. and Volkov, V. (2017), "Recovery from Dutch Disease", CAMA Working Paper 69/2017.

Fry-McKibbin, R.A., Hsiao C.Y-.L and Martin, V.L. (2017), "Joint Tests of Contagion with Applications to Financial Crises", CAMA Working Paper 23/2017 and 65/2017.

Fry-McKibbin, R. and Zheng, J. (2016), "Effects of US Monetary Policy Shocks During Financial Crises – A Threshold Vector Autoregression Approach'', CAMA Working Paper 25/2016.

Fry-McKibbin, R.A., and Hsiao C.Y-.L (2015), "Extremal Dependence and Contagion", CAMA Working Paper 40/2015, previously published as CAMA Working Paper 38/2014.

Carvalho P., and Fry-McKibbin R.A. (2014), "Foreign Reserve Accumulation and the Mercantilist Motive Hypothesis" CAMA Working Paper 18/2014.

Fry-McKibbin, R., & Wang, C. (2014), "Does inflation targeting outperform alternative policies during global downturns?" CAMA Working Paper 64/2014

Fry-McKibbin, R.A., Martin, V.L. and Tang, C (2013), "Financial Contagion and Asset Pricing", CAMA Working Paper 61/2013.

Dungey, M., Fry-McKibbin, R.A. and Linehan, V. (2013), "Chinese Resource Demand and the Natural Resource Supplier", CAMA Working Paper 54/2013.

Chan, J.C.C., Fry-McKibbin, R.A. and Hsiao, C.Y-L. (2013), "A Regime Switching Skew-Normal Model of Crises and Contagion", CAMA WP 15/2013

Fry-McKibbin, R.A. and Wanaguru, S. (2012), "Currency Intervention: A Case Study of an Emerging Market", CAMA WP 32/2012

Fry, R.A., Hsiao, C. Y-L and Tang, C. (2011) "Actually This Time is Different", CAMA WP 12/2011

Dungey, M., Fry, R.A., González-Hermosillo, B., Martin, V.L. and Tang, C. (2010), "Are Financial Crises Alike?", IMF Working Paper, WP/10/14

Fry, R.A. (2010), "Comments and Observations On Do the Short Selling Banks Deter Speculative Attacks on Financial Company Stocks? by Massoud, Saunders, Song", in P. Savona *Proceedings of the VII Colloquium on Financial Collapse: How are the Biggest Nations and Organizations Managing the Crisis?* Ravenna, Italy

Fry, R.A. and Pagan, A.R. (2010), "Sign Restrictions in Structural Vector Autoregressions: A Critical Review", CAMA Working Paper, 22.

Fry, R.A., Martin, V.L. and Voukelatos, N. (2009), "Overvaluation in Australian Housing and Equity Markets: Wealth Effects or Monetary Policy", CAMA Working Paper 10/2009

Dungey, M., Fry, R.A., González-Hermosillo, B., Martin, V.L. and Tang, C. (2008), "Are Financial Crises Alike?", with, CAMA Working Paper, 15/2008

Fry, R.A., Martin, V.L. and Tang, C. (2008), "A New Class of Tests of Contagion with Applications", CAMA Working Paper, 1/2008

Dungey, M. and Fry, R.A. (2007), "The Identification of Fiscal and Monetary Policy and a Structural VAR", CAMA Working Paper, 29/2007

Fry, R.A. and Pagan, A.R. (2007), "Some Issues in Using Sign Restrictions for Identifying Structural VARs", NCER Working Paper #14

Clements, K. and Fry, R.A. (2006), "Commodity Currencies and Currency Commodities", CAMA Working Paper 19/2006

Clements, K. and Fry, R.A. (2006), "Commodity Currencies and Currency Commodities", University of Western Australia Economics Working Paper 06-17

Claus, E., Dungey, M. and Fry, R.A. (2006), "Monetary Policy in Illiquid Markets: Options for a Small Open Economy", CAMA Working Paper 17/2006

Baur, D.G. and Fry, R.A. (2006). "Endogenous Contagion – A Panel Data Analysis", CAMA Working Paper 9/06, Australian National University

Baur, D.G. and Fry, R.A. (2006). "Endogenous Contagion – A Panel Data Analysis", Cambridge Endowment for Research in Finance Working Paper 25, University of Cambridge

Fry, R.A. and Pagan, A.R. (2005), "Some Issues in Using VARs for Macroeconometric Research", CAMA Working Paper 18/05, Australian National University.

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2005), "Shocks and Systemic Influences: Contagion in Global Equity Markets in 1998", CAMA Working Paper 15/05

Fry, R.A. and Sojli, E. (2005), "Financial Crises Propagation to Albania: A Comparison of the Russian and Turkish Crises", in *Evaluating the Effectiveness of Monetary Policy, Conference Proceedings*, organised by the Central Bank of Albania, March 24-25, 2005, Durres, Albania, 295-323

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2004), "Empirical Modelling of Contagion: A Review of Methodologies*", IMF Working Paper* 04/78

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2004), "Empirical Modelling of Contagion: A Review of Methodologies", Cambridge Endowment for Research in Finance, University of Cambridge Working Paper No. 8

Bond, S.A., Dungey, M. and Fry, R.A. (2004), "Web of Shocks: Crises Across Asian Real Estate Markets", with S. Bond and M. Dungey (2004), CAMA Working Paper, 02/2004, Australian National University. Refereed.

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2003), "Unanticipated Shocks and Systemic Influences: The Impact of Contagion in Global Equity Markets in 1998", *IMF Working Paper*, WP/03/84

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2003), "Characterising Global Risk Aversion for Emerging Markets During Financial Crises", *IMF Working Paper*, #03/2518

Dungey, M., Fry, R.A., and Martin, V.L. (2003), "Identification of Common and Idiosyncratic Shocks in Real Equity Prices: Australia, 1982 to 2002", Australian National University Working Papers in Trade and Development, #2003/18

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2002), "The Transmission of Contagion in Developed and Developing International Bond Markets", *Bank for International Settlements Conference Volume*, 2(4) October 2002, 61-74

Dungey, M., Fry, R.A., González-Hermosillo, B. and Martin, V.L. (2002), "International Contagion Effects from the Russian Crisis and the LTCM Near-Collapse", *IMF Working Paper,* WP/02/74

Fry, R.A. (2002), "International SVAR Factor Modelling", *Queensland University of Technology Working Papers in Economics, Finance and International Competitiveness*, #109.

Dungey, M. and Fry, R.A. (2001), "A Multi-Country Structural VAR Model", *Australian National University Working Papers in Trade and Development*, No. 2001/04

WORK IN PROGRESS/SUBMITTED OR REVISE AND RESUBMIT

Dungey, M., Fry-McKibbin, Todoroski, V. and Volkov, V. (2017), "Recovery from Dutch Disease".

Fry-McKibbin, R., Hsiao, C.Y-L and Martin, V.L., (2017), "Measuring Financial Interdependence in Asset Returns With an Application to Eurozone Equity Markets",

Fry-McKibbin, R., Mohottala A. and Zhang, J. (2017), "The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country".

Fry-McKibbin, R., Greenwood-Nimmo, M. and Hsiao, C.Y-L (2017), "Funding Liquidity, Risk Appetite and the Carry Trade: Comoment Tests of Time-Varying Dependence".

Fry-McKibbin, R., Hsiao, C.Y-L , Zhang, A.Q. (2017), "The Impact of the Financial Crisis of 2007-09 on the US Tourism Industry and Firm Performance".

Fry-McKibbin, R., Hsiao, C.Y-L and Martin, V.L., (2017), "Joint Tests of Contagion with Applications to Financial Crises"

Fry-McKibbin, R. and McKinnon, K. (2017), "Commodity Currencies and Financialization"

Fry-McKibbin, R., Lang, C. and Nguyen, T. (2017), "Does Economic Diplomacy Overcome Impediments to Trade".

Chan, J.C.C., Fry-McKibbin, R.A. and Hsiao, C.Y-L. (2017), "A Regime Switching Skew-Normal Model of Crises and Contagion".

PRESENTATIONS

SNDE Symposium 2018, Measuring Financial Interdependence in Asset Returns with an Application to Eurozone Equities, Tokyo.

CAMA-CAMP Norwegian BI and the University of Tasmania, Applied Macroeconometrics Workshop, December 2017, Recovery from Dutch Disease.

Korea University, Asiatic Research Institute and the Brain Korea 21 Conference on Asian Economic Outlook and Challenges to Sustained Growth and Stability, Global and Regional Financial Integration in East Asia and the ASEAN, forthcoming, November, Seoul, Korea.

Hitotsubashi Institute for Advanced Studies, IER and the Australia Japan Research Centre, Measuring Financial Interdependence in Asset Returns With an Application to Eurozone Equity Markets, forthcoming, November 2017

The Treasury seminar, The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country, Canberra Australia August, 2017.

Deloitte-Access Economics “Does Economic Diplomacy Overcome Intrinsic Barriers to Trade?”, 30 August 2017.

Society of Non-Linear Dynamics and Econometrics (SNDE) annual symposium, The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country, Paris, France, March 30-31, 2017.

University of Adelaide, The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country, Adelaide Australia, 2017.

Hitosubashi University seminar, The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country, Hitotsubashi, Japan, November, 2016.

Asian Meeting of the Econometrics Society Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Kyoto Japan, August 2016.

Society of Non-Linear Dynamics and Econometrics (SNDE) annual symposium, Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Tuscaloosa Alabama, USA, March 10-11, 2016.

Workshop of the Australian Macroeconomics Society, Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Sydney December 15-16, 2016.

Central Bank Macro Modelling Workshop at the Reserve Bank of New Zealand, discussant of Phurichai Rungcharoenkitkul, Monetary Policy and Financial Spillovers: Losing Traction, Wellington December 7-8, 2015.

CAMP-Melbourne Institute Applied Macroeconometrics Workshop, discussant of Hilde C. Bjørnland (CAMP), BI Norwegian Business School, and Norges Bank), "Monetary Policy Forecast and Global Indicators”, December 3, 2016.

Melbourne Institute Macroeconomic Policy Meetings, Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Melbourne October 15-16.

Australian Conference of Economists 2015, Queensland, “Does Inflation Targeting Outperform Alternative Policies during Global Downturns?”, July 2015

INFINITI 2015, Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Ljubljana, June 2015

Frontier Advisers Pty Ltd, key note address, International Shocks and their Effects on Australia, May 2015.

George Washington University, seminar, “Foreign Reserve Accumulation and the Mercantilist Motive Hypothesis”, February 2014

Australian Federal Treasury and State Information Center (China) Conference on The Chinese Economy: Modeling it’s Global Economic Linkages and its Path of Structural Reform, “Chinese Resource Demand and the Natural Resource Supplier”, December 2013

CERGE-EI, Czech Republic, “A Regime Switching Skew Normal Model of Crises and Contagion”, July 2013

Centre for Applied Macroeconomic and Petroleum Economics, Norway, “Chinese Resource Demand and the Natural Resource Supplier”, June 2013

Australasian Macroeconomics Workshop, 2013, Discussant comments “International Spillovers of uncertainty shocks: Evidence from a FAVAR” by Gunes Kamber.

IMF and Bank of Thailand, Designing Models for Forecasting and Policy Analyses: Lessons from the Crisis and lunch time speaker, Chiang Rai, Thailand, January 2013.

Centre for International Economics 2012, Canberra, Presentation to the network for young economists “Crises”, December 2012

International Monetary Fund 2012, Washington DC, “Portfolio Rebalancing for Commodity Currencies” Seminar, November 2012

Melbourne Institute 2012, Melbourne, “Portfolio Rebalancing for Commodity Currencies” Seminar, October 2012

Reserve Bank of New Zealand 2012, Wellington, “Portfolio Rebalancing for Commodity Currencies” Seminar, August 2012

Reserve Bank of New Zealand 2012, Wellington, A Short Course in Structural VARs”, August 2012

ACE 2012, Melbourne, “Foreign Exchange Market Intervention: Evidence from an Emerging Market”, June 2012

ESAM 2012, Melbourne, “Foreign Exchange Market Intervention: Evidence from an Emerging Market”, July 2012

Infiniti 2012, Trinity College Dublin, “Foreign Exchange Market Intervention: Evidence from an Emerging Market”, June 2012

Istanbul University Seminar, “Actually, This Time is Different”, April 2012

International Atlantic Economic Society Conference, Istanbul, “Actually, This Time is Different”, March 2012

Singapore Economic Review Conference, Singapore, “Actually, This Time is Different”, August 2011

Econometric Society of Australasia Meetings, Adelaide, July 2011, "Sign Restrictions in Structural Vector Autoregressions: A Critical Review”, invited presentation

Deakin University Burwood, seminar, Actually, This Time is Different, May 2011

Asian Economic Panel, Earth Institute Columbia University New York, discussant of Thailand Post Crisis Rebalancing by Chalongphob Sussangkarn and Deunden Nikomborirak, March 2011

Society of Non-Linear Dynamics and Econometrics Conference, Washington DC, Yes, This Time is Different, March 2011

G’Day USA – Financial Services Luncheon New York, The Palace Hotel, organized by the ANU, Qantas, Department of Foreign Affairs and Trade and AUStrade. The Role of Asia in Australia’s Growth, January 2011

New Zealand Superannuation Fund, seminar, A Comparison of Seven Crises, 2010

Reserve Bank of New Zealand Conference, The Transmission of International Shocks to Open Economies, A Comparison of Seven Crises, December 2010

Australian National University macro brownbag, A Comparison of Seven Crises, 2010

European Central Bank Seminar, A Comparison of Seven Crises: Coskewness Contagion Testing, 2010

University of Groningen Seminar, A Comparison of Seven Crises: Coskewness Contagion Testing, 2010

Econometric Society World Congress, Shanghai Conference Presentation Sampling Properties of Contagion Tests, 2010

Monash University Seminar, A Comparison of Seven Crises: Coskewness Contagion Testing, 2010

Australia-Japan Research Centre, Conference on Financial Regulation and Structure in Japan, Australia and East Asia, discussant of Real Sector Correlation And Financial Integration, by Pontines and Parulian, 2010

University of Tasmania and the National Centre for Econometrics Research, Workshop in Financial Econometrics, Discussant of Measuring Dependencies of the Australian Stock Market on International Commodity Prices by Heaton, Milunovich and Passé-de Silva, 2009.

The Federal Reserve Bank of Atlanta, invited speaker, Regulating Systemic Risk Conference, Centre for Financial Innovation and Stability, The Resilience of Australia During the GFC, 2009

Asian Economic Panel, Japan, discussant of The Political Business Cycle in Japan and Instability of Budget Deficits by Yoshino and Mizoguchi, 2009

The Associazione Luiss-Guido Carli and Fondazione Cesifin Alberto Predieri in collaboration with the editors of the Journal of Financial Stability, VII Colloquium on Financial Collapse: How are the Biggest Nations and Organizations Managing the Crisis?, discussant of Banks, Short Selling and the Asset Backed Security Crisis by Massoud, Saunders and Song, 2009

European Central Bank Seminar, Crisis Transmission of Contagion: Which Test to Use?, 2009

Princeton University, Frontiers in Financial Econometrics Conference, Crisis Transmission of Contagion: Which Test to Use?, 2009

Econometric Society of Australasia Meetings, Canberra, Overvaluation in Australian Housing and Equity Markets: Wealth Effects or Monetary Policy?, 2009

Deutsche Bundesbank, Seminar, More Confusion in Contagion Tests: The Effects of a Crisis Sourced in US Credit Markets, 2009

Bank of England, Lecture, The Spread of Crises and Contagion, 2009

Banque de France and the Center of Research in Economics and Statistics (CREST-INSEE), Conference on Contagion and Financial Stability, invited speaker, A New Class of Tests of Contagion with Applications, 2008

Trinity College, Dublin, INFINITI Conference, invited speaker, A New Class of Tests of Contagion with Applications, 2008

UTS Seminar, A New Class of Tests of Contagion with Applications, 2008

Bank of England Seminar, A New Class of Tests of Contagion with Applications, 2008

European University Institute Seminar, A New Class of Tests of Contagion with Applications, 2008

Czech National Bank Seminar, Are Financial Crises Alike?, 2008

SOEGW Conference, Wilfred Laurier University, Canada, invited session, Are Financial Crises Alike?, 2008

Australian Macroeconomics Workshop, Sydney, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

Econometric Society of Australasia Meetings, Wellington, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

University of Groningen Seminar, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

University of Queensland Seminar, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

Reserve Bank of New Zealand, Workshop on Monetary and Fiscal Policy Interactions, invited speaker, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

ANU Economics Showcase, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR, 2008

Trinity College, Dublin, INFINITI Conference, Discussant of "Extreme Coexceedances in New EU Member States' Stock Markets" by Christiansen and Ranaldo, 2008

University of Groningen, De Nederlandsche Bank and the Journal of Financial Stability, Conference on Integrating Micro- and Macroeconomic Perspectives on Financial Stability, discussant of "Asset Price

Shocks, Real Expenditures, and Financial Structure: A Multi-Country Analysis" by Chirinko, de Hann, Sterken, 2008

University of Tasmania, Workshop on Macroeconometric Methods and Applications, discussant of "International Linkages and Identification in a NOEM with a SVAR Representation" by Dungey and Osborne, 2008

Federal Reserve Bank of Atlanta, Conference on Financial Integration, invited speaker, Are Financial Crises Alike?, 2007

CAMA, Fiscal Policy Frameworks, Monetary Policy Implications and Intergenerational Financial Funds, conference, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR 2007

Macquarie University, Seminar, Identifying Fiscal and Monetary Policy in a Small Open Economy VAR 2007

Australasian Macroeconomic Workshop, discussant of "An Unobserved Components Common Cycle for Australasia? Implications for a Common Currency" by Hall and McDermott 2007

Global Finance Conference, Melbourne, A New Class of Tests of Contagion: Application to Asian Real Estate and Equity Markets, (best paper award), 2007

Singapore Econometrics Study Group Workshop, A New Class of Tests of Contagion: Application to Asian Real Estate and Equity Markets 2007

The University of Western Australia, The Economics of Commodity Prices and Exchange Rates Conference, invited speaker, Commodity Currencies or Currency Commodities, 2006

University of Cambridge Seminar, Some Issues in Using VARs for Macroeconometric Research, 2006

Trinity College Seminar, Some Issues in Using VARs for Macroeconometric Research, 2006

Korea University Seminar, Some Issues in Using VARs for Macroeconometric Research, 2006

University of Melbourne, Macroeconomics Workshop, Some Issues in Using VARs for Macroeconometric Research, 2006

Econometrics Society of Australasia Meeting, Alice Springs, invited session, Some Issues in Using VARs for Macroeconometric Research, 2006

Asian Economic Panel, Korea, invited speaker, discussant of "Global – Savings Investment Imbalances" by Nasution, 2006

Asian Economic Panel, jointly hosted with the Lowy Foundation and CAMA Sydney, invited speaker, Correlations, Contagion and Asian Evidence, 2005

Australian Conference of Economists, Melbourne, Endogenous Contagion: A Panel Data Analysis, 2005

European Central Bank, Lowy Institute for International Policy and CAMA joint conference, invited speaker, A Comparison of Alternative Tests of Contagion with Applications, 2005

University of Sydney Seminar, A Comparison of Alternative Tests of Contagion with Applications, 2005

University of New South Wales Seminar, Some Issues in Using VARs for Macroeconometric Research, 2005

Queensland University of Technology Seminar, Some Issues in Using VARs for Macroeconometric Research, 2005

Rensselaer Polytechnic Institute Seminar, New York, A Monte Carlo Analysis of Alternative Tests of Contagion, 2005

Queensland University of Technology Seminar, A Monte Carlo Analysis of Alternative Tests of Contagion, 2005

Australasian Macroeconomics Workshop, Melbourne, A Monte Carlo Analysis of Alternative Tests of Contagion, 2004

University of New South Wales Seminar, A Monte Carlo Analysis of Alternative Tests of Contagion, 2004

New Zealand Econometrics Study Group Workshop, Auckland, A Monte Carlo Analysis of Alternative Tests of Contagion, 2004

Far Eastern Econometric Society Meetings, Korea, Empirical Modelling of Contagion: A Review of Methodologies, 2004

Econometric Society of Australasia Meetings, Melbourne, Empirical Modelling of Contagion: A Review of Methodologies, 2004

Global Finance Conference, Las Vegas, Unanticipated Shocks and Systemic Influences: The Impact of Contagion in Global Equity Markets in 1998, 2004

University of Melbourne, International Transmission of Shocks Workshop, Empirical Modelling of Contagion: A Review of Methodologies, 2003

58th European Meeting of the Econometric Society, Stockholm, Unanticipated Shocks and Systemic Influences: The Impact of Contagion in Global Equity Markets in 1998, 2003

Reserve Bank of New Zealand**,** New Zealand Econometrics Group Workshop, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2003

University of Warwick Summer Workshop, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2003

University of New South Wales, CEPR Summer Macro Workshop, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2003

Research School of Pacific and Asian Studies Seminar, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2003

Australian Federal Treasury Seminar, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2003

Australasian Banking and Finance Conference, Sydney, Contagion in International Bond Markets During the Russian and LTCM Crises, 2002

57th European Meeting of the Econometric Society, Venice, Contagion in International Bond Markets During the Russian and LTCM Crises, 2002

Queensland University of Technology, Seminar, Contagion in International Bond Markets During the Russian and LTCM Crises, 2002

International Monetary Fund, International Capital Markets Division, Seminar, Characterising Risk Aversion for Emerging Markets During Financial Crises, 2002

Australasian Macroeconomics Workshop, Wellington, New Zealand, International Demand and Liquidity Shocks in a SVAR Model of the Australian Economy, 2002

University of Western Australia, PhD student conference, International Demand and Liquidity Shocks in a SVAR Model of the Australian Economy, 2002

VISITING POSITIONS

Hitotsobashi University, Japan, December 2016

George Washington University, Washington DC, March 2015

Deutsche Bundesbank, December 2014

George Washington University, Washington DC, September 2013 – June 2014

Deutsche Bundesbank, June 2013

Centre for Applied Macroeconomic and Petroleum Analysis, Norway, June 2013

International Monetary Fund, November 2012

Reserve Bank of New Zealand, August 2012

University of Cambridge, April 2011

European Central Bank, October 2010

CERF, University of Cambridge, May 2010

University of Groningen, May 2010

International Monetary Fund, April 2010

Bank of England, April 2010

Federal Reserve Bank of Atlanta, November 2009

European Central Bank, October 2009

Bank of England, Visitor, October 2009

University of Wyoming, June 2009

International Monetary Fund, September 2009

International Monetary Fund, March 2009

Bank of England, January 2009

CERF, University of Cambridge, January 2009

CERF, University of Cambridge, June-July 2008

CERF, University of Cambridge, March 2008

Federal Reserve Bank of Atlanta, November 2007

CERF, University of Cambridge, October 2007

CERF, University of Cambridge, June 2007

CERF, University of Cambridge, December 2006

International Monetary Fund, November 2006

Wolfson College, The University of Cambridge, Visiting fellow, April - June 2006

CERF, University of Cambridge, April - June 2006

Trinity College, Dublin, May 2006

University of Melbourne, March-April 2006

University of Western Australia, December 2005

CERF, University of Cambridge, August - September 2005

Department of Land Economy, University of Cambridge, August - September 2005

CERF, University of Cambridge, April 2005

Nuffield College, Oxford University, April 2005

International Monetary Fund, November 2004

CERF, University of Cambridge, October 2004

European Union Joint Research Centre, Italy, October 2004

Warwick University, October 2004

Department of Land Economy, University of Cambridge, August 2003

International Monetary Fund, November - December 2002

SUPERVISION AWARDS

Deans Award for Excellence in Supervision – 2017, College of Asia and the Pacific, Australian National University

PH.D STUDENT SUPERVISION

Edda Claus, “Monetary Policy in an Inflation Targeting World: Evidence from the Antipodes”, 2006, Trinity College Dublin; Melbourne Institute; Wilfred Laurier Canada, advisor.

Hsiao Chink Tang, “Monetary Policy Transmission Mechanisms in Malaysia”, 2007, Bank Negara Malaysia; Asian Development Bank, advisor.

Philip Liu, “Essays on Macroeconomic Stabilization Policy in Small Open Economies”, 2010, Bank of England; International Monetary Fund, advisor.

Pim Chanthapun, “Essays in Exchange Rate Determination for Commodity Currencies”, 2010, Department of Foreign Affairs, Thailand, chair.

Yan Yang, **“**The Effects of Climate Change in China”, 2010, Worley Parsons, advisor.

Yiyong Cai, “Three Essays in Economics”, 2012, CSIRO, The Treasury, advisor.

Sumila Wanaguru, “Theoretical and Empirical Aspects of Financial Market Volatility: Herding, Contagion and Intervention”, 2012, Central Bank of Sri Lanka, chair.

Ying Ying Lu, **“**Climate Change and Macroeconomic Policy in China”, 2013, Shanghai University, CSIRO, advisor.

Hyejin Park, “Climate Policy in Korea”, 2013, Rio Tinto, advisor.

Wei Jin, “Climate Change in China”, University of New South Wales, 2013, advisor.

Thitima Churched, “Macroeconomic Models of Fiscal Policy”, Bank of Thailand, 2013, advisor.

Jasmine Zheng, “Business Cycle Synchronisation and Globalization”, KPMG, Deloitte Access Economics, 2013, chair.

Patrick Carvalho, The Dollar and All That Jazz: An Appraisal of a New Framework for the Current Global Monetary System, Centre for Independent Studies, Milstein & Co. Washington DC, 2014, advisor.

Benjamin Wong, “The Role of Price Bubbles In Driving Productivity And Business Cycle Patterns”, Reserve Bank of New Zealand, 2014, advisor.

Cody Yu-Ling Hsiao, “New Approaches of Testing for Financial Market Crisis and Contagion”, University of New South Wales, Macau University of Science and Technology, 2014, chair.

Zulfiqar Hyder, “Financial Frictions, Business Cycles and Optimal Monetary Policy”, 2014, Central Bank of Pakistan, advisor.

Paul Kitney, “The Stock Market and Monetary Policy in Australia”, 2105, Hong Kong hedge fund, advisor.

Dony Alex, “Monetary Policy in India”, 2016, University in India, advisor

Omar Majeed, “Essays on Trade and Development”, 2016, Department of Industry, advisor.

Luke Meehan, “Financial Crisis and Business Confidence in Japan”, 2016, IP Australia, advisor.

Larry Liu, “Public Goods and Climate Policy”, 2015, The Australian National University, advisor.

Tuan Pham, “The Economic Effects of Terrorism”, 2016, Notre Dame University, Adelaide, advisor.

Wee Chian Koh, “Empirical Essays in Macroeconomics”, 2017, Public Sector Brunei, advisor.

Bao Nguyen, “Essays in the Application of Linear and Non-linear Bayesian VAR Models to the Macroeconomic Impacts of Energy Price Shocks, 2017, ANU-PNG, advisor.

Arjuna Mottala, “Economic Adjustment in Small Open Economies to External Shocks Arising from the Carry Trade, Trade Liberalisation and Remittance Flows”, 2017, Central Bank of Sri Lanka, chair.

Yashodha Warnie Senadheera, “Essays on External Shocks and Monetary Policy in the Sri Lankan Economy”, 2017, Central Bank of Sri Lanka, advisor.

Daniel Silva-Withmory, "The Relationship Between Asset Prices And Monetary Policy In An Open Economy", in progress, chair.

Kate McKinnon, "Financialization of Commodity Markets", in progress, chair.

Timothy Watson, "SVAR Modelling of the Australian Macroeconomy", in progress, chair.

Beili Zhu, "Commodity Cycles", in progress, chair.

Kai-Yan Tsai, "Taiwanese Macroeconomic Fluctuations", in progress, advisor.

Phitawat Poonpolkul "Evaluating Implications of Demographic Changes on Monetary Policy Conduct", in progress, advisor.

Augustus Panton, "Alternative Monetary Policy Rules", in progress, advisor.

Lin Qi, "The Influence of Chinese Financial Markets", in progress, chair.

Thuong Nguyen, "Modelling the Informal Sector in Vietnam", in progress, chair.

OTHER SUPERVISION

Numerous Masters Research Essay Students, 2012-2017

David Stephan, SERP scholar - ANU-Treasury short term economic research placements 2009

EMET 8002 Case Studies in Applied Econometrics, project supervisor of two students in each year of 2002-2009 including Chris Wilson, winner of the Access Economics Chris Higgins prize

Summer Research Scholar Supervisor 2003

TEACHING

Masters Research Essay IDEC8011, Semester 2, 2017;

Masters Research Essay IDEC8011, Semester 2, 2016, 4.7/5

Systemic Risk and Economic Policy, Crawford School of Public Policy Executive Education Course

Masters Research Essay IDEC8011, Semester 2, 2015; Student evaluations for Student Experience of Learning 4.4/5; Student evaluations for Student Experience of Teaching 4.5/5

Masters Research Essay IDEC8011, Semester 2, 2014. Student evaluations for Student Experience of Learning 4.5/5; Student evaluations for Student Experience of Teaching 4.5/5

Masters Research Essay IDEC8011, Semester 2, 2013. Student evaluations for Student Experience of Learning 4.4/5; Student evaluations for Student Experience of Teaching 4.4/5

Macroeconomics Honours Extension, The Australian National University, Semester 2, 2012

Case Studies in Applied Econometrics EMET8200, The Australian National University, Semester 2, 2012, 4 Student evaluations for Student Experience of Learning 4.4/5; Student evaluations for Student Experience of Teaching 4.4/5

Case Studies in Applied Econometrics EMET8200, The Australian National University, Semester 2, 2011. Student evaluations for Student Experience of Learning 4.4/5; Student evaluations for Student Experience of Teaching 4.4/5

Case Studies in Applied Econometrics EMET8200, The Australian National University, Semester 2, 2010. Student evaluations for Student Experience of Learning 4.4/5; Student evaluations for Student Experience of Teaching 4.5/5

Unravelling Complexity UGRD3001, The Australian National University, Semester 2, 2010, Representative from CBE in this cross disciplinary subject with the specialty of financial market crises

Unravelling Complexity UGRD3001, The Australian National University, Semester 2, 2009, Representative from CBE in this cross disciplinary subject with the specialty of financial market crises

Macroeconomic Theory 8022 (additional tutorial support provided to PhD students in the Research School of Pacific and Asian Studies. The Australian National University, 2003

Macroeconomics of Global Financial Markets EFB324, Queensland University of Technology, Semester 1, 2002. Student evaluation result 4.5 out of 5

International Monetary Economics 3, La Trobe University, Semester 2, 1998 and 1999. Student evaluation result 4.5 out of 5 in 1998, 1999 not conducted

Asia in the World Economy 3, La Trobe University, Summer School 1999. Student evaluation result 4.2 out of 5

Data Analysis 1, Queensland University of Technology, Student evaluation result 4.5 out of 5, Semester 1, 2002

Business and Economic Statistics 1, La Trobe University, Semester 2, 1996

Business and Economic Statistics 2, La Trobe University, Semester 1, 1996

SERVICE

University Research Committee, 2014-2017

College of Asia and the Pacific Research Committee Chair, 2014-2017

College of Asia and the Pacific Local Promotions Committee, 2013-2017

ANU Research Information Management System Management Committee 2017-2018 to oversee the development and implementation of the new ANU wide research information management system.

College of Arts and Social Sciences and the Humanities Research Centre (The Australian National University) Monograph Fellowship Selection Committee, 2016.

Economic Society of Australia Mentor, Women in Economics, McLaren Vale, SA, July 2016.

ANU Research School of Social Science & Humanities Research Centre Monograph Fellowship selection committee 2016

ANU Research Information Management System Steering Committee 2015-2016

ANU Data Institute Committee, 2015

ANU College of Asia and the Pacific RSAP Review Committee Chair, 2015

College of Mathematical and Physical Sciences Local Promotions Committee, 2015, 2016

College of Asia and the Pacific Local Promotions Committee, 2013-2016

ARC Excellence in Research Australia (ERA) peer reviewer, 2015

College of Asia and the Pacific, Acting Dean, December 2014, August 2015

Crawford School of Public Policy, Research Director, 2014

Crawford School of Public Policy, Academic Strategy and Planning Committee, 2014

Crawford School of Public Policy, Management Committee, 2014

College of Asia and the Pacific Research Committee, 2014

Research School of Economics Graduate Student Advisor, 2011-2012

Research School of Economics Appointments Committee 2012

PhD student co-ordinator, 2011-2012

Centre for Applied Macroeconomic Analysis Management Committee, 2007 – present

Research School of Economics, Visitors Committee, 2010

ANU and Treasury Short Term Economic Research Program (SERP) Committee present, 2009-2010

Chair, committee for the best paper award at the 2010 Australian PhD Conference, ANU

Board of Studies, College of Business and Economics, ANU – 2007-2009

College Scholarship Committee, College of Business and Economics, ANU – 2007-2009

Local Promotions Committee, College of Business and Economic 2008

Postgraduate Student Co-ordinator, CAMA 2007-2009

Research School of Pacific and Asian Studies IT committee 2005-2006

Research School of Pacific and Asian Studies Database Co-ordinator 2005-2006

Research School of Pacific and Asian Studies Seminar Convener 2004-2005

Faculty of Economics and Commerce Recruitment Committee, External Representative, 2004

Research School of Pacific and Asian Studies Deputy Seminar Convener 2002-2003

Equity and Access Committee, Queensland University of Technology 2002

CONFERENCE ORGANIZING COMMITTESS

CAMA-CAMP Workshop on Commodities and the Macroeconomy, December 2017 forthcoming.

Centre for Economic History (CEH) and CAMA workshop on "Commodity Market Volatility, Past and Present", November 28-29, 2012

VAR Modelling Course and Workshop, jointly organized with the University of Tasmania, February 2012

Finance and the Macroeconomy Workshop. Organized for the Finance and the Macroeconomy Program in CAMA, October 25, 2010

The East Asia Seminar in Economics (EASE), An Asia-Pacific Perspective on the Global Financial Crisis. Committee Co-Chair. Jointly organized with the NBER, and the RBA. Sydney, June 2010

Roundtable on Infrastructure: Funding, Implementation and Consequences. Organizing committee member. Jointly organized with the Brookings Institution, the Asian Development Bank, CAMA and Worley-Parsons. Washington DC, May 2010

Infrastructure: Funding, Implementation and Consequences. Organizing committee member. Jointly organized with the Brookings Institution, the Asian Development Bank, CAMA and Worley-Parsons. Sydney, April 2010

The Reserve Bank of Australia Annual Conference: Inflation Challenges in an Era of Relative Price Shocks, Conference Organizing Committee Co-Chair. Jointly organized with the Reserve Bank of Australia. Sydney 17-18 August 2009

Inflation Challenges in an Era of Relative Price Shocks, Conference Organizing Committee Co-Chair. Jointly organized with the Reserve Bank of Australia, the Viessmann European Research Centre, Wilfrid Laurier University, Waterloo, Canada and the Institute for International Economics, Westfälische-Wilhelms Universität, Münster, Germany. May 2009

Conference in Honour of Adrian Pagan, Conference Organizing Committee. Jointly organized by several institutions, with CAMA being a Main Sponsor. Sydney, July 2009

Econometrics Society of Australia (ESAM09), Program Committee, Canberra, July 2009

Sovereign Wealth Funds in an Evolving Financial Market System. Conference Organizing Committee Chair. Jointly organized with the Lowy Institute for International Policy and CAMA, Sydney, September 25-26, 2008

Frontiers in Financial Econometrics, Conference organizing committee co-chair, Jointly organized with the National Centre for Econometric Research, Brisbane, July 23-24, 2008

Econometrics Society of Australia (ESAM06), Program Committee, Alice Springs, July 2006

Australasian Macroeconomics Workshop, Conference Organizing Committee, Canberra, April 2004

Econometrics Society of Australia (ESAM02), Conference Organizing Committee, Brisbane, July 2002

REFEREEING

ARC Oz-reader 2009 – 2011, American Economic Review, Asian Pacific Economic Literature, Atlantic Economic Journal, Australian Conference of Economics 2012, Australian Economic Papers, Australian Economic Review, Australian Journal of Management, Australian Research Council Discovery Projects, Australian Research Council Discovery Early Career Researcher, Bulletin of Indonesian Economic Studies, Canadian Social Science and Humanities Research Council, Centre for International Finance and Regulation funding applications 2013, Contemporary Economic Policy, Crete Government Research Funding Proposals, Czech National Bank, Eastern Economic Journal, Economic Inquiry, Econometric Reviews, Economic Modelling, Economic Policy, Economic Record, Emerging Markets Finance and Trade, Emerging Markets Review, ESAM09 submissions, ESAM06 submissions, Empirical Economics, European Economic Review, Finance Research Letters, IMF Economic Review, International Economics and Economic Policy, International Review of Economics and Finance, Irish Research Council, Journal of Asian Economics, Journal of Banking and Finance, Journal of Business Cycle Measurement and Analysis, Journal of Applied Economics, Journal of Economic Surveys, Journal of the European Economic Association, Journal of Financial Econometrics, Journal of Financial Stability, Journal of International Economics, Journal of International Money and Finance, Journal of the Japanese and International Economies, Journal of Macroeconomics, Journal of Public Economics, Macroeconomic Dynamics, The Manchester School, New Zealand Treasury, Open Economies Review, Oxford Bulletin of Economics and Statistics, Pacific Economic Bulletin, Portuguese Economic Journal, Real Estate Economics, Urban Studies