

January 2016

CURRICULUM VITAE: HEATHER MARGOT ANDERSON

Elected Fellow of the Academy of the Social Sciences in Australia
Maureen Brunt Professor of Economics and Econometrics and
Head of the Department of Econometrics and Business Statistics,
Monash Business School, Clayton, Vic, 3800, Australia
email: heather.anderson@monash.edu.au

FIELDS

- Econometrics, especially Nonlinear Time Series Analysis
- Empirical Finance and Macro-econometrics

EDUCATION

- PhD (Economics), University of California San Diego, U.S.A., 1992. (Thesis: Nonlinearities and Shifts in Macroeconomic Regimes, (supervisor, C.W.J. Granger)
- Master of Economics, University of California San Diego, U.S.A., 1989.
- Grad-Dip (Economics), Australian National University, 1987 and inducted into the Distinguished Alumni Hall of Fame in Economics at ANU in 2008.
- B-Science (Mathematics), University of New England, N.S.W., Australia, 1978.

CURRENT POSITIONS

- Head, of the Department of Econometrics and Business Statistics, 2016 –
- Maureen Brunt Professor of Economics and Econometrics, Monash University, 2010-
- Associate Editor on the Editorial Board, *Journal of Applied Econometrics*, 2001 -
- Associate Editor, *Studies in Nonlinear Dynamics and Econometrics*, 2003 – present
- Associate Editor, *Empirical Economics*, 2016 – present (co-editor from 2006 – 2015)
- Editorial Board, *Economic Record*, 2003 – present

EMPLOYMENT HISTORY

- Professor, Department of Econometrics and Business Statistics, Monash University, Australia, 2016 – present
- Hallsworth Visiting Professorship at the University of Manchester, May-July, 2011
- Professor of Econometrics, Australian National University, (2004 – 2009).
- Co-Director, Macro-econometric Models and Methods, Centre for Applied Macroeconomic Analysis, Australian National University, 2005 – 2012
- Senior Lecturer (1999 – 2000) and then Associate Professor (2001 – 2003), Department of Econometrics and Business Statistics, Monash University, Australia.
- Assistant Professor, Department of Economics, Texas A and M University, U.S.A., 1995 – 1998.
- Assistant Professor, Department of Economics, University of Texas at Austin, U.S.A., 1992 – 1995
- Teaching Assistant and Research Assistant, Department of Economics, University of California, San Diego, U. S. A., 1987 – 1992.
- Senior Tutor, Dept of Econometrics, Australian National University 1984 - 1987.
- Senior Statistical Officer, Central Planning Bureau, Cook Islands 1982 – 1983.
- Statistical Officer, New Zealand Bureau of Statistics, New Zealand, 1981.
- Statistical Officer, State Statistical Co-ordination Unit, N.S.W. Treasury, 1980.
- Statistical Officer, Central Planning Bureau, Cook Islands, 1978 – 1979.
- Tutor, Department of Mathematics, University of New England, N.S.W, 1976 – 1977.

PUBLICATIONS

“How Do Policy Related Shocks Affect Real Exchange Rates of Asian Developing countries?”, (coauthored with Taya Dumrongrattikul) *Journal of Development Economics*, 119, 67 – 85, 2016.

“How do Public Announcements Affect the Frequency of Trading in U.S. Airline Stocks?” (coauthored with Sylvia Nowak), *Journal of Banking and Finance*, 44, pp26 – 38, 2014.

“Common Nonlinearities in Multiple Series of Stock Market Volatility” (coauthored with Farshid Vahid), Chapter 4 in “Essays in Nonlinear Time Series Econometrics” (eds, N. Haldrup, M. Meitz and P. Saikkonen), pp 93 – 117, *Oxford University Press*, 2014.

“Forecast Combinations under Structural Break Uncertainty” (coauthored with Jing Tian), *International Journal of Forecasting*, 30, 161 – 175, 2014.

“Earnings Announcements and Analysts’ Forecasts as Competing Sources of Information: A New Approach”, (coauthored with H. Chan, R. Faff and Y.K. Ho), *Australian Journal of Management*, Vol 37, 3 pp 333 - 359, 2012.

“Financial Integration and the Construction of Historical Financial Data for the Euro Area”, (coauthored with Mardi Dungey, Denise Osborn and Farshid Vahid”), *Economic Modelling*, 28, 4, 1498 – 1509, 2011.

“VARs, Cointegration and Common Cycle Restrictions” (coauthored with Farshid Vahid), Chapter 1 in the Oxford Handbook on Economic Forecasting (eds M. C. Clements and D.F. Hendry), *Oxford University Press*, pp 9 – 34, 2011

“Memoirs of “A Cointegration Analysis of Treasury Bill Yields””, *The Journal of Financial Econometrics*, 8, 172-173, 2010.

“Does Beta React to Market Conditions? Estimates of Bull and Bear Betas Using a Nonlinear Market Model with an Endogenous Threshold Parameter (co-authored with George Woodward), in *Quantitative Finance*, 2009, Vol 9, Issue 8, pp 913 – 924.

“Common Factors”, New Palgrave Dictionary of Economics. (eds L. Blume and S. Durlauf), *MacMillan Press*, V2 pp 17-20, 2008.

“Economic Applications of Innovation State Space Models – The Beveridge-Nelson Decomposition” (co-authored with Chin Nam Low and Ralph Snyder), in *Forecasting with Exponential Smoothing: The State Space Approach* (editors, R.J Hyndman, A.B. Koehler, J.K Ord and R.D Snyder), *Springer-Verlag*, p327 – 338, 2008.

“Nonlinear Autoregressive Leading Indicator Models of Output in G7 Countries”, (co-authored with G. Athanasopolous and F. Vahid), *The Journal of Applied Econometrics*, Vol 22, p63 – 87, 2007.

“Forecasting the Volatility of Australian Stock Returns: Do Common Factors Help?” (coauthored with F. Vahid), *The Journal of Business and Economic Statistics*, 25, 1, 76 – 90, 2007. (continued)

PUBLICATIONS (continued)

“Common Features” (co-authored with Joao Issler and Farshid Vahid), *The Journal of Econometrics*, 132/1, 1-5, 2006.

“Single Source of Error State Space Approach to the Beveridge Nelson Decomposition”, (co-authored with Chin Nam Low and Ralph Snyder), *Economics Letters*, 91, 104 – 109, 2006)

“Random Walk Smooth Transition Autoregressive Models” (co-authored with C. Low), Chapter 10 in (eds C. Milas, P. Rothman and D. van Dijk), *Nonlinear Time Series Analysis of Business Cycles*”, *Elsevier Science*, 247 – 281, 2006

“Nonlinear Correlograms and Partial Autocorrelograms”, (co-authored with F. Vahid), *Oxford Bulletin of Economics and Statistics*, 67, 957 – 982, 2005.

“Choosing Lag Lengths in Nonlinear Dynamic Models”, in *“Advances in Economics and Econometrics”*, eds R. Becker and S. Hurn (*Edward Elgar Press*), 176 – 204, 2004.

“Scientific Explanations in Econometrics – a Case Study”, (co-authored with Bernt Stigum and Geir Torvik), in *“Econometrics and the Philosophy of Economics”*, edited by B. Stigum, (*Princeton University Press*), 578 – 609, 2003.

“U.S. and Canadian Industrial Production Indices as Coupled Oscillators”, (co-authored with J. B. Ramsey), *The Journal of Economic Dynamics and Control*, V26, 33 – 67, 2002.

“Market Architecture and Nonlinear Dynamics of Australian Stock and Futures Indices” (co-authored with F. Vahid), *Australian Economic Papers*, 40, no. 4. 541 – 566, 2001.

“Predicting the Probability of a Recession with Nonlinear Autoregressive Leading Indicator Models”, (co-authored with F. Vahid), *Macroeconomic Dynamics*, V5, 482 – 505, 2001.

“Explanations of an Empirical Puzzle: What can be Learnt from a Test of the Rational Expectations Hypothesis?”, *Journal of Economic Methodology*, 6.1, 31 – 59, 1999. Also in *“Econometrics and the Philosophy of Economics”*, edited by B. Stigum, (*Princeton University Press*), 525 – 557, 2003.

“Asymmetric Nonlinear Smooth Transition GARCH Models”, (co-authored with K. Nam and F. Vahid), in *Nonlinear Time Series Analysis of Economic and Financial Data*, edited by P. Rothman, (*Kluwer Academic Press*) 1999.

“Testing Multiple Equation Systems for Common Nonlinear Components,” (co-authored with F. Vahid), *Journal of Econometrics*, Vol. 84, 1 – 36, 1998 (lead article).

“On the Pooling of Cross-sectional and Time-series Data in the Presence of Heteroskedasticity” (co-authored with F. Vahid), *Economics Letters*, Vol 60, 3, 291 – 296, 1998
(continued)

PUBLICATIONS (continued)

“On the Pooling of Cross-sectional and Time-series Data in the Presence of Heteroskedasticity” (co-authored with F. Vahid), *Economics Letters*, Vol 60, 3, 291 – 296, 1998.

“Transaction Costs and Nonlinear Adjustment Towards Equilibrium in the US Treasury Bill Market,” *Oxford Bulletin of Economics and Statistics*, Vol. 59, 465-484, 1997.

“On the Correspondence between Individual and Aggregate Food Consumption Functions: Evidence from US and Netherlands” (co-authored with F. Vahid), *Journal of Applied Econometrics*, Vol. 12, 447 – 498, 1997 (lead article). Also in *Methodology and Tacit Knowledge: Two Experiments in Econometrics*, edited by J.R. Magnus and M.S. Morgan (Wiley), 1999

“Reply to Schmidt, Cramer and Pesaran” (co-authored with F. Vahid), *Journal of Applied Econometrics*, Vol. 12, 503 - 507, 1997

“Characterizing Nonlinearities in Business Cycles Using Smooth Transition Autoregressive Models” (co-authored with T. Teräsvirta), *Journal of Applied Econometrics* (Special Issue on Nonlinear Dynamics and Econometrics), Vol. 7, S119 – S136, 1992. Also in *Nonlinear Dynamics, Chaos and Econometrics* edited by M.H. Pesaran and S. Potter (Wiley), 1993.

“Modelling Nonlinear Relationships over the Business Cycle” (co-authored with C.W.J. Granger and T. Teräsvirta), in *“New Research on Business Cycles, Indicators and Forecasting”* edited by J.H. Stock and M.W. Watson (University of Chicago Press for N.B.E.R.), 1993.

“A Cointegration Analysis of Treasury Bill Yields” (co-authored with A.D. Hall and C.W.J. Granger), *The Review of Economics and Statistics*, Vol. LXXIV, 1992. Also in **“Essays in Econometrics: The Collected Papers of Clive W.J. Granger”** (Volume II), edited by E. Ghysels, N.R. Swanson and M.W. Watson, (Cambridge University Press).

PUBLISHED DISCUSSION AND BOOK REVIEWS

Discussion of **“Key Elements of Global Inflation”**, by R. Anderton, A. Galesi, M. Lombardi and F. di Mauro, *“Challenges to Inflation in an Era of Relative Price Shocks”*, pp 227 -229, Reserve Bank of Australia conference volume edited by R. Fry, C. Jones and C. Kent, <http://www.rba.gov.au/publications/confs/2009/index.html>, 2010.

Review of **“A New Introduction to Multiple Time Series Analysis”** by Helmut Lütkepohl, *The Economic Record*, 85, 109-110, 2007.

Review of **“Unit Roots, Cointegration and Structural Change”** by G. S. Maddala and I. Kim, *The Economic Record*, 75 439 - 441, 1999

WORKING PAPERS

Testing for Co-jumps in high frequency data: an approach based on first-high-low-last prices (coauthored with Yin Liao). EBS working paper #wp9-11 Monash University.

“Do Jumps Matter? Forecasting Multivariate Realized Volatility allowing for Common Jumps” (coauthored with Yin Liao and Farshid Vahid). EBS working paper # wp11-10 (Monash University) & ANU working paper # 520, 2010.

“The Effects of Productivity Gains in Asian Emerging Economies: A Global Perspective”, (coauthored with Taya Dumrongrattikul and Farshid Vahid). EBS working paper # 23/14.

RESEARCH GRANTS

- Australian Centre for Financial Studies, August 2015 (\$10,000)
- Monash-Warwick Alliance, Seed Grant, November 2014 (\$22,350)
- Australian Research Council Discovery Grant, October 2014 (\$262,400)
- Journal of Applied Econometrics Conference Sponsorship Grant (\$US2,500), 2011.
- College Grant for sponsoring the Econometric Society meetings in 2009 (\$5,000)
- Australian Research Council Discovery Grant, October 2007 (\$304,000)
- Australian Research Council Discovery Grant, November 2005 (\$172,000)
- Australian Research Council International Linkage Grant, December 2004 (\$27,750)
- Australian Network Research Grant, 2004 (\$350,000 p.a. for 5 years)
- Australian Research Council Network Grant, December 2003 (\$40,000)
- Australian Research Grants Council, Large Grant, November 2003, (\$123,000).
- Monash University Research Fund, Sept, 2003, (\$20,000)
- Monash University Research Fund, May 2002 (\$13,000).
- Journal of Applied Econometrics Conference Sponsorship Grant (\$US3,000).
- Monash University Research Fund, December 2001, (\$50,000).
- Australian Research Grants Council, Large Grant, November 2000, (\$77,133).
- Monash University Travel Grant, November 2000, (\$3000).
- Australian Research Grants Council, Large Grant Bounty, May 2000, (\$2,000).
- Australian Research Grants Council, Small Grant, January 2000, (\$10,000).
- Monash University Research Fund Travel Grant, June 1999, (\$800).
- National University of Singapore Travel Grant, June 1999, (\$500).
- Monash University Research Fund Award , March 1999, (\$3,500).
- Monash University Research Fund Award, January 1999, (\$7,000).
- Texas A and M University Faculty Mini-Grant, October 1996, (\$US800).
- University of Texas at Austin, Summer Research Award, 1993, (\$US10,000).

EDITORIAL RESPONSIBILITIES

- Editorial Board of the *Journal of Applied Econometrics*, 2001 - present
- Guest Editor, *Journal of Econometrics*, 2002 - 2006
- Editorial Board, *Economic Record*, 2003 – present
- Associate Editor, *Studies in Nonlinear Dynamics and Econometrics*, 2003 – present.
- Associate Editor, *Empirical Economics*, 2016 – present (co-editor from 2006 – 2015)

CONFERENCE ORGANISATION

- Monash-Warwick Alliance Workshop on “The Economic Value of Macroeconomic Forecasts with Big Data”, Warwick Business School, U.K., July 2015
- Scientific Committee, International Association of Applied Econometrics, 2015 and 2014 (sponsored by the *Journal of Applied Econometrics*)
- Program Committee– Society for Financial Econometrics, 2016, 2015, 2014, 2013, 2012, and 2010 (sponsored by the *Journal of Financial Econometrics*).
- Scientific Committee, Symposium on Econometric Theory and Applications, 2016, 2015, 2014, 2013, 2012, 2011, and 2010 (sponsored by *Econometric Theory*)
- Program Committee, Australasian Meetings of the Econometric Society, 2016, 2014, 2013, 2006 and 2004 (sponsored by *Econometrica*)
- Time Series Workshop at Monash University, February 2014
- Geographical Information System (GIS) data Workshop, Monash, June 2014
- Co-Chair, Symposium on Econometric Theory and Applications (2011)
- Co-Chair, Australasian Meetings of the Econometric Society (2009)
- Program Committee, Conference in Honour of Adrian Pagan (2009)
- Common Features in Rio (2003) (sponsored by the *Journal of Applied Econometrics*)

CONFERENCE PRESENTATIONS

- Key-note speaker, Monash-Xiamen workshop on Economics, Econometrics and Statistics, Melbourne, Dec 2015
- Monash-Warwick Alliance Workshop on “The Economic Value of Macroeconomic Forecasts with Big Data”, Warwick Business School, U.K., July 2015
- International Association of Applied Econometrics Conference, Greece, June 2015
- Symposium on Econometric Theory and Applications, Tokyo 2015 and Seoul, 2013
- Meetings of the Australasian Econometrics Society, 2014, 2013, 2011, 2008, 2007, 2006, 2004, 2003, 2002, 1999, 1998, 1995, 1994, 1991.
- Invited speaker – Advances in Empirical Finance, Financial Econometrics and Macroeconometrics workshop, Brisbane, 2014.
- Invited speaker – Continuing Education in Macroeconometrics, Hobart, 2014.
- Chinese Meeting of the Econometric Society Meetings, Xiamen, China, 2014.
- Invited speaker – Conference in Honour of Denise Osborn, Manchester, U.K., 2014
- Financial Frontiers Workshop, Brisbane, 2014.
- Invited speaker. – Sustaining Women in Business, Sydney, 2013.
- Panel Data Workshop, Monash University, 2012.
- Key note speaker at Taiwan Econometrics Society Meeting, Taipei, 2012
- Conference in Honour of Timo Teräsvirta, Ebeltoft, Denmark, 2012
- Methods in International Financial Risk Conference, Sydney, 2012
- Financial Frontiers Workshop, Brisbane, 2011
- Center for Growth and Business Cycle Research, Conference, Manchester, 2011
- 31st International Symposium on Forecasting, Prague, 2011.
- Financial Econometrics Workshop, Deakin University, 2010
- Society for Financial Econometrics 3rd Annual Conference, Melbourne, 2010
- Chicago/London Conference on Financial markets, UK, 2009
- Workshop on Time Series Econometrics, University of Technology Sydney, 2009
- Euro Area Business Cycle Network Workshop, Cambridge, UK, 2008 (continued)

CONFERENCE PRESENTATIONS (continued)

- Workshop on Modern Econometric Methods and Applications, 2008
- Workshop on Recent Developments in Finance & Applied Statistics, Canberra, 2007
- Workshop on Mathematical Applications in Economics and Finance, ANU Jan 2006.
- Economics Workshop, Adelaide, Nov 2005.
- World Congress of the Econometric Society, London, August, 2005
- Workshop on Financial Econometrics, Brisbane, July, 2005.
- Workshop on Risk Management in Developing Countries, Melbourne, Nov, 2004.
- 24th International Symposium on Forecasting, Sydney, July, 2004.
- Workshop on Returns and Volatility in Financial Markets, Melbourne, June, 2004.
- Econometric Methodology Conference, Oslo, August, 2003
- Workshop on Debt, Risk and Derivatives, Melbourne, March 2003.
- Financial Econometrics Workshop, Melbourne, March 2002.
- Macroeconomic Forecasting, Melbourne, September 2001.
- Workshop on Business Uses of Econometric Skills, Sydney, July 2001
- Australasian Macroeconomics Conference, Adelaide, April 2001.
- Invited Speaker – Conference on the Growth, Performance and Concentration of International Financial Markets, Italy, November 2000.
- Invited Speaker - at the 29th Annual Conference of Economists, Queensland, 2000.
- Pacific Rim Allied Economic Organization Conference, Sydney, January 2000.
- Invited Speaker - First Annual UNSW Time Series Workshop, Sydney, 1999.
- NSF Conference on Time Series Analysis of High Frequency Data, San Diego, 1997.
- Workshop on Nonlinear Time Series and Econometrics, Stockholm, 1996.
- Meetings of the Southern Economics Association, Nov 1998
- Symposium on Nonlinear Econometrics and Theory, 1995 and 1994.
- Lonestars Economics Conference, 1997, 1996, 1995, 1994, 1993.
- Camp Econometrics, 1998, 1997, 1996.
- Invited Speaker - Conference titled “Chaos: Several Facets”, Texas A and M, 1994.

SEMINAR PRESENTATIONS

The Australian National University (3), Bank of Norway, Boston College, Cass Business School, Curtin University, Deakin University (2), Federal Reserve Bank at Kansas City, George Mason University, Humboldt University, Institute for Advanced Studies (Vienna), La Trobe University (4), Melbourne Institute of Applied Economic and Social Research (2), McGill University, Monash University (5), National Taiwan University, New York University , The Pennsylvania State University, Queensland University of Technology (2), Rice University, Temple University, Texas A and M University (4), Wayne State University, The University of Adelaide (3), The University of Arizona, The University of California, The University of Florida, The University of Manchester (2), The University of Melbourne (4), The University of New South Wales, The University of Queensland (2), The University of South Australia, The University of Southern California, The University of Surrey (2), The University of Sydney (3), The University of Technology in Sydney, University of Texas at Austin, University of Warwick, University of Western Australian, University of Wollongong, University of Western Ontario.

CONFERENCE DISCUSSANT OR CHAIR

- PhD Conference in Economics and Business, Brisbane, 2015
- Melbourne Institute Macroeconomic Policy Meetings, Oct, 2015
- International Association of Applied Econometrics Conference, Greece, June 2015
- Mentored Workshop at SETA (Tokyo) 2015 and ESAM (Hobart 2014).
- Conference in Honour of Jerry Hausman, Xiamen, 2014.
- China Meeting of the Econometric Society, Xiamen, 2014
- Workshop on Nonparametrics, Time Series and Panel Data, Melbourne, 2014
- Workshop on Poverty and Inequality, Melbourne, 2013
- Methods in International Financial Risk Conference, Sydney, 2012
- Workshop on Macroeconomic Modelling with VARs, Hobart 2012
- Macroeconomics Workshop, Reserve Bank of Australia, Sydney, 2011, 2012
- Workshop on Current Macroeconomic Challenges, Hamburg, 2011
- Center for Growth and Business Cycle Research, Conference, Manchester, 2011
- Symposium on Econometric Theory and Applications, 2011 and 2015
- Australian Quantitative Macroeconomics Conference, Adelaide, 2010
- Society for Financial Econometrics, Melbourne, 2010
- Symposium on Econometric Theory and Applications, Singapore, 2010
- RBA Conference on Inflation in an Era of Relative Price Shocks, 2009
- Conference in Honour of Adrian Pagan, 2009
- RBA Conference on Monetary Policy in Open Economies, 2008
- RBNZ Conference on Nowcasting with Model Combination, 2008
- Workshop on Modern Macroeconometric Methods and Applications, 2008
- RBA Conference on Open Economy Modelling, 2007
- RBA Conference on Fiscal Policy, 2007
- Conference on High Frequency Dynamics and Bond Markets, UK, 2007
- Australasian Meetings of the Econometrics Society, 1999, 2003, 2004, 2006, 2008, 2009, 2011, 2014
- CAMA Conference on Macroeconometrics and Model Uncertainty, 2006
- FIRN Doctoral Tutorial, 2005, 2006 and 2007
- CAMA Conference on Globalization and Regionalism, 2005
- World Congress of the Econometric Society, 2005.
- Inaugural New South Wales Time Series Study Group Workshop, 2003.
- PhD Conference in Economics and Business, Perth, 2001 (Best Discussant Award).
- PhD conference in Economics and Business, Canberra, 2006 and 2008
- Australasian Macroeconomics Conference, Adelaide, April 2001.
- Conference on the Growth, Performance and Concentration of International Financial Markets, Italy, November 2000.
- Interdisciplinary Workshop on Time Series Analysis, 1996.
- Experiment in Applied Econometrics, 1996.
- Symposium on Nonlinear Econometrics and Theory, 1995.
- Meetings of the Eastern Economics Association, 1995.
- Texas Conference on Monetary Economics, 1994 and 1996.
- North American Meetings of the Econometrics Society, 1994.

REFEREE FOR

- African Journal of Business Management, Agricultural and Resource Economics, Applied Economics, Applied Financial Economics, Asian Economic Journal, Asian – Pacific Economic Literature, Australian Economic Papers, Australian Research Council, The Bank of England, The Bulletin of Economic Research, Computational Management Science, Emerging Markets, Finance and Trade, The International Journal of Economics and Finance, The Journal of Accounting and Finance, The Journal of Applied Econometrics, The Journal of Banking and Finance, The Journal of Business and Economic Statistics, Communications in Statistics, Contemporary Economic Policy, The Journal of Economic Dynamics and Control, Econometric Reviews, Economica, E-conomics, The Economic Journal, The Economic Record, Economic Inquiry, The Journal of Econometrics, The Journal of Economic Behavior and Organization, The Journal of Economics and Business, Empirical Economics, The Journal of Empirical Finance, The Journal of Financial Markets, The Journal of Forecasting, The International Journal of Forecasting, International Economic Review, The Journal of International Trade and Economic Development, The Journal of the Japanese and International Economies, The Journal of Macroeconomics, The Journal of Macroeconomic Dynamics, Models Assisted Statistics and Applications, The Journal of Money, Credit and Banking, The Journal of Quantitative Economics, The Journal of Quantitative Finance, The Journal of Statistical Computation and Simulation, The Journal of Urban Economics, Macroeconomic Dynamics, National Science Foundation, Oxford Bulletin of Economics and Statistics, Oxford University Press, Statistical Papers.

SUPERVISION OF GRADUATE STUDENTS

- Supervisor, PhD Thesis of Mr Manh Cuong Pham (current)
- Supervisor, PhD Thesis of Mr Zhichao Liu (current)
- Supervisor, PhD Thesis of Ms Xiaomeng Yao (current)
- Supervisor, PhD Thesis of Ms Wen Shi (thesis submitted)
- Supervisor, PhD Thesis of Ms Taya Dumrongrattikul (graduated, 2013)
- Supervisor, PhD Thesis of Ms Shu-Ping Shi (graduated, 2011)
- Supervisor, PhD Thesis of Ms Yin Liao (graduated, 2011)
- Supervisor, PhD Thesis of Ms Jing Tian (graduated, 2010)
- Supervisor, PhD Thesis of Ms Sylwia Nowak (graduated, 2009).
- Supervisor, PhD Thesis of Ms Lucy Gunn (graduated 2008)
- Supervisor, PhD Thesis of Mr George Woodward (graduated 2005).
- Associate supervisor, PhD Thesis of Wenying Yao (graduated 2013)
- Associate supervisor, PhD Thesis of Mr Declan Trott (graduated 2011)
- Associate supervisor, PhD Thesis of Mr Pawin Siriprapanukul (graduated, 2010)
- Associate supervisor, PhD Thesis of Mr Arief Machmud (graduated 2008)
- Associate supervisor, PhD Thesis of Mr Yi-Cha Wang (graduated 2008)
- Associate supervisor, PhD Thesis of Mr James Ang (graduated 2007)
- Associate supervisor, PhD Thesis of Mr Chin Nam Low (graduated 2006).
- Associate supervisor, PhD Thesis of Mr David Haugh (graduated 2006)
- Associate Supervisor, PhD Thesis of Mr Roland Shami (graduated 2001).
- Associate Supervisor, PhD Thesis of Mr Chris Ulph (graduated 2000).
- PhD Dissertation Committee for Zijan Wang (graduated 2000). (continued)

SUPERVISION OF GRADUATE STUDENTS (continued)

- PhD Dissertation Committee for Ismail Genc (graduated 1999).
- PhD Dissertation Committee for Titus Awakuse (graduated 1998).
- PhD Dissertation Committee for Edward Blackburn (graduated 1998).
- PhD Dissertation Committee for Seong Oh (graduated 1997).
- PhD Dissertation Committee for Wan Oh (graduated 1996).
- PhD Dissertation Committee for Soonho John (graduated 1995).
- PhD Dissertation Committee for Javier Kulesz (graduated 1995).

MASTERS SUPERVISIONS

- Supervisor, M.A. Thesis of Yunni Shen (graduated 2014)
- Supervisor, M.A. Thesis of Gordon Suen (graduated 2013)
- Supervisor, M.A. Thesis of Ms Kuan Nee Koay (graduated 2000).
- Supervisor, M.Ec. Thesis of Mr Haeyong Lee (graduated 1994).

HONOURS SUPERVISIONS

- Zongjie (Leon) Shin (graduated 2014).
- Kao Li (graduated 2013).
- Di Tian (graduated 2012)
- Fei (Jeff) Xiao (graduated 2011)
- Sezim Dzhumasheva (graduated 2010)

CLASSES TAUGHT

- Econometrics (graduate, honors and undergraduate).
- Statistics (graduate and undergraduate).
- Macroeconometrics (honors and graduate).
- Macroeconomics (graduate, honors and undergraduate).
- Empirical Finance (undergraduate and graduate).
- Nonlinear Time Series (graduate).

PROFESSIONAL ASSOCIATIONS

- Fellow of the Academy of the Social Sciences in Australia (elected 2005)
- Member of the International Association for Applied Econometrics (2013 – present)
- Member of the Society for Economic Measurement (2013 – present)
- Member of the Society for Financial Econometrics (2010 - present)
- Member of the Econometric Society (1992 – Present)
- Member of the American Economic Society (1996 – Present)
- Member of the American Statistical Association (1993 – Present)
- Secretary for the South East Texas Chapter of the American Statistical Association (1996-1998)
- Member of CCOFFE (Creating Career Opportunities for Female Economists), 1998 – 2000.

COMMITTEES/UNIVERSITY SERVICE

- Member, Committee for Equity and Social Inclusion, Monash University, 2012 -2015
- Selection Committee, Lecturer, Monash University, 2014, 2016.
- Monash Academic Contact for the QTEM Masters Network (Quantitative Techniques for Economics and Management), 2014 and 2015
- Mentor, Senior Womens' mentoring program, Monash University, 2011, 2013, 2015
- Ad-hoc Chair Appointment Committee, University of Melbourne, 2013
- Ad-hoc Chair Appointment Committee, Monash University, 2011
- Selection Committee, Lecturer/Senior Lecturer, Monash University, 2010.
- Deputy Head, School of Economics, Australian National University 2008 – 2009.
- Deputy/Acting Director, Centre for Applied Macroeconomic Analysis, 2005– 2009.
- Research Committee, CBE, Australian National University, 2009.
- Chair, Department of Economics Review Panel, Macquarie University, 2009.
- Appointment Committee, School of Economics, Australian National University, 2008
- Oz-Reader for the Australian Research Council, 2007 - present
- University Promotions Committee, Australian National University, 2004 - 2007.
- Consultative Committee, Financial Integrity Research Network, 2005 – 2009.
- Appointment Committee, School of Economics, Australian National University, 2005
- Associate Dean, (Resources), Faculty of Economics and Commerce, Australian National University, 2004 – 2005.
- Chair Appointment Committee, University of Sydney, 2005
- Chair Appointment Committee, University of Adelaide, 2005
- Faculty Promotions Committee, Australian National University, 2005
- Faculty Research Committee, Monash University, 2001 -2003.
- Faculty Search Committee, Lecturer and Assistant Lecturer, Department of Econometrics and Business Statistics at Monash University, 2000 - 2002.
- Registered Eviews Technical Support Contact, Monash University, 2000 – 2004.
- Appeal Committee for a PhD Thesis (Economics Department) 1999.
- Macroeconomics Qualifying Exam Committee, 1997 – 1999.
- Departmental Representative at The Honors Program Open Night, 1997 – 1998.
- Macroeconomics Representative for M.A. by coursework Examination, 1997.
- Faculty Search Committee, Department of Economics, 1997.
- Graduate Council Representative for the PhD Defence of Karen Thormalen, (Department of Education at Texas A and M), 1997.
- Graduate Council Representative for the PhD Defence of David Smith, (Department of Agriculture, Texas A and M), 1996.
- Econometrics Qualifying Exam Committee, 1994 – 1996.
- Graduate Econometrics Course Sequence Development Committee, UT Austin, 1992 – 1995.
- Undergraduate Advising for the Economics Department at UT Austin, 1992 – 1995.
- Master Teaching Assistant, Department of Economics, UCSD, 1990 – 1992.
- Graduate Student Representative, Department of Economics, UCSD, 1989 – 1991.

OTHER PROFESSIONAL SERVICES

- Lead economist teaching macroeconometrics to officials from developing South-East Asian countries, Asian Development Bank, 2013
- Inaugural Research Associate, Centre for Applied Macroeconomics, Australian National University, 2004 – present.
- Foundation Member: Financial Derivatives Group at the Faculty of Business and Economics at Monash University, 2001 - 2003.
- Foundation Member: Forecasting Unit of the Department of Econometrics and Business Statistics at Monash University, 2000 - 2003.
- Beta-tester for Microfits 4.0 for Windows (Oxford University Press) 1997.
- Reviewed a book proposal for Thomson Science Publishers (London) 1997.
- Consulting for the Texas Bar Association, 1995.

HONORS AND PRIZES

- Winner of best discussant award, Methods in International Financial Risk Conference, Sydney, 2012.
- Maureen Brunt Professor of Economics and Econometrics, Monash University
- Visiting Hallsworth Fellow, University of Manchester, 2011.
- Distinguished Alumni Hall of Fame, CBE, Australian National University, 2008
- Nominated for the Vice-Chancellor's PhD Supervision Award, 2008
- Winner of the ANU CBE 2007 Award for Teaching Excellence
- Winner of the best discussant award, PhD Conference in Economics and Business, Perth, 2001.
- Invited participant in the National Science Foundation Workshop on Creating Career Opportunities for Female Economists, Chicago, 1998.
- Featured in various "Who's Who" volumes since 1992.
- Philanthropic and Educational Organization (P.E.O.) International Peace Scholarships (for women), 1988, 1989, 1990, 1991 and 1992.
- Josephine de Karman Fellowship (for women), 1989-1990.
- University of California San Diego Tuition Scholarships, 1987 - 1991.
- University of California San Diego Academic Excellence Awards, 1987, 88, 90, 91.
- University of California San Diego Excellent Teaching Awards, 1988, 1990, 1991
- North and Northwest Dental Association Prize for Chemistry, 1976.
- Department of Mathematics Prize, U.N.E., 1975 and 1976.
- Australian Federation of University Women Prize, Armidale NSW Branch, 1975.
- H.P. Spedding Prize for Mathematics, U.N.E., 1975.
- Honors list for Level 1 Mathematics, Higher School Certificate, NSW, 1974.