Renée Fry-McKibbin

Contact Details

Centre for Applied Macroeconomic Analysis
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Fields

Time Series Econometrics, Macroeconometrics, Financial Market Econometrics

Current Positions

Interim Director, Crawford School of Public Policy, The Australian National University, 2022

Professor, Centre for Applied Macroeconomic Analysis, Crawford School of Public Policy, The Australian National University 2012 –

Fellow, The Academy of Social Sciences, Australia, 2018-

Chair, Panel B: Business and Economics, The Academy of Social Sciences, Australia, 2021-

Director, COVID-19 and the Macroeconomy Research Program, Centre for Applied Macroeconomic Analysis, May 2020 –

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 –

Affiliations

Research Associate, H.O. Stekler Research Program on Forecasting, George Washington University, 2014 –

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

Education

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

Employment

Associate Dean Research, College of Asia and the Pacific, 2014 – 2018

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

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, The Australian National University, February 2010 – February 2012

Research Associate, Cambridge Endowment for Research in Finance, The University of Cambridge, UK, July 2004 – 2012

Fellow, Centre for Applied Macroeconomic Analysis, 2005 – 2010

Fellow, Division of Economics, Research School of Pacific and Asian Studies, The Australian ational University, 2005 – 2007

Research Fellow, Division of Economics, Research School of Pacific and Asian Studies, The Australian National University, 2002 –2005

Lecturer, School of Economics and Finance, Queensland University of Technology, September 2001 – July 2002

Editorial Positions

Editor, Economic Record, 2021 –

Associate Editor, International Review of Economics and Finance, 2019 –

Associate Editor, Finance Research Letters, 2015 –

Co-editor, Economic Record, 2015 – 2020

Associate Editor, Journal of Banking and Finance, 2013 – 2019

Board and Committee Appointments

Women in Public Policy International Network, founding member, 2020 –

Overseas Engagement Sub-Committee, Money, Macro and Finance Society, U.K., 2019 –

Department of Prime Minister and Cabinet, Women in Economics Network and ANU pilot mentoring program for first-year women undergraduate economics students, 2018 –

CAMA RBA Shadow Board, 2018 –

The Australian Federal Treasury - advisor, macroeconometrics and time series analysis, 2017-

University of York Asian Research Network Meeting Steering Committee, U.K., 2017 -

CAMA Management Committee, 2007 –

Board Member, Australasian Macroeconomics Society, 2014 –

Australian Business Deans Council Steering Committee – review the recommendations provided by the seven panels that constitute the draft Journal List, November 2019

Committee Member, Money, Macro and Finance Society, U.K., 2015 – 2019

Australian Research Council – Excellence in Research Australia (ERA) Committee – assessor of the 2018 ERA submissions for FOR codes 14 and 15, 2018

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

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

Awards

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

Best Paper Award, Global Finance Conference 2007, Melbourne

Engagement

South-East Asian Central Banks Research and Training Centre (SEACEN)-Bank of Japan Online course on modern approaches to monetary policy, "Contagion in emerging markets bonds spreads", 2021

The Australian Federal Treasury, Econometrics Training in EViews, 2019

Downes P., Fry-McKibbin, R. and McKibbin, W. (2021), "Time to end the sex discrimination in JobMaker", op-ed. *The Australian Financial Review*, March 29, 2021.

Economic Society of Australia - National Economic Panel, 2016-

The Age/Sydney Morning Herald Economic survey 2016-2018.

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

Knowledge Sector Initiative Capacity Building in Indonesia: Gender Equity in Higher Education and Research, January 30-February 2, 2017, joint with DFAT and ANU.

Australia Post and Diversified Specifics Pty Ltd, consultant to Australia Post to develop a framework to sample international mail flows for the U.N. Convention on cross border payments, January 2002 – 2019

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

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

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

Research Grants

Asia Pacific Innovation Program Research grant 2020, COVID-19 and the Macroeconomy.

Australian Research Council Discovery Project Grant 2020-2022, Australia's Resilience to Recession, with M. Greenwood-Nimmo and M. Weder, $208,000.

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

Australian Research Council Discovery Project Grant 2009 – 2011, Higher-Order Moment Contagion Testing: Implications of the U.S. 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

Refereed Journal Publications

Fry-McKibbin, R., Greenwood-Nimmo, M., Hsiao, Y-L.C. and Qi, L. (2022), "Higher-order comoment contagion among G20 equity markets during the COVID-19 pandemic", *Finance Research Letters*, 105985. https://authors.elsevier.com/sd/article/S1544-6123(21)00231-2

da Souza, R.S. and Fry-McKibbin, R. (2021), "Global liquidity and commodity market interactions: Macroeconomic effects on a commodity-exporting emerging market", *International Review of Economics and Finance*, forthcoming.
https:// www.sciencedirect.com/science/article/abs/pii/S1544612321002312

Fry-McKibbin, R., Hsiao, Y-L.C. and Martin, V.L. (2021), "Measuring Financial Interdependence in Asset Markets With an Application to Euro Zone Equities", *Journal of Banking and Finance*, 122, 102150.

Anderson, H., Fry-McKibbin, R. and Morley, J. (eds), (2020), *Special Issue Dedicated to the Memory of Mardi Dungey, Economic Record,* 96(314), i-iv, 225-380.

Fry-McKibbin, R.A. (2020), "Review of Branko Milanovic's 'Capitalism Alone: the Future of the System that Rules the World'," *Foreign Affairs*, forthcoming.

Dungey, M., Fry-McKibbin, R.A. and Volkov, V. (2020), "Transmission of a Resource Boom: The Case of Australia", *Oxford Bulletin of Economics and Statistics*, 82(3), 503-525.

Fry-McKibbin and Nguyen, T.T. (2019), "Does Commercial Diplomacy Overcome Impediments to International Economic Flows? The Case of Australia", *The Hague Journal of Diplomacy*, 14, 1-23.

Fry-McKibbin, R., Hsiao, C.Y-L and Martin, V.L. (2019), "Joint Tests of Contagion with Applications", *Quantitative Finance*, 19, 473-490.

Fry-McKibbin, R., Hsiao, C.Y-L and Martin, V.L. (2018), "Global and Regional Financial Integration in East Asia and the ASEAN", *North American Journal of Economics and Finance,* 46, 202-221.

Chan, J.C.C., Fry-McKibbin, R.A. and Hsiao, C.Y-L. (2018), "A Regime Switching Skew-Normal Model of Crises and Contagion", *Studies in Non-Linear Dynamics and Econometrics,* 23(1), DOI: https://doi.org/10.1515/snde-2017-0001.

Fry-McKibbin, R. and Hsiao, C.Y-L, (2016), "Extremal Dependence for Contagion", *Econometric Reviews*, 37, 626-649.

Fry-McKibbin, R. and Zheng, J. (2016), "Effects of U.S. 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 U.S. 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 an 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), "A 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 an 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

Clements, K. and Fry, R.A. (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.

Clements, K. and Fry, R.A. (2013), "Commodity Currencies and Currency Commodities", in Clements, K. (ed) *Currencies, Commodities and Consumption,* Cambridge University Press, pp. 126-188.

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

Dungey, M., Fry, R.A., González-Hermosillo, B., Martin, V.L and Tang. C. (2011), "Contagion and the Transmission of Financial Crises", in R. Kolb (ed), *Financial Contagion: The Viral Threat to the Wealth of Nations*, John Wiley & Sons, Inc, pp. 129-135.

Fry, R.A., McKibbin, W.J. And O'Brien, J. Sovereign Wealth: The Role of State Capital in the New Financial Order, Imperial College Press.

Fry, R.A. and Sojli, E. (2011), "Financial Crises Propagation", 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

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. and Yan, Z. (2020), "Capital market liberalisation and equity market interdependence', CAMA Working Paper.

Fry-McKibbin, R.A. (2020), "Comments on "Impact of Relative Prices Changes and Asymmetric Adjustments on Aggregate Inflation: Evidence from the Philippines", in *BIS Papers Inflation Dynamics in Asia and the* Pacific*,* 111, 123-127.

Dungey, M., Fry-McKibbin, R.A. and Volkov, V. (2019), "Transmission of a Resource Boom: The Case of Australia", CAMA Working Paper 63/2019.

Fry-McKibbin R and Souza RS (2018), "Chinese Resource Demand or Commodity Price Shocks: Macroeconomic Effects For An Emerging Market Economy", CAMA Working Paper 45/2018.

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 U.S. 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", CAMA Working Paper, 02/2004, Australian National University.

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

Presentations

2022 First Women in Macroeconomics Workshop. Discussant of "The International Transmission of COVID-19" by Saroj Bhattarai, Arpita Chatterjee and Pratiti Chatterjee, University of Sydney

2021 Ardnt Corden Department of Economics webinar. Measuring the Global Comovements of Interest Rates: Implications for Monetary Interdependence, Canberra

Central Bank Research Association Workshop on Commodities and Macroeconomics. Discussant of Climate Risk and Commodity Currencies, by Vegard Larson, Washington D.C

ANU Crawford Leadership Forum. Moderator, "After the recession: How should we renew our economies?"

Australian Conference of Economists. Measuring the Global Comovements of Interest Rates: Implications for Monetary Interdependence, Western Australian Economic Society

Econometric Society of Australasia. Measuring the Global Comovements of Interest Rates: Implications for Monetary Interdependence, University of Melbourne

2020 Institute of Public Administration Australia. Economic Recovery Scenarios, panellist,

Australian Securities and Investments Commission. Speaker, Markets Senior Leadership Forum

ANU Crawford Leadership Forum. Moderator, "The Global Economy and COVID-19".

2019 Continuing Education in Macroeconometrics Masterclass. "Sign Restrictions in Structural VARs", University of New South Wales

Workshop of the Australasian Macroeconomics Society. Keynote speaker, "Funding Liquidity, Risk Appetite and the Carry Trade: Comoment Tests of Time-Varying Dependence", Hobart

Monash University Seminar. "Transmission of a Resource Boom: The Case of Australia", Melbourne

Macquarie University Seminar. "Transmission of a Resource Boom: The Case of Australia", Sydney

Bank for International Settlements and Bangko Sentral ng Pilipinas Conference on Inflation Dynamics in the Asia-Pacific. Discussant, Manila

Association of Applied Econometrics Annual Conference. Measuring Financial Interdependence in Asset Returns With an Application to Eurozone Equity Markets, Cyprus

Infiniti Conference, Funding Liquidity, Risk Appetite and the Carry Trade: Comoment Tests of Time-Varying Dependence, Glasgow

Annual International Journal of Central Banking Research Conference on Commodity Prices and Monetary Policy: New Theory and Evidence, discussant of Chiaie, Ferrara and Giannone, Common Factors of Commodity Prices, Oslo

Society of Non-linear Dynamics and Econometrics Symposium. An Analysis of Comoment Relations in Currency Markets, Dallas

University of Cincinnati, seminar. Measuring Financial Interdependence in Asset Returns with an Application to Eurozone Equities

World Bank, seminar. Chinese Resource Demand and Commodity Price Shocks: Macroeconomic Effects on an Emerging Market Economy, Washington D.C.

Clemson University, seminar. Transmission of a Resources Boom, South Carolina

ANU-Brookings workshop on Disruption and Development: Alternative Futures of the Global Economy. Presentation on "What are the Major Risks to the Global Outlook", Washington D.C.

2018 INFINITI Asia Pacific 2018. Measuring Financial Interdependence in Asset Returns with an Application to Eurozone Equities, Sydney

The National Academies of Sciences, Engineering, Medicine, Workshop on Coping with Climate Change. Discussant of Prakash Loungani, "Tracking Decoupling: A Simple Framework", Paris

Society of Non-linear Dynamics and Econometrics Symposium. Measuring Financial Interdependence in Asset Returns with an Application to Eurozone Equities, Tokyo

2017 CAMA-CAMP Norwegian B.I. and the University of Tasmania, Applied Macroeconometrics Workshop, Recovery from Dutch Disease, Hobart

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, Seoul

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

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

Deloitte-Access Economics seminar. "Does Economic Diplomacy Overcome Intrinsic Barriers to Trade?"

Society of Non-Linear Dynamics and Econometrics symposium. The Macroeconomic Effects of Asymmetric Financial Shocks for a Commodity Exporting Country, Paris,

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

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

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

Society of Non-Linear Dynamics and Econometrics symposium. Financial Integration in the Eurozone Post Debt Crisis: Multiple Channel Tests of Asset Markets, Tuscaloosa Alabama

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

2015 Central Bank Macro Modelling Workshop. Discussant of Phurichai Rungcharoenkitkul, Monetary Policy and Financial Spillovers: Losing Traction, Reserve Bank of New Zealand, Wellington

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

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

Australian Conference of Economists. "Does Inflation Targeting Outperform Alternative Policies during Global Downturns?" Queensland

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

Frontier Advisors Pty Ltd, keynote address. International Shocks and their Effects on Australia

2014 George Washington University, seminar. "Foreign Reserve Accumulation and the Mercantilist Motive Hypothesis", Washington D.C.

2013 Australian Federal 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", Canberra

CERGE-EI, Czech Republic, "A Regime Switching Skew Normal Model of Crises and Contagion", Prague

Centre for Applied Macroeconomic and Petroleum Economics seminar. "Chinese Resource Demand and the Natural Resource Supplier", Oslo

Australasian Macroeconomics workshop. 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 lunchtime speaker, Chiang Rai

2012 Centre for International Economics 2012 Presentation to the network for young economists. "Crises", Canberra

International Monetary Fund seminar. "Portfolio Rebalancing for Commodity Currencies" Washington DC

Melbourne Institute of Applied and Social Economic Research seminar. "Portfolio Rebalancing for Commodity Currencies" Melbourne

Reserve Bank of New Zealand seminar. "Portfolio Rebalancing for Commodity Currencies", Wellington

Australian Conference of Economists. "Foreign Exchange Market Intervention: Evidence from an Emerging Market", Melbourne.

Econometric Society of Australasia Meeting "Foreign Exchange Market Intervention: Evidence from an Emerging Market", Melbourne

INFINITI Conference Trinity College. "Foreign Exchange Market Intervention: Evidence from an Emerging Market", Dublin

Istanbul University Seminar. "Actually, This Time is Different", Istanbul

International Atlantic Economic Society Conference. "Actually, This Time is Different", Istanbul

2011 Singapore Economic Review Conference. "Actually, This Time is Different", Singapore

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

Deakin University seminar. "Actually, This Time is Different", Melbourne

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

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

G'Day USA – Financial Services Luncheon New York, The Palace Hotel, organised by the ANU, Qantas, Department of Foreign Affairs and Trade and Austrade. The Role of Asia in Australia's Growth, New York

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, Wellington

Australian National University macroeconomics brown bag. A Comparison of Seven Crises, Canberra

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

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

Econometric Society World Congress. Sampling Properties of Contagion Tests, Shanghai.

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

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, Canberra

2009 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, Hobart

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, Atlanta

Asian Economic Panel. Discussant of The Political Business Cycle in Japan and Instability of Budget Deficits by Yoshino and Mizoguchi, Tokyo

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, Ravenna

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

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

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

Deutsche Bundesbank, Seminar. More Confusion in Contagion Tests: The Effects of a Crisis Sourced in U.S. Credit Markets, Frankfurt

Bank of England, Lecture. The Spread of Crises and Contagion, London

2008 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, Paris

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

University of Technology, Sydney seminar. A New Class of Tests of Contagion with Applications, Sydney

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

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

Czech National Bank Seminar. Are Financial Crises Alike?, Prague

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

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

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

University of Groningen Seminar. Identifying Fiscal and Monetary Policy in a Small pen Economy VAR, Groningen

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

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, Wellington

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

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

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, Groningen

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

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

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

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

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

Global Finance Conference. A New Class of Tests of Contagion: Application to Asian Real Estate and Equity Markets, Melbourne

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

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

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

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

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

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

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

Asian Economic Panel invited speaker. Discussant of "Global – Savings Investment Imbalances" by Nasution, Seoul

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

International Monetary Fund Seminar. Characterising Risk Aversion for Emerging Markets During Financial Crises, Washington D.C.

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

University of Western Australia, PhD student Conference. International Demand and Liquidity Shocks in an SVAR Model of the Australian Economy, Perth

PhD 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 Tang, "Monetary Policy Transmission Mechanisms in Malaysia", 2007, Bank Negara Malaysia; Asian Development Bank, advisor

Philip Liu, "Essays on Macroeconomic Stabilisation 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", 2015, Hong Kong hedge fund, advisor

Larry Liu, "Public Goods and Climate Policy", 2015, The Australian National University, 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, I.P. Australia, 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

Anil Kavuri, "Technology, Leisure and Growth", 2018, Loughborough University, advisor

Kate McKinnon, "Financialisation of Commodity Markets", 2020, Vanguard International chair

Beili Zhu, 2019 "Commodity Cycles", ACT Department of Environment, chair

Daniel Silva-Withmory, "Essays in Macroeconomic Policy", The Federal Treasury, chair

Omer Majeed, “Essays on Trade and Development”, DFAT, advisor

Kai-Yan Tsai, "Taiwanese Macroeconomic Fluctuations", advisor

Phitawat Poonpolkul 2019 "Evaluating Implications of Demographic Changes on Monetary Policy Conduct", Bank of Thailand, advisor

Augustus Panton, "Alternative Monetary Policy Rules", Research Department, International Monetary Fund, advisor

Denny Irwan, Macroeconomic Uncertainty and Financial Dynamics of Renewable and Non-Renewable Resource Firms", Indonesia, advisor

Thomas Wangi, in progress, chair

Rubayat Chowdhury, in progress, chair

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

Sud Dahal, TBA, in progress, chair

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

Service

Selection committee Chair for the Rajiv Gandhi Chair in South Asian Economics, Crawford School of Public Policy, 2021

Selection committee research fellow, ANU Research School of Earth Sciences, 2021

Selection committee, position in Econometrics, University of Melbourne, 2020

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.

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, 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 Economics 2008

Postgraduate Student Co-ordinator, CAMA 2007-2009

Research School of Pacific and Asian Studies I.T. 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 Organising Committees

Australian Gender Economics Workshop, ANU, 2022

CAMA Global Webinar series, 2020 -

Mardi Dungey Memorial Research Conference, February 21, 2020, George Washington University, Washington D.C.

Workshop of the Australasian Macroeconomics Society Conference, December 2019, Hobart.

CAMA-CAMP Workshop on International Economic Flows: Energy, Finance, Diplomacy and Market Structures, 27-28 November 2019, RBA Training College, Kirribilli.

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

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

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

Finance and the Macroeconomy Workshop. Organised 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 organised with the NBER and the RBA. Sydney, June 2010

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

Infrastructure: Funding, Implementation and Consequences. Organising committee member. Jointly organised 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 organised 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 organised 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 organised by several institutions, with CAMA being the 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 organised with the Lowy Institute for International Policy and CAMA, Sydney, September 25-26, 2008

Frontiers in Financial Econometrics, Conference organising committee co-chair, Jointly organised 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