
Alfred A. Haug

Department of Economics
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Research Interests

Empirical macroeconomics: fiscal and monetary policy; economic effects of national debt and deficits; monetary unions; empirical long-run macroeconomic relationships; the role of monetary aggregates; interest rates.

Econometrics: structural vector-autoregressions; impulse response function analysis; testing for breaks; band-pass filters; nonlinear and linear cointegration and vector error-correction models; data envelopment analysis.

Teaching Interests

Empirical macroeconomics and econometrics.

Education

Ph.D., Dept. of Economics, Ohio State University, United States, 1987.
Fields: macroeconomics, econometrics, and international economics.

M.A., Dept. of Economics, Ohio State University, 1984.

Diplom-Volkswirt, Dept. of Economics, University of Constance, Germany, 1982.

Certificat de Langue Française, University of Reims, France, summer 1979. (Fulfils the language requirement to study at universities in France.)

Studies in History of Economic Thought and in Economic Integration of the EU, London School of Economics and Political Science, United Kingdom, academic year 1978/79.

Current Position

Professor (with Chair in Economics), Dept. of Economics, School of Business, University of Otago, New Zealand, 2006-present.

Past Positions

Adjunct Professor (honorary), Faculty of Graduate Studies, York University, Canada, 2006-08.

Professor, Dept. of Economics, York University, 2003-06.

Associate Professor, Dept. of Economics, York University, 2001-03 (on leave, 1998-2001).

Associate Professor (equivalent to full professor in the North American system) with tenure, Dept. of Economics, University of Canterbury, New Zealand, 1998-2001.

Associate Professor with tenure, Dept. of Economics, York University, 1994-1997.

Assistant Professor, Dept. of Economics, York University, 1992-94.

Associate Professor, Dept. of Economics, University of Saskatchewan, Canada, 1991/92. Tenured to take effect July 1, 1992.

Assistant Professor, Dept. of Economics, University of Saskatchewan, 1988-91.

Lecturer, 1987/88, and Graduate Teaching Associate, 1982-87, Dept. of Economics, Ohio State University.

Visiting Positions

Visiting Professor, Centre for Macroeconomics, University of Melbourne, Australia, June/July, 2008; June, 2010.

Expert Research Visitor, Directorate General Research, European Central Bank, European Union, Germany, May-August, 2005.

Visiting Associate Professor, Dept. of Economics, National University of Singapore, Singapore, August-December, 2004.

Visiting Associate Professor, Dept. of Economics, Simon Fraser University, Canada, May-August, 2004.

Visiting Professor, IGER, Bocconi University, Italy, January-April, 2004.

Expert Research Visitor, Directorate General Research, European Central Bank, May-August, 2003.

Visiting Professor, Department of Economics, University of Constance, Germany, May-June, 1996.

Visiting Associate, Institute of Economics and Statistics, University of Oxford, United Kingdom, January-April, 1996.

Consultancy

Senior Consultant to the Directorate General Research, European Central Bank, November-December, 2008.

Senior Consultant to the Directorate General Research, European Central Bank, March 2007.

Consultant to the Directorate General Research, European Central Bank, April 2004

Research Projects for the Reserve Bank of New Zealand, 2004-07 and 2002-03.

Editorial Activities

Advisory Board, *Business and Economics Research Journal* (electronic journal, www.berjournal.com), 2010-present.

Advisory Board, *Journal of Economics and Administrative Sciences*; (published by Atatürk University, Turkey, since 1973; available through EBSCOhost in the *Academic Search Complete* database) 2009-present.

Editorial Board, *The Open Economics Journal* (Bentham), 2008-present.

Editorial Board, *North American Journal of Economics and Finance* (Elsevier), 2007-10.

Board Membership

Centre for Macroeconomics, University of Melbourne, 2007-present.

Interdisciplinary Research

Research Affiliate, University of Otago Legal Issues Centre, 2010-present.

Honours

Inaugural Professorial Lecture (public lecture) "Has Monetary Policy Gone Wrong?" University of Otago, November 2007.

Awarded Quality Category "A" (the highest rating) in a comprehensive evaluation of individual research at all New Zealand universities carried out by the Performance Based Research Funding (PBRF) Committee of the Tertiary Education Commission, May 2007.

Merit Award, York University, 2001/02, 2002/03, 2003/04, and 2004/05.

Chair's list of excellent teachers, York University, 1994/95.

National Honour Society of Phi Kappa Phi, Ohio State University Chapter, member.

Citations

The *Web of Science* shows 436 citations for the papers listed below. The most cited article is the 1999 paper "Numerical Distribution Functions of Likelihood Ratio Tests for Cointegration" in the *Journal of Applied Econometrics* with 186 citations, followed by the 1996 paper in the *Journal of Econometrics* with 83 citations.

Refereed Publications

Basher, S., A. A. Haug, and P. Sadorsky. "Oil Prices, Exchange Rates and Emerging Stock Markets." In press, *Energy Economics* (2011) available online at <http://dx.doi.org/10.1016/j.eneco.2011.10.005>

Haug, A. A., and C. Smith. "Local Linear Impulse Responses for a Small Open Economy." In press, *Oxford Bulletin of Economics and Statistics* (2011); available online at <http://dx.doi.org/10.1111/j.1468-0084.2011.00643.x>

Haug, A. A., and W. G. Dewald. "Money, Output and Inflation in the Longer Term: Major Industrial Countries, 1880 – 2001. In press, *Economic Inquiry* 49 (2011); available online at <http://dx.doi.org/10.1111/j.1465-7295.2011.00382.x>

Haug, A. A., A. Beyer, and W. G. Dewald. "Structural Breaks and the Fisher Effect." *The B.E. Journal of Macroeconomics (Topics)* 11 (2011), Iss.1, Article 9, 1-29.

Lahari, W., A. A. Haug, and A. Graces-Ozanne, "Estimating Quarterly GDP Data for the South Pacific Island Nations." *Singapore Economic Review* 56 (2011), 97-112.

Haug, A. A., and S. Basher. "Linear or Nonlinear Cointegration in the Purchasing Power Parity Relationship?" *Applied Economics* 43 (2011), 185-196.

Alexander, R., A. A. Haug, and M. Jaforullah. "A Two-Stage Double-Bootstrap Data Envelopment Analysis of Efficiency Differences of New Zealand Secondary Schools." *Journal of Productivity Analysis* 34 (October 2010), 99-110.

Donnenfeld, S., and A. A. Haug. "Currency Invoicing of U.S. Imports." *International Journal of Finance and Economics* 13 (April 2008), 184-198.

Haug, A. A., with J. Tam. "A Closer Look at Long Run U.S. Money Demand: Linear or Nonlinear Error-Correction with M0, M1 or M2?" *Economic Inquiry* 45 (April 2007), 363-376.

Haug, A. A., and P. Siklos. "The Behavior of Short-Term Interest Rates: International Evidence of Non-Linear Adjustment." *Studies in Nonlinear Dynamics and Econometrics* 10 (December 2006), Article 6, 1-32.

Haug, A. A. "Canadian Money Demand Functions: Cointegration-Rank Stability." *The Manchester School* 74 (March 2006), 214-230.

Haug, A. A., O. Karagedikli, and S. Ranchhod. "Monetary Policy Transmission Mechanisms and Currency Unions: A Vector Error-Correction Approach to a Trans-Tasman Currency Union." *Journal of Policy Modeling* 27 (February 2005), 55-74.

Gregory, A. W., A. A. Haug, and N. Lomuto. "Mixed Signals Among Tests for Cointegration." *Journal of Applied Econometrics* 19 (January/February 2004), 89-98.

Donnenfeld, S., and A. A. Haug. "Currency Invoicing in International Trade: An Empirical Investigation." *Review of International Economics* 11 (May 2003), 332-345.

Haug, A. A. "Tests for Cointegration: A Monte Carlo Comparison," in P. Newbold and S. J. Leybourne, *Recent Developments in Time Series*, Edward Elgar, Cheltenham, UK, 2003. (Reprint of the *Journal of Econometrics* publication listed below).

Haug, A. A. "Temporal Aggregation and the Power of Cointegration Tests: A Monte Carlo Study." *Oxford Bulletin of Economics and Statistics* 64 (September 2002), 399-412.

Haug, A. A. "Testing Linear Restrictions on Cointegrating Vectors: Sizes and Powers of Wald and Likelihood Ratio Tests in Finite Samples." *Econometric Theory* 18 (April 2002), 505-524.

Haug, A. A. "Co-Movement Towards a Currency or Monetary Union? An Empirical Study for New Zealand." *Australian Economic Papers* 40 (September 2001), 307-317.

Haug, A. A., J. G. MacKinnon, and L. Michelis. "European Monetary Union: A Cointegration Analysis." *Journal of International Money and Finance* 19 (June 2000), 419-432.

MacKinnon, J. G., A. A. Haug, and L. Michelis. "Numerical Distribution Functions of Likelihood Ratio Tests for Cointegration." *Journal of Applied Econometrics* 14 (September/October 1999), 563-577.
Implemented in the computer software package EViews 5, 6 and 7.

Haug, A. A., and R. F. Lucas. "Long-Run Neutrality and Superneutrality in an ARIMA Framework: Comment." *American Economic Review* 87 (September 1997), 756-759.

Haug, A. A., and R. F. Lucas. "Long-Run Money Demand in Canada: In

Search of Stability.” *Review of Economics and Statistics* 78 (May 1996), 345-348.

Haug, A. A. “Blanchard's Model of Consumption: An Empirical Study.” *Journal of Business and Economic Statistics* 14 (April 1996), 169-177.

Haug, A. A. “Tests for Cointegration: A Monte Carlo Comparison.” *Journal of Econometrics* 71 (March 1996), 89-115.

Haug, A. A. “Has Federal Budget Deficit Policy Changed in Recent Years?” *Economic Inquiry* 33 (January 1995), 104-118.

Haug, A. A. “Residual Based Tests for Cointegration: A Monte Carlo Study of Size Distortions.” *Economics Letters* 41 (1993), 345-351.

Haug, A. A. “Critical Values for the \hat{Z}_α -Phillips-Ouliaris Test for Cointegration.” *Oxford Bulletin of Economics and Statistics* 54 (August 1992), 473-480.

Dockner, E., and A. A. Haug. “The Closed-Loop Motive for Voluntary Export Restraints.” *Canadian Journal of Economics* 24 (August 1991), 679-685.

Haug, A. A. “The Random Walk Hypothesis of Consumption and Time Aggregation.” *Journal of Macroeconomics* 13 (Fall 1991), 691-700.

Haug, A. A. “Cointegration and Government Borrowing Constraints: Evidence for the U.S.” *Journal of Business and Economic Statistics* 9 (January 1991), 97-101.

Dockner, E., and A. A. Haug. “Tariffs and Quotas Under Dynamic Duopolistic Competition.” *Journal of International Economics* 29 (August 1990), 147-159.

Haug, A. A. “Ricardian Equivalence, Rational Expectations, and the Permanent Income Hypothesis.” *Journal of Money, Credit, and Banking* 22 (August 1990), 305-326.

Book Reviews

“Deficit Reduction: What Pain, What Gain?” Edited by W. Robson and W. M. Scarth, C.D. Howe Institute, Toronto, 1994. *Canadian Journal of Economics* 29 (May 1996), 502-505.

Submitted Papers

Haug A. A., and I. P. King. "Empirical Evidence on Inflation and Unemployment in the Long Run."

Work in Progress

Beyer, A., and A. A. Haug. "Stability of the European Money Demand Function Revisited" (Research project for the European Central Bank.)

Basher, S., A. A. Haug, and P. Sadorsky. "Global Commodity Prices, Global Economic Activity, and the U.S. Dollar."

Blackburn, V., and A. A. Haug. "Relative Efficiency Differences of Secondary Schools in New South Wales."

Economides, K., and A. A. Haug. "A Production Function Approach to Measuring Court of Law Behaviour."

Grants

University of Otago Research Grant, 2007/08.

Social Sciences and Humanities Research Council (SSHRC) of Canada Research Grant, principal and sole investigator, 2001-05.

York University Supplementary Research Grant, 1995/96, 1996/97, 2001/02, 2002/03, 2004/05.

York University SSHRC travel grants, 1993, 1995, 1996 and 2001.

University of Canterbury, Department of Economics, conference grants, 1998, 1999 and 2000.

University of Canterbury, Department of Economics, research grant, 1998.

SSHRC Research Grant, principal and sole investigator, 1995-98.

York University Sabbatical Leave Fellowship, 1995/96.

York University SSHRC Small Research Grant, 1995.

University of Saskatchewan, President's SSHRC Research Grant, 1991.

SSHRC Research Grant, principal and sole investigator, 1990.

University of Saskatchewan, President's SSHRC Research Grant, 1989.

University of Saskatchewan, President's SSHRC Research Grant (with E. Dockner as co-researcher), 1988.

University of Saskatchewan, Arts and Science, research grant, 1988.

Conference Organization

Conference Program Co-Chair (with P.C.B. Phillips and D. Owen) and local organizer (with D. Owen), New Zealand Econometric Study Group Meeting, Dunedin, February 2011.

Conference Organizing Committee for the Econometric Society Australasian Meeting (ESAM), Auckland, July 2001.

Conference Program Co-Chair (with P.C.B. Phillips) and local organizer, New Zealand Econometric Study Group Meeting, Christchurch, July 2000.

Conference Presentations

"Empirical Evidence on Inflation and Unemployment in the Long Run." Presented at the Econometric Society Australasian Meeting, Adelaide, July 2011; at the Western Economic Association International Conference, San Diego, July 2011; and at the 3rd Annual Workshop on Macroeconomic Dynamics, Melbourne, July 2008.

"Oil Prices, Exchange Rates and Emerging Stock Markets." Presented at the Western Economic Association International Conference, Portland, Oregon, July 2010.

"Structural Breaks and the Fisher Effect." Presented at the Western Economic Association International Conference, Vancouver, July 2009; at the New Zealand Econometric Study Group Meeting, Christchurch, March 2009.

Invited keynote speaker, 10th Econometrics and Statistics Symposium, EISEMP10, hosted by Atatürk University, Erzurum, Turkey, May 2009; organized annually by the econometrics and statistics departments of Turkish universities. Invited address entitled "Local Linear Impulse Responses for a Small Open Economy."

“Empirical Evidence on Inflation and Unemployment in the Long Run.” Presented at the 3rd Annual Workshop on Macroeconomic Dynamics, Melbourne, July 2008.

“Linear or Nonlinear Cointegration in the Purchasing Power Parity Relationship?” Presented at the New Zealand Econometric Study Group Meeting, Auckland, March 2008.

“Local Linear Impulse Responses for a Small Open Economy.” Presented at the Economic Society of Australia Conference, Hobart, September 2007; at the Econometric Society Australasian Meeting, Brisbane, July 2007; at the WEAI Pacific Rim Conference, Beijing, January 2007; and at the New Zealand Econometric Study Group Meeting, Dunedin, August 2006.

“Longer-Term Effects of Monetary Growth on Real and Nominal Variables, Major Industrial Countries, 1880 – 2001.” Presented at the Western Economic Association International Conference, Vancouver, June 2004.

Invited session paper: “A Closer Look at Long Run Money Demand.” Econometric Society Australasian Meeting, Brisbane, July 2002.

“The Expectations Hypothesis of the Term Structure: International Evidence of Non-Linear Adjustment.” Presented at the Econometric Society Australasian Meeting, Auckland, July 2001.

“A Currency or Monetary Union for New Zealand: An Empirical Study.” Presented at the Annual Conference of Economists (Economic Society of Australia), Gold Coast, July 2000; and at the New Zealand Econometric Study Group Meeting, Wellington, March 2000.

“Money Demand Functions: Data Span and Tests.” Presented at the International Atlantic Economic Conference, Munich, March 2000; at the New Zealand Econometric Study Group Meeting, Auckland, July 1999; and at the Canadian Economics Association Meeting, Toronto, June 1999.

“Testing Linear Restrictions on Cointegrating Vectors: Sizes and Powers of Wald Tests in Finite Samples.” Presented at the Workshop on Fractional Integration and Cointegration at the University of Dortmund, Germany, August 1998; at the New Zealand Econometric Study Group Meeting, Auckland, July 1998; and at the Econometric Society Australasian Meeting, Canberra, July 1998.

“Currency Invoicing in International Trade: An Empirical Investigation.” Presented at the Canadian Economics Association Meeting, Ottawa, June 1998.

“Numerical Distribution Functions of Likelihood Ratio Tests for Cointegration. (With an Application to EMU).” Presented jointly with L. Michelis at the International Conference on Economic Integration, Athens University of Economics and Business, Athens, Greece, August 1996.

“The Power of Cointegration Tests: Does the Frequency of Observation Matter?” Presented at the Econometric Society 7th World Congress, Tokyo, August 1995; and at the Canadian Economics Association Meeting, Montreal, June 1995.

“Tests for Cointegration: A Monte Carlo Comparison.” Presented at the Canadian Econometrics Study Group, Toronto, September 1993; at the Econometric Society European Meeting, Uppsala, Sweden, August 1993; and at the Canadian Economics Association Meeting, Ottawa, June 1993.

“Has Federal Budget Deficit Policy Changed in Recent Years?” Presented at the Western Economic Association International Conference, Lake Tahoe, June 1993.

“Long-Run Money Demand in Canada: In Search of Stability.” Presented jointly with R.F. Lucas at the Canadian Economics Association Meeting, Charlottetown, P.E.I., June 1992.

“The Time Horizon of Consumers: An Empirical Study.” Presented at the Canadian Economics Association Meeting, Kingston, June 1991; and at the Western Economic Association International Conference, San Diego, July 1990.

“Cointegration and Government Borrowing Constraints: Evidence for the U.S.” Presented at the Western Economic Association International Conference, Lake Tahoe, July 1989.

“Tariffs and Quotas Under Dynamic Duopolistic Competition.” Presented at the Optimization Days Conference, Montreal, May 1989.

“Ricardian Equivalence, Rational Expectations, and the Permanent Income Model.” Presented at the Econometric Society North American Winter Meeting, New York, December 1988.

Presentations to Private and Government Sectors

“Local Linear Impulse Responses for a Small Open Economy.” Presented at the Deutsche Bundesbank (German Central Bank), November 2008.

“Has Monetary Policy Gone Wrong?” Lecture at the Reserve Bank of New Zealand, December 2007.

“Longer-Term Effects of Monetary Growth on Real and Nominal Variables, Major Industrial Countries, 1880 – 2001.” Presented at the Directorate General Research, European Central Bank, as part of the Research Visitors Program, July 2003.

“A Closer Look at Long Run Money Demand.” Presented at the Directorate General Research, European Central Bank, Invited Speakers Program, February 2002.

“Forecasting with Vector Error-Correction Models.” Short Course at the New Zealand Treasury, March 2000.

Lectures on “Currency and Monetary Unions” and on “Money Demand Functions,” Reserve Bank of New Zealand, September 1999.

“Forecasting in Cointegrated Systems.” Short Course to bankers and investment dealers, Executive Programs, School of Business, University of Auckland, February 1999.

“Tests for Cointegration: A Monte Carlo Comparison.” Presented at the Federal Reserve Bank of St. Louis, December 1993.

Invited Seminars at Universities

University of Aberdeen (UK), University of Adelaide (Australia), University of Alberta (Canada), Ataturk University (Turkey), University of Auckland (New Zealand), Bocconi University (Italy), University of Calgary (Canada), University of Canterbury (New Zealand), Carleton University (Canada), Claremont Graduate School (USA), University of Constance (Germany), Lancaster University (UK), Massey University at Auckland (New Zealand), University of Melbourne (Australia), National University of Singapore, University of Nebraska (USA), University of New Orleans (USA), University of Otago (New Zealand), University of Oxford (Nuffield College; UK), Ryerson University (Canada), University of Saskatchewan (Canada), Simon Fraser University (Canada), University of Southern California (Finance and Business Economics Department; USA), University of Sydney (Australia), University of Texas at Arlington (USA), Victoria University of Wellington (New Zealand), Wilfrid Laurier University (Canada), and York University (Canada).

Journal Refereeing

Applied Economics
Applied Financial Economics
Australian Economic Papers
B. E. Journal of Macroeconomics
Bulletin of Economic Research
Canadian Journal of Economics
Computational Statistics and Data Analysis
Econometric Reviews
Econometric Theory
Econometrics Journal
Economic Inquiry
Economics of Governance
Empirical Economics
International Economic Review
International Economics and Finance Journal
International Journal of Forecasting
Journal of Asian Economics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Economic Studies
Journal of Economic Surveys
Journal of Economics, Banking and Finance
Journal of International Economics
Journal of International Money and Finance
Journal of Macroeconomics
Journal of Monetary Economics
Journal of Money, Credit, and Banking
Journal of Public Economics
Manchester School
New Zealand Economic Papers
North American Journal of Economics and Finance
Open Economics Journal
Oxford Bulletin of Economics and Statistics
Pacific Economic Review
Quarterly Review of Economics and Finance
Review of Economics and Statistics
Review of Income and Wealth
Southern Economic Journal

Refereeing of Grant Applications

Social Sciences and Humanities Research Council of Canada, 2001, 2002, 2003, 2004, and 2009.

Other Refereeing

Oxford Analytica (Macroeconomic Market Analysis; www.oxan.com)
Routledge (Books)
Wiley-Blackwell (Books)
Working Paper Series, European Central Bank
Working Paper Series, Reserve Bank of New Zealand

Teaching

Undergraduate

Econometrics (Econ 375), 2008-present.
Quantitative Analysis for Business (BSNS 102), incl. course coordinator, 2011.
Introduction to Econometrics (Econ 210), 2009.
Intermediate Macroeconomics I (Econ 2400), 1992-95, 1996-97, 2002/03 and 2005/06.
Intermediate Macroeconomics II (Econ 2450), 2001-03 and 2005/06.
Econometric Theory (Econ 4220), 2001-03 and 2005-06.
Macroeconomic Analysis III (Ec 4102 at National University of Singapore), 2004.
Econometrics (Econ 484 at Simon Fraser University), 2004.
Econometrics (Econ 4210), 2001/02 and 2003/04.
Econometrics (Econ 303), 1998-2000.
Macroeconomic Theory (Econ 305), 1998-99.
Advanced Macroeconomic Analysis (Econ 4010), 1992-95 and 1996-97.
Monetary and Fiscal Policy (Econ 410), 1988-92.
Money and Banking (Econ 520), 1986-88.
Intermediate Macroeconomics (Econ 400), 1984-86.
Intermediate Microeconomics (Econ 200), 1983/84.

Graduate

Monetary Economics (Econ 426), 2006-present.
Topics in Macroeconomics (Econ 5110), 1992-95, 1996-97, 2002-03 and 2005/06.
Econometric Theory (Econ 5220, integrated with 4220), 2001-03 and 2005-06.
Advanced Econometrics (for Ph.D. students at Bocconi University), 2004.
Advanced Macroeconomics (Econ 6110), 2001/02.

Time Series Econometrics (Econ 430), 1998-2000.
Empirical Macro-Econometrics (Econ 474), 1999-2000.
Monetary Theory and Policy (Econ 806), 1988-92.
Several reading courses to individual students.

Ph.D. Thesis Involvement (Placement)

Principal Supervisor for W. Lahari (Economist, Statistics Office, Papua New Guinea): "Evaluating the Potential for a Pacific Islands Currency Union." Ph.D., University of Otago, 2011.

Principal Supervisor for G. H. Anjum (Analyst, Statistics Canada): "Invoicing Strategies of Exporting Firms: An Empirical Investigation." Ph.D., York University, 2008.

Supervisory Committee for S. Basher (Research Economist, Department of Economic Policies, Qatar Central Bank): "The Structure of Mixed Oligopoly Under Uncertainty: Theory and Empirical Results." Ph.D., York University, 2007.

Principal Supervisor for G. Liu: "The Relation of Structural VARs and Real Business Cycle Models: Theory Meets the Data." York University, 2004-2006.

Principal Supervisor for A. Warren (Economist, Economics Department, Scotiabank): "Endogenous Growth and Cointegration: Time-Series Analysis of Competing Models and Lessons for Canada." Ph.D., York University, 2005.

Supervisory Committee for S. Neaime (Assistant Professor, American University of Beirut): "Topics in International Trade with Habits and Durability in Consumption." Ph.D., York University, 1996.

Supervision of Master's Theses and Honours Student Research Projects

Allan, C. "Electronic Transactions, Household Behaviour and the Business Cycle." MCom, University of Otago, in progress.

Gibson, F. "Inflation at Disaggregated Levels: An Empirical Study for Fiji." MCom, University of Otago, 2011.

M. S. Syed: "Macroeconomic Effects and Sustainability of Fiscal Policies in Developing Countries." MCom, University of Otago, 2011.

Liu, J. "An Empirical Study of Effects of Fiscal Policy in New Zealand: A Narrative Approach." B.Com. (Hons.), University of Otago, 2009.

Szollosi-Cira, L. "Seeking Long-Term Cycles in the Economy" Pg.Dip., University of Otago, 2009.

Smith, D. "Inflation targeting in New Zealand." M.Bus., University of Otago, 2009.

Young, C. "Regional Income Inequality and Growth in China." B.Com. (Hons.), University of Otago, 2008.

Ng, D. "Granger Causality in Possibly I(1) Models With an Empirical Application to Economic Growth." M.Com. (Hons.), University of Canterbury, 2001.

O'Brien, T. "The Term Structure of New Zealand Interest Rates." B.Com. (Hons.), University of Canterbury, 2000.

Tam, J. "Testing PPP and UIP for New Zealand in a Multivariate Cointegration Framework." B.Com. (Hons.), University of Canterbury, 1999. Course Paper. Presented at the New Zealand Econometric Study Group Meeting, Wellington, 2000.

Ng, D. "The Performance of Granger Causality Tests." B.Com. (Hons.), University of Canterbury, 1999.

Ryu, H. S. "Testing Blanchard's Consumption Model." B.Com. (Hons.), University of Canterbury, 1999.

Hampton, T. "On Testing Causality in Finite Samples with Possibly Cointegrated and Non-Stationary Series: Do Government Budget Deficits Cause Current Account Deficits?" M.Com. (Hons.), University of Canterbury, 1998. Presented at the New Zealand Econometric Study Group Meeting, Hamilton, 1999.

Bruneau, J. "Fiscal Policy Coordination." M.A., University of Saskatchewan, 1992.

Chan, W. "The Term Structure of Interest Rates and Fiscal Policy in Canada." M.A., University of Saskatchewan, 1992.

Fung, L. "Empirical Tests for the Money Neutrality and Rationality Hypotheses for Canada, 1953-88." M.A., University of Saskatchewan, 1992.

Lui, W. M. "On the Relation Between Government Spending and Private Consumption: The Case of Canada." M.A., University of Saskatchewan, 1990.

Kipchilat, S. "Applications of Expectations Theory to the Term Structure of Interest Rates." M.A., University of Saskatchewan, 1989.

Service

University of Otago

Department Level

Director of Graduate Studies, 2010-present.

Academic Board (Executive Board), 2009-present.

Chair, IT Committee, 2008-present.

Internal assessor of thesis progress towards the Ph.D. degree for over ten students, 2007-present.

Seminar Organizer, 2009.

Lecturer/Senior Lecturer/Associate Professor Hiring Selection Panel, 2007-2009, 2011.

Chair, Sub-Committee to Review the Econometrics Stream, 2007-08.

Teaching and Learning Committee, 2006-08.

Chair, Sub-Committee to Develop Criteria for Research Assessment, 2007.

IT Committee, 2006-07.

Lecturer/Senior Lecturer Hiring Selection Panel, 2006/07.

Division Level

School of Business Divisional Board, 2008.

School of Business Ad Hoc Numeracy Skills Committee, 2008.

Humanities Divisional Board, 2007.

School of Business Computer Policy Committee, 2006.

University Level

University Staffing Advisory Committee (promotions to associate and full professor; confirmation (similar to tenure) of appointments; appointments to associate professor, honorary and adjunct positions), 2009-present.

Ph.D. Examinations Convener, 2009-present.

William Evans Visiting Fellowship Selection Committee, 2010.

PPE Board of Studies, 2007-08.

University's Graduate Year Review Panel for the Division of Commerce, 2007.

External

External Referee, Promotions to Associate and Full Professor, Department of Economics, Quaid-i-Azam University, Islamabad, Pakistan, 2010-present.

External Referee, Professorial Promotion (Economics), American University of Beirut, Lebanon, 2007/08.

Ph.D. Thesis Examiner for B.S. Gebregiorgis, Economics Department, McGill University, Canada, 2007.

York University

Department Level

Adjudication Committee for Tenure and Promotion, 2005-06.

Chair, Appointments and Reappointments Committee, Graduate Studies, 2005-06; member 2003.

Chair, Ph.D. Econometrics Field Examination Committee, 2005; member

2002/03, 2005/06.

Chair of several Ph.D. Macroeconomics Comprehensive Examination Committees, 2001-06; also member 2001-06.

Undergraduate Studies Committee, 2002/03 and 2005-06.

Appointments and Planning Committee, 2001, 2005.

Chair, Search Committee for Director of the Graduate Program in Economics, 2002/03.

Course Coordinator for all Econ 2400 and Econ 2450 courses, 2002/03.

Graduate Studies Curriculum Committee, 2001 and 2002/03.

Chair, Graduate Program Admissions Committee, 2001/02.

Undergraduate Student Affairs Committee, 2001/02.

Interdisciplinary Level

Search Committee for a Professor and Director, Canadian Center for German and European Studies, York University, 2002/03.

Faculty Level

Merit Committee, 2003.

External

Ph.D. Thesis Examiner for J.M.A. Jayawickrama, Economics Department, National University of Singapore, 2006.

Ph.D. Thesis Examiner for R. Watuwa, Economics Department, Dalhousie University, Canada, 2002.

University of Canterbury

Department Level

Committee on new "By-Laws and Terms of Reference for the Standing

Committees,” 2000.

Convener, Research Committee, 2000.

Examiner for several Student Research Exercises, 1998-2000.

Subject Area Coordinator for Econometrics, 1998-2000.

Committee for the Selection of a New Head of Department, 1998.

University Level

University Wide Search Committee for Professorial Chairs in Economics, 2000.

External

M.Com. Thesis Examiner for S. Richards, Economics Department, University of Otago, 1998.

York University

Department Level

Graduate Studies Curriculum Committee, 1996-97.

Co-organizer of the Macroeconomics Seminar Series, 1996-97.

Chair of several Ph.D. Macroeconomics Comprehensive Examination Committees, 1992-95 and 1996-97; also member.

Undergraduate Program Review Committee, 1996-97.

Undergraduate Student Affairs Committee, 1997.

Appointments and Planning Committee, 1994/95.

Chair, Search Committee for Director of the Graduate Program in Economics, 1994/95.

Graduate Studies Curriculum Committee, 1992-95.

Chair, Departmental Seminar Committee, 1993/94.

Undergraduate Student Affairs Committee, 1993/94.

Chair, Ph.D. Dissertation Examining Committee, 1993.

Departmental Seminar Committee, 1992/93.

University Level

Council of Graduate Studies, 1992-95.

External

Ontario Government Scholarship Review Panel, 1994.

University of Saskatchewan

Department Level

Recruiting Committee, 1991/92.

Chair, Visiting Speakers Committee, 1991/92; member 1989-91.

Chair, Working Paper Series and Reading Room Committee, 1991/92;
member 1989-91.

Graduate Studies and Research Committee, 1990/91.

University Level

External Examiner for Ph.D. Thesis Examinations, Department of
Agricultural Economics, 1992.