Joshua Chan

CONTACT INFORMATION

Department of Economics
Purdue University
100 Grant St, West Lafayette,
IN 47907, USA

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CURRENT POSITIONS

Purdue University, USA
- Olson Chair in Management **since 2021**
- Professor of Economics **since 2018**
- Krannert Rising Star Professor of Economics **2019–2021**

POSITIONS HELD

University of Technology Sydney, Australia
- Professor of Economics **2017–2018**

Australian National University, Australia
- Associate Professor **2016**
- Senior Lecturer **2013–2015**
- Lecturer **2011–2013**
- Postdoctoral Fellow **2010–2011**

HONORARY APPOINTMENTS

Editorial and Leadership Positions

- Elected Fellow, International Association for Applied Econometrics
- **Journal of Applied Econometrics** Distinguished Author
- Chair-Elect, Chair, Past Chair, Section on Economics, Finance and Business, **International Society for Bayesian Analysis** **2020, 2021, 2022**
- Associate Editor, **Journal of Business and Economic Statistics** **since 2021**
- Associate Editor, **Journal of Applied Econometrics** **since 2020**
- Member of Editorial Board, **Stochastic Models** **since 2019**

PUBLICATIONS

Books

- Chan, J.C.C., Koop, G., Poirier, D.J. and Tobias, J.L. (2019). **Bayesian Econometric Methods** (Second Edition), Cambridge University Press
- Kroese, D.P. and Chan, J.C.C. (2014). **Statistical Modeling and Computation**, Springer

Refereed Journals

1. Chan, J.C.C., Koop, G. and Yu, X. (2023). Large Order-Invariant Bayesian VARs with Stochastic Volatility, **Journal of Business and Economic Statistics**, forthcoming
2. Chan, J.C.C., Poon, A. and Zhu, D. (2023). High-Dimensional Conditionally Gaussian State Space Models with Missing Data, **Journal of Econometrics**, 236(1): 105468
3. Chan, J.C.C. (2023). Comparing Stochastic Volatility Specifications for Large Bayesian VARs, **Journal of Econometrics**, 235(2): 1419-1446

4. Chan, J.C.C. (2023). Large Hybrid Time-Varying Parameter VARs, **Journal of Business and Economic Statistics**, 41(3): 890-905

5. Chan, J.C.C. and Wemy, E. (2023). An Unobserved Components Model of Total Factor Productivity and the Relative Price of Investment, **Macroeconomic Dynamics**, 27(5): 1397-1423

6. Chan, J.C.C. and Strachan, R., (2023). Bayesian State Space Models in Macroeconometrics, **Journal of Economic Surveys**, 37(1): 58-75

7. Carriero, A., Chan, J.C.C., Clark, T.E. and Marcellino, M. (2022). Corrigendum to: Large Bayesian Vector Autoregressions with Stochastic Volatility and Non-Conjugate Priors, **Journal of Econometrics**, 227(2): 506-512

8. Chan, J.C.C. (2022). Asymmetric Conjugate Priors for Large Bayesian VARs, **Quantitative Economics**, 13(3): 1145-1169

9. Chan, J.C.C., Jacobi, L. and Zhu, D. (2022). An Automated Prior Robustness Analysis in Bayesian Model Comparison, **Journal of Applied Econometrics**, 37(3): 583-602

10. Chan, J.C.C. and Yu, X. (2022). Fast and Accurate Variational Inference for Large Bayesian VARs with Stochastic Volatility, **Journal of Economic Dynamics and Control**, 143, 104505

11. Chan, J.C.C., Eisenstat, E. and Koop, G. (2022). Quantifying the Effects of Noise Shocks: A Structural VARMA Approach, **Studies in Nonlinear Dynamics and Econometrics**, 26(1): 99-136

12. Chan, J.C.C. (2021). Minnesota-Type Adaptive Hierarchical Priors for Large Bayesian VARs, **International Journal of Forecasting**, 37(3): 1212-1226

13. Chan, J.C.C. and Santi, C. (2021). Speculative Bubbles in Present-Value Models: A Bayesian Markov-Switching State Space Approach, **Journal of Economic Dynamics and Control**, 127, 104101

14. Chan, J.C.C., Eisenstat, E., Hou, C. and Koop, G. (2020). Composite Likelihood Methods for Large Bayesian VARs with Stochastic Volatility, **Journal of Applied Econometrics**, 35(6): 692-711

15. Chan, J.C.C., Eisenstat, E. and Strachan, R. (2020). Reducing the State Space Dimension in a Large TVP-VAR, **Journal of Econometrics**, 218(1): 105-118

16. Zhang, B., Chan, J.C.C. and Cross, J. (2020). Stochastic Volatility Models with ARMA Innovations: An Application to G7 Inflation Forecasts, **International Journal of Forecasting**, 36(4): 1318-1328

17. Chan, J.C.C., Jacobi, L. and Zhu, D. (2020). Efficient Selection of Hyperparameters in Large Bayesian VARs Using Automatic Differentiation, **Journal of Forecasting**, 39(6): 934-943

18. Chan, J.C.C. (2020). Large Bayesian VARs: A Flexible Kronecker Error Covariance Structure, **Journal of Business and Economic Statistics**, 38(1), 68-79

19. Chan, J.C.C., Hou, C. and Yang, T. (2020). Robust Estimation and Inference for Importance Sampling Estimators with Infinite Variance, **Advances in Econometrics**, 41, 255-285

20. Benati, L., Chan, J.C.C., Eisenstat, E. and Koop, G. (2020). Identifying Noise Shocks, **Journal of Economic Dynamics and Control**, 111, 103780

21. Tobias, J.L. and Chan, J.C.C. (2019). An Alternate Parameterization for Bayesian Nonparametric / Semiparametric Regression, **Advances in Econometrics**, 40B, 47-64

22. Chan, J.C.C., Jacobi, L. and Zhu, D. (2019). How Sensitive Are VAR Forecasts to Prior Hyperparameters? An Automated Sensitivity Analysis, **Advances in Econometrics**, 40A, 229-248

23. Chan, J.C.C., Fry-McKibbin, R. and Hsiao, C.Y.L. (2019). A Regime Switching Skew-normal Model of Contagion, **Studies in Nonlinear Dynamics and Econometrics**, 23(1): 20170001

24. Chan, J.C.C. and Song, Y. (2018). Measuring Inflation Expectations Uncertainty Using High-Frequency Data, **Journal of Money, Credit and Banking**, 50(6), 1139-1166

25. Chan, J.C.C., Leon-Gonzalez, R. and Strachan, R.W. (2018). Invariant Inference and Efficient Computation in the Static Factor Model, **Journal of the American Statistical Association**, 113, 819-828

26. Chan, J.C.C. and Eisenstat, E. (2018). Comparing Hybrid Time-Varying Parameter VARs, **Economics Letters**, 171, 1-5

27. Chan, J.C.C. and Eisenstat, E. (2018). Bayesian Model Comparison for Time-Varying Parameter VARs with Stochastic Volatility, **Journal of Applied Econometrics**, 33(4), 509-532

28. Chan, J.C.C. (2018). Specification Tests for Time-Varying Parameter Models with Stochastic Volatility, **Econometric Reviews**, 37(8), 807-823

29. Chan, J.C.C., Clark, T. and Koop, G. (2018). A New Model of Inflation, Trend Inflation, and Long-Run Inflation Expectations, **Journal of Money, Credit and Banking**, 50(1), 5-53

30. Chan, J.C.C. and Eisenstat, E. (2017). Efficient Estimation of Bayesian VARMAs with Time-Varying Coefficients, **Journal of Applied Econometrics**, 32(7), 1277-1297

31. Chan, J.C.C., Henderson, D.J., Parmeter, C.F. and Tobias, J.L. (2017). Nonparametric Estimation in Economics: Bayesian and Frequentist Approaches, **WIREs Computational Statistics**, 9(6), e1406

32. Grant, A.L. and Chan, J.C.C. (2017). A Bayesian Model Comparison for Trend-Cycle Decompositions of Output, **Journal of Money, Credit and Banking**, 49(2-3), 525-552

33. Grant, A.L. and Chan, J.C.C. (2017). Reconciling Output Gaps: Unobserved Components Model and Hodrick-Prescott Filter, **Journal of Economic Dynamics and Control**, 75, 114-121

34. Chan, J.C.C. (2017). The Stochastic Volatility in Mean Model with Time-Varying Parameters: An Application to Inflation Modeling, **Journal of Business and Economic Statistics**, 35(1), 17-28

35. Chan, J.C.C., Eisenstat, E. and Koop, G. (2016). Large Bayesian VARMAs, **Journal of Econometrics**, 192(2), 374-390

36. Chan, J.C.C. and Grant, A.L. (2016). On the Observed-Data Deviance Information Criterion for Volatility Modeling, **Journal of Financial Econometrics**, 14(4), 772-802

37. Eisenstat, E., Chan, J.C.C. and Strachan, R.W. (2016). Stochastic Model Specification Search for Time-Varying Parameter VARs, **Econometric Reviews**, 35(8-10), 1638-1665

38. Chan, J.C.C. and Grant, A.L. (2016). Fast Computation of the Deviance Information Criterion for Latent Variable Models, **Computational Statistics and Data Analysis**, 100, 847-859

39. Chan, J.C.C., Koop, G. and Potter, S.M. (2016). A Bounded Model of Time Variation in Trend Inflation, NAIRU and the Phillips Curve, **Journal of Applied Econometrics**, 31(3), 551–565

40. Chan, J.C.C. and Grant, A.L. (2016). Modeling Energy Price Dynamics: GARCH versus Stochastic Volatility, **Energy Economics**, 54, 182-189

41. Chan, J.C.C. and Tobias, J.L. (2015). Priors and Posterior Computation in Linear Endogenous Variables Models with Imperfect Instruments, **Journal of Applied Econometrics**, 30(4), 650-674

42. Chan, J.C.C. and Grant, A.L. (2015). Pitfalls of Estimating the Marginal Likelihood Using the Modified Harmonic Mean, **Economics Letters**, 131, 29-33

43. Chan, J.C.C. and Eisenstat, E. (2015). Marginal Likelihood Estimation with the Cross-Entropy Method, **Econometric Reviews**, 34(3), 256-285

44. Chan, J.C.C. and Koop, G. (2014). Modelling Breaks and Clusters in the Steady States of Macroeconomic Variables, **Computational Statistics and Data Analysis**, 76, 186-193

45. Chan, J.C.C. (2013). Moving Average Stochastic Volatility Models with Application to Inflation Forecast, **Journal of Econometrics**, 176(2), 162-172

46. Chan, J.C.C., Koop, G. and Potter, S.M. (2013). A New Model of Trend Inflation, **Journal of Business and Economic Statistics**, 31(1), 94-106

47. Chan, J.C.C., Koop, G., Leon-Gonzalez, R. and Strachan, R.W. (2012). Time Varying Dimension Models, **Journal of Business and Economic Statistics**, 30(3), 358-367

48. Chan, J.C.C. and Kroese, D.P. (2012). Improved Cross-Entropy Method for Estimation, **Statistics and Computing**, 22(5), 1031-1040

49. Chan, J.C.C., Glynn, P.W. and Kroese, D.P. (2011). A Comparison of Cross-Entropy and Variance Minimization Strategies, **Journal of Applied Probability**, 48A, 183-194

50. Chan, J.C.C. and Kroese, D.P. (2011). Rare-event Probability Estimation with Conditional Monte Carlo, **Annals of Operations Research**, 189, 43-61

51. Chan, J.C.C. and Kroese, D.P. (2010). Efficient Estimation of Large Portfolio Loss Probabilities in t-copula Models, **European Journal of Operational Research**, 205, 361-367

52. Chan, J.C.C. and Jeliazkov, I. (2009). MCMC Estimation of Restricted Covariance Matrix, **Journal of Computational and Graphical Statistics**, 18, 457–480

53. Chan, J.C.C. and Jeliazkov, I. (2009). Efficient Simulation and Integrated Likelihood Estimation in State Space Models, **International Journal of Mathematical Modelling and Numerical Optimisation**, 1, 101-120

54. Chan, J.C.C. (2005). Replication of the Results in 'Learning about Heterogeneity in Returns to Schooling,' **Journal of Applied Econometrics**, 20, 439–443

Book Chapters

55. Chan, J.C.C. and Tobias, J.L. (2021). Bayesian Econometric Methods. In: A. Flores-Lagunes and K. Zimmermann (Eds.), **Methods and Data, Handbook in Labor, Human Resources and Population Economics**, Springer Nature

56. Chan, J.C.C. (2020). Large Bayesian Vector Autoregressions. In: P. Fuleky (Eds), **Macroeconomic Forecasting in the Era of Big Data**, 95-125, Springer

57. Chan, J.C.C. and Hsiao, C.Y.L (2014). Estimation of Stochastic Volatility Models with Heavy Tails and Serial Dependence. In: I. Jeliazkov and X.S. Yang (Eds.), **Bayesian Inference in the Social Sciences**, 159-180, John Wiley & Sons

58. Brereton, T.J., Chan, J.C.C. and Kroese, D.P. (2013). Monte Carlo Methods for Portfolio Credit Risk. In: H. Scheule and D. Rosch (Eds.), **Credit Portfolio Securitizations and Derivatives**, 127-152, John Wiley & Sons

Refereed Conference Proceedings

59. Brereton, T.J., Chan, J.C.C. and Kroese, D.P. (2011). Fitting Mixture Importance Sampling Distributions via Improved Cross-Entropy, **Proceedings of the 2011 Winter Simulation Conference**, Jain, S., Creasey, R.R., Himmelspach, J., White, K.P., and Fu, M. eds., Phoenix, USA, 422–428

60. Chan, J.C.C. and Kroese, D.P. (2008). Randomized Methods for Solving the Winner Determination Problem in Combinatorial Auctions, **Proceedings of the 2008 Winter Simulation Conference**, Mason, S., Hill, R., Rose, O. and Mounch, L. eds., Miami, USA, 1344–1349

Recent Research

Working Papers

- Large Structural VARs with Multiple Sign and Ranking Restrictions (with Christian Matthes and Xuewen Yu)
- Large Bayesian Matrix Autoregressions (with Yaling Qi)
- Conditional Forecasts in Large Bayesian VARs with Multiple Soft and Hard Constraints (with Davide Pettenuzzo, Aubrey Poon and Dan Zhu)
- Large Bayesian VARs with Factor Stochastic Volatility: Identification, Order Invariance and Structural Analysis (with Eric Eisenstat and Xuewen Yu)
- Multivariate Stochastic Volatility with Co-Heteroscedasticity (with Arnaud Doucet, Roberto Leon-Gonzalez and Rodney Strachan)
- Measuring the Output Gap Using Stochastic Model Specification Search (with Angelia Grant)
- The Zero Lower Bound: Implications for Modelling the Interest Rate (with Rodney Strachan)

Education

University of Queensland, Australia
PhD, Statistics (July 2010)
Thesis: Advanced Monte Carlo Methods with Applications in Finance

University of California, Irvine, USA
M.S., Mathematics (June 2007)

University of Macau, Macau
B.A., Economics, graduated with first class honors (June 2002)

Grants

External Grants

- Discovery Project, The Australian Research Council, "Large dynamic time-varying models for structural macroeconomic inference", 2018-2020, $179,472, Rodney Strachan, Joshua Chan and Eric Eisenstat
- Discovery Project, The Australian Research Council, "Measuring inflation expectations and inflation expectations uncertainty", 2017-2019, $283,000, sole investigator
- Discovery Early Career Researcher Award, The Australian Research Council, "New approaches to estimating nonlinear time-varying macroeconometric models", 2015-2017, $365,000

Internal Grants

- Research School Grant, CBE, ANU, "Measuring inflation expectations and inflation expectations uncertainty", 2015-2016, $14,818
- Research School Grant, CBE, ANU, "Bayesian Shrinkage Methods for Time-varying Parameter Vector Autogressions", 2014-2015, $9,259
- Research School Grant, CBE, ANU, "New Approaches to Estimating Nonlinear Time-varying Models with Macroeconomic Applications", 2013-2014, $10,000
- Research School Grant, CBE, ANU, "New Parsimonious Approaches for Modelling and Forecasting with Highly Flexible Vector Autoregressions", 2012-2013, $7,049
- Research School Grant, CBE, ANU, "Estimation in Non-linear State-space Models Using Precision-based Methods", 2011-2012, $8,300

Research Supervision

Postdoctoral Fellow

- Bowen Fu, UTS, 2019-2020
- Angelia Grant, UTS, 2017-2018

PhD Students (first placement)

- Wei Zhang, committee chair, current
- Xiaoyan Zhou, committee co-chair, current
- Frank Wu, committee chair, current
- Xuewen Yu, committee member, 2022 (assistant professor, Fudan University)
- Xiaotian Liu, committee member, 2021 (assistant professor, Huazhong Agricultural University)
- Bowen Fu, panel chair, UTS, 2020 (postdoctoral fellow, UTS)
- Pritha Chaudhuri, committee member, Purdue, 2019 (assistant professor, Hamilton College)
- Qingyin Ma, panel member, ANU, 2018 (postdoctoral fellow, ANU)
- Bo Zhang, panel member, ANU, 2018 (lecturer, University of Wollongong)
- Jamie Cross, panel member, ANU, 2017 (postdoctoral fellow, BI Norwegian Business School)
- Aubrey Poon, panel chair, ANU, 2017 (postdoctoral fellow, University of Strathclyde)

- Chenghan Hou, panel chair, ANU, 2017 (assistant professor, Hunan University)
- Luis Uzeda, panel member, ANU, 2017 (senior economist, Bank of Canada)
- Wee Koh, panel member, ANU, 2017 (Centre for Strategic and Policy Studies)
- Cody Yu-Ling Hsiao, panel member, ANU, 2014 (postdoctoral fellow, UNSW)

Visiting PhD Students

- Enrico Lazzaretto, University of Rome, Italy, October 2018 - April 2019
- Caterina Santi, Scuola Superiore Sant'Anna, Italy, January-July 2018

Teaching Experience

Short Courses

- *Bayesian Econometrics*, 2-day course at the Deutsche Bundesbank, Germany, 2023
- *Bayesian Econometrics*, 5-day course at the Halle Institute for Economic Research, virtual, 2021
- *Bayesian Macroeconometrics*, 2-day course at the European Central Bank, Germany, 2019
- *Non-Parametric Bayesian Models for Big Data and Macro/Finance*, 5-day workshop at SIDE Summer School of Econometrics, Italy, 2017
- *Bayesian Time Series Econometrics*, 2-day workshop at ANU, Australia, 2013

Purdue University, USA **since 2018**

- Machine Learning I & II (fully online masters level data analytics courses)
- Econometrics I (first course in the PhD econometrics sequence)
- Statistical & Machine Learning (masters level data analytics course)
- Bayesian Econometrics I & II (PhD econometrics field courses)

University of Technology Sydney, Australia **2017**

- Econometrics I (first course in the PhD econometrics sequence)

Australian National University, Australia **2011-2016**

- Business & Economic Forecasting (third-year/postgraduate econometrics course)
- Econometric Theory (second course in the PhD econometrics sequence)

University of Queensland, Australia **2009–2010**

- Mathematical Statistics (core third-year mathematical statistics course)

Service

Faculty Service

- Member of PhD in Analytics Advisory Committee, Purdue, 2022
- Member of Area Promotion and Tenure Committee, Purdue, 2019
- Member of Hockema Chair Search Committee, Purdue, 2018-2020
- Member of Master of Business Analytics Working Group, UTS, 2017-2018
  Responsible for developing a new Master of Business Analytics degree
- Member of Research Software and Database Advisory Group, ANU, 2014–2015

Department Service

- Member of the Research Committee, UTS, 2017–2018
- Member of the Head Advisory Committee, UTS, 2017–2018
- Member of the Hiring Committee, UTS 2018
- Director of PhD Program, UTS, 2017–2018
- Member of Search and Visitors Committee, ANU, 2014–2015
- AEA Interview Committee, ANU, 2015
- Member of Search and Visitors Committee, ANU, 2014–2015

- Member of Research and Research Higher Degrees Committee, ANU, 2014

Conference and Workshop Organization

- Program Committee, *The International Association for Applied Econometrics 2023 Annual Conference*, Oslo, Norway, 2023

- Program Committee, *The 16th International Conference on Computational and Financial Econometrics*, London, UK, 2022
  Session organizer of the invited session "Recent Developments in Structural VARs"
- Program Committee, *The 26th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics*, Tokyo, Japan, 2018
- Program Committee, *Workshop on Empirical Methods in Macroeconomic Policy Analysis*, Bucharest, Romania, 2013, 2014

External Examiner on PhD Theses

- Jetro Anttonen, University of Helsinki, 2023
- Fei Shang, University of Sydney, 2023
- Ping Wu, University of Strathclyde, 2021
- Charles Au, University of Sydney, 2019
- Ruben Loaiza-Maya, University of Melbourne, 2018
- Patrick Leung, Monash University, 2017
- Barnabe Djegnene, University of Montreal, 2012

REFEREEING

Academic Journals

- Advances in Econometrics
- Annals of Operations Research
- Annals of Statistics
- Bayesian Analysis
- Canadian Journal of Economics
- Computational Statistics and Data Analysis
- Econometric Reviews
- Economic Modelling
- Economics Letters
- Empirical Economics
- Energy Economics
- Energy Journal
- European Economic Review
- European Journal of Finance
- European Journal of Operational Research
- International Economic Review
- International Journal of Central Banking
- International Journal of Mathematical Modelling and Numerical Optimisation
- International Journal of Forecasting
- Journal of the American Statistical Association
- Journal of Applied Econometrics
- Journal of Banking and Finance
- Journal of Business and Economic Statistics
- Journal of Computational Finance
- Journal of Computational and Graphical Statistics
- Journal of Econometrics
- Journal of Economic Dynamics and Control

- Journal of Economic Surveys
- Journal of Empirical Finance
- Journal of Financial Econometrics
- Journal of Forecasting
- Journal of Money, Credit and Banking
- Journal of Time Series Econometrics
- Macroeconomic Dynamics
- Mathematics and Computers in Simulation
- Methodology and Computing in Applied Probability
- Quantitative Economics
- Review of Economics and Statistics
- Scandinavian Journal of Statistics
- SIAM Journal on Applied Mathematics
- Statistica Sinica
- Statistics and Computing
- Statistics and Risk Modeling
- Studies in Nonlinear Dynamics and Econometrics

Funding Agencies

- Australian Research Council
- Swiss National Science Foundation
- University of Cyprus

Publisher

- John Wiley & Sons

Recent Invited Talks, Conference Presentations & Seminars

Invited Talks

- 2023 June: Invited Speaker, *3rd Dolomiti Macro Meetings*, San Candido, Italy
- 2023 April: Invited Speaker, *Applied Time Series Econometrics Workshop*, Federal Reserve Bank of St. Louis, US
- 2023 March: Invited Speaker, *Virtual Time Series Seminar*
- 2022 December: Invited Speaker, *2022 China Forum of Bayesian Econometrics*, virtual
- 2021 December: Invited Speaker, Special Invited Session, *The 15th International Conference on Computational and Financial Econometrics*, virtual
- 2021 November: Invited Speaker, *Friendlyfaces Workshop*, virtual
- 2021 June: Keynote Speaker, *11th ECB Conference on Forecasting Techniques*, virtual
- 2020 December: Invited Speaker, *Scottish Econometric Group Meeting*, virtual
- 2019 August: Invited Speaker, *Macro- and Financial Econometrics Workshop at the 5th Hitotsubashi Summer Institute*, Tokyo, Japan
- 2019 April: Invited Speaker, *Applied Time Series Econometrics Workshop*, Federal Reserve Bank of St. Louis, US
- 2017 December: Masterclass, *The 5th Continuing Education in Macroeconometrics Workshop*, Sydney, Australia
- 2017 November: Invited Speaker, *National Bank of Poland Workshop on Forecasting*, Warsaw, Poland
- 2015 December: Discussant, *RBA Workshop on Quantitative Macroeconomics*, Sydney, Australia
- 2015 May: Invited Speaker, *Glasgow SIRE Workshop on Econometric Modelling of Mixed-Frequency and "Big Data"*, Glasgow, UK

Conference Presentations

- 2023 August: *The 6th International Conference on Econometrics and Statistics*, Tokyo, Japan
- 2022 December: *The 16th International Conference on Computational and Financial Econometrics*, London, UK
- 2021 July: *China Meeting of the Econometric Society*, virtual
- 2019 March: *The 27th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics*, Dallas, US
- 2019 February: *Melbourne Bayesian Econometrics Workshop*, Melbourne, Australia
- 2018 March: *The 26th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics*, Tokyo, Japan
- 2018 March: *Melbourne Bayesian Econometrics Workshop*, Melbourne, Australia
- 2017 September: *The 4th Meeting of the Sydney Econometrics Research Group*, Sydney, Australia
- 2017 July: *The 11th Rimini Bayesian Econometrics Workshop*, Melbourne, Australia
- 2017 June: *The 37th International Symposium on Forecasting*, Cairns, Australia
- 2016 December: *The 10th International Conference on Computational and Financial Econometrics*, Seville, Spain
- 2016 July: *Melbourne Bayesian Econometrics Workshop*, Melbourne, Australia
- 2016 May: *The 10th Rimini Bayesian Econometrics Workshop*, Rimini, Italy
- 2015 March: *The 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics*, Oslo, Norway

Invited Seminars

- 2023 October: Brown University
- 2022 October: University of Pennsylvania
- 2022 April: Princeton University, Monash University
- 2022 March: University of Notre Dame
- 2021 May: Ca' Foscari University of Venice
- 2021 March: University of Montreal, Federal Reserve Bank of Kansas City
- 2020 March: University of Illinois Urbana-Champaign
- 2019 September: University of Oklahoma, Indiana University, University of Pennsylvania
- 2019 May: Deutsche Bundesbank, Federal Reserve Bank of Cleveland
- 2018 May: Monash University
- 2017 November: University of Melbourne
- 2017 September: Macquarie University
- 2017 July: Reserve Bank of Australia
- 2017 June: Reserve Bank of New Zealand
- 2017 April: University of Technology Sydney (statistics)
- 2016 October: Purdue University
- 2016 September: University of Sydney
- 2016 July: Deakin University
- 2016 May: University of Technology Sydney
- 2016 April: University of Queensland, University of New South Wales
- 2015 May: Central Bank of Ireland
- 2015 March: University of Bucharest

Last update: November 2023