

# CURRICULUM VITAE

**James M. Nason**

(July 28, 2009)

## **OFFICE ADDRESS:**

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Federal Reserve Bank of Atlanta  
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## **PERSONAL INFORMATION:**

Date of Birth: April 23, 1957.  
Place of Birth: Dayton, Ohio.  
Citizenship: U.S.A.  
Marital Status: Married, Ms. Carol Leung (Citizen of U.S.A.).

## **EDUCATION:**

Ph.D., 1987, Economics, University of Wisconsin, Madison.  
Advisor: William A. Brock.  
M.P.P., 1981, Public Policy, University of Michigan, Ann Arbor.  
A.B., 1979, Economics, University of Michigan, Ann Arbor, distinction.

## **RESEARCH INTERESTS:**

Macroeconomics: Business Cycle Fluctuations, Monetary Economics.  
International Economics: Open Economy Macroeconomics, International Finance.  
Finance: Asset Pricing.

## **TEACHING FIELDS:**

Macroeconomics.  
International Economics: Open Economy Macroeconomics, International Finance.  
Econometrics: Applied Time Series (Macroeconometrics).

## **PROFESSIONAL EXPERIENCE – PERMANENT:**

- ★ Policy Advisor–Research Economist, Research Department, Federal Reserve Bank of Atlanta, September 2007–current.
- ★ Associate Policy Advisor–Research Economist, Research Department, Federal Reserve Bank of Atlanta, August 2003–August 2007.
- ★ Associate Professor, Department of Economics, University of British Columbia, Vancouver, BC, Canada, July 1995–December 2003.
- ★ Assistant Professor, Department of Economics, University of British Columbia, Vancouver, BC, Canada, July 1989–June 1995.
- ★ Economist, Division of Research and Statistics, Board of Governors of the Federal Reserve System, Washington, D.C., October 1987–August 1989.
- ★ Analyst, Tax Analysis Division, Congressional Budget Office, Washington, D.C., January 1982–August 1983.
- ★ Associate, ICF, Inc. Washington, D.C., July–December 1981.

## **PROFESSIONAL EXPERIENCE – TEMPORARY:**

- ★ Visiting Scholar, Economics Department, Reserve Bank of New Zealand, Wellington, New Zealand, May 2005.
- ★ Visiting Scholar, Research Department, Sveriges Riksbank, Stockholm, Sweden, June 2004.
- ★ Visiting Scholar, Research Department, Federal Reserve Bank of Atlanta Atlanta, GA, September 2002–May 2003.
- ★ Visiting Scholar, International Finance Division, Board of Governors of the Federal Reserve System, Washington, DC, October 2000.
- ★ Visiting Scholar, Faculty of Economics and Politics, University of Cambridge, Cambridge, England, November 1999.
- ★ Visiting Scholar, Department of Economics, Duke University, Durham, NC, October 1997.
- ★ Visiting Scholar, Research Department, Federal Reserve Bank of Chicago, December 1996.
- ★ Visiting Scholar, International Monetary Fund, Washington, D.C., May 1996.
- ★ Visiting Assistant Professor, Haas School of Business, University of California, Berkeley, August 1993–June 1994.
- ★ Invitation to be Resident Fellow at the Innocenzo Gasparini Institute for Economic Research, Milan, Italy, September 1993–July 1994 (invitation declined).
- ★ Visiting Scholar, Institute for Empirical Macroeconomics, Federal Reserve Bank of Minneapolis, June–August 1990.

## **REFEREED PUBLICATIONS:**

1. “Great Moderation(s) and US Interest Rates: Unconditional Evidence” (with G.W. Smith), *The B.E. Journal of Macroeconomics*, 8(Contributions), Article 30.
2. “Identifying the New Keynesian Phillips Curve” (with G.W. Smith), *Journal of Applied Econometrics*, 23 (2008), 525-551.
3. “The Present-Value Model of the Current Has Been Rejected: Round up the Usual Suspects” (with J.H. Rogers), *Journal of International Economics* 68 (2006), 159-187.
4. “Common Trends and Cycles in Canada: Who Knew What’s Going On?” (with B.G. Scott and E.C. Wakerly), *Canadian Journal of Economics* 39 (2006), 320-347.
5. “Long-Run Monetary Neutrality and Long-Horizon Regressions” (with P.J. Coe), *Journal of Applied Econometrics*, 19 (2004), 355-373.
6. “Choosing the Best Volatility Models: The Model Confidence Set Approach” (with P.R. Hansen and A. Lunde), *Oxford Bulletin of Economics and Statistics*, Special Issue on MODEL SELECTION AND EVALUATION 65-S1 (2003), 839-861.
7. “The Long-Horizon Regression Approach to Monetary Neutrality: How Should the Evidence Be Interpreted?” (with P.J. Coe), *Economics Letters* 78 (2003), 351 – 356.
8. “Investment and the Current Account in the Short Run and the Long Run” (with J.H. Rogers), *Journal of Money, Credit, and Banking* 34 (2002), 967-986.
9. “Testing for Structural Breaks in Cointegrated Relationships” (with G.W. Gregory and D. Watt), *Journal of Econometrics* 71 (1996), 321-341.
10. “Output Dynamics in Real Business Cycle Models” (with T. Cogley), *American Economic Review* 85 (1995), 492-511.
11. “Effects of the Hodrick-Prescott Filter on Trend and Difference Stationary Time Series: Implications for Business Cycle Research” (with T. Cogley), *Journal of Economic Dynamics and Control* 19 (1995), 253-278.
12. “Testing the Implications of Long-Run Neutrality for Monetary Business Cycle Models” (with T. Cogley), *Journal of Applied Econometrics* 9 (1994), S37-S70.
13. “Impulse Dynamics and Propagation Mechanisms in a Real Business Cycle Model” (with T. Cogley), *Economic Letters* 43 (1993), 77-81.
14. “Nonparametric Exchange Rate Prediction” (with F.X. Diebold), *Journal of International Economics* 28 (1990), 315-332.

## **CONTRIBUTIONS TO EDITED VOLUMES:**

1. “Phillips Curve: Lessons from Single-Equation Estimation” (with G.W. Smith), in Hornstein, A. (ed.), *The New Keynesian Phillips Curve*, *Economic Quarterly* Federal Reserve Bank of Richmond, forthcoming Winter 2009, 361-395.
2. “Introduction: Journal of Econometrics special issue honoring the research contributions of Charles R. Nelson” (with T. Cogley and S.N. Durlauf), *Journal of Econometrics* 146, 199-201.

3. "Simple versus Optimal Rules as Guides to Policy" (with W.A. Brock, S.N. Durlauf, and G. Rondina), *Journal of Monetary Economics, Carnegie-Rochester Conference Series on Public Policy: Issues in Current Monetary Policy Analysis, November 10-11, 2006*, 54 (2007), 1372-1396.

4. "The McKenna Rule and U.K. World War I Finance" (with S.P. Vahey), 2007 *American Economic Review, Papers and Proceedings* 97(2), 290-294.

5. "Government Budget Constraint", (with E.M. Leeper) in Blume, L. and Durlauf, S.N. (eds.), *THE NEW PALGRAVE DICTIONARY OF ECONOMICS, SECOND EDITION*, 2007 (forthcoming), Palgrave Macmillan, Ltd. Houndsmills, England.

6. "Taste Shocks, Asset Prices, and Business Cycles", in Glasner, D. (ed.), *BUSINESS CYCLES AND DEPRESSIONS: AN ENCYCLOPEDIA*, 1997, Garland Publishing, Inc., NY, NY.

7. "What Makes Aggregate Fluctuations in Canada Different?" (with C.M. Betts), in Poloz, S.S. (ed.), *ECONOMIC BEHAVIOR AND POLICY CHOICE UNDER PRICE STABILITY*, 1994, Bank of Canada, Ottawa, Canada.

8. "Effects of the Hodrick Prescott Filter on Integrated Time Series" (with T. Cogley), in *PROCEEDINGS: FALL ACADEMIC CONFERENCE*, 1991, Federal Reserve Bank of San Francisco.

#### **FEDERAL RESERVE BANK OF ATLANTA PUBLICATIONS:**

1. "Instability in U.S. Inflation: 1967-2005", Federal Reserve Bank of Atlanta *Economic Review* 2006 (Q2), 39-59.

#### **COMPLETED PAPERS:**

1. "UK World War I and Interwar Data for Business Cycle and Growth Analysis" (with S.P. Vahey), July 2009, forthcoming as a Federal Reserve Bank of Atlanta Working Paper, 35 pages, and submitted to *The Economic Journal* (available at [http://www.atl-res.com/~nason/pdf/NasonVahey\\_09July2009.pdf](http://www.atl-res.com/~nason/pdf/NasonVahey_09July2009.pdf)).

2. "Business Cycle Implications of Internal Habit Formation for New Keynesian Models" (with T. Kano), June 2009, Working Paper 2009-16, Federal Reserve Bank of Atlanta, 87 pages which includes appendix (available at [http://www.atl-res.com/~nason/pdf/KanoNason\\_9June2009.pdf](http://www.atl-res.com/~nason/pdf/KanoNason_9June2009.pdf)).

3. "The Model Confidence Set" (with P.R. Hansen and A. Lunde), May 2009, Working Paper 2005-7a, Federal Reserve Bank of Atlanta, 58 pages (available at [http://www.atl-res.com/~nason/pdf/MCS\\_May2009.pdf](http://www.atl-res.com/~nason/pdf/MCS_May2009.pdf)), resubmitted to *Econometrica*.

4. "Information Criteria for Impulse Response Function Matching Estimation of DSGE Models" (with A.R. Hall, A. Inoue, B. and Rossi), September 2008, Working Paper 2007-10a, Federal Reserve Bank of Atlanta, 40 pages (available at [http://www.atl-res.com/~nason/pdf/IRF\\_Matching\\_Sept2008.pdf](http://www.atl-res.com/~nason/pdf/IRF_Matching_Sept2008.pdf)), revise and resubmit at the *Journal of Econometrics* (for a special issue that honors the 25th anniversary of the GMM estimator).

5. "Exchange Rates and Fundamentals: A Generalization" (with J.H. Rogers), May 2008, manuscript, 51 pages (available at [http://www.atl-res.com/~nason/pdf/nr3\\_21May2008.pdf](http://www.atl-res.com/~nason/pdf/nr3_21May2008.pdf)), revise and resubmit at the *International Economic Review*.
6. "Interwar U.K. Unemployment: The Benjamin and Kochin Hypothesis or the Legacy of "Just" Taxes" (with S.P. Vahey), May 2006, Working Paper 2006-04, Federal Reserve Bank of Atlanta, 17 pages.
7. "Testing the Significance of Calendar Effects" (with P.R. Hansen and A. Lunde), February 2005, Working Paper 2005-2, Federal Reserve Bank of Atlanta, 35 pages, (available at <http://www.atl-res.com/~nason/pdf/wp0502.pdf>), revise and resubmit at the *Journal of Applied Econometrics*.
8. "Along the New Keynesian Phillips Curve with Nominal and Real Rigidities" (with G.A. Slotsve), January 2005, 50 pages (available at <http://www.atl-res.com/~nason/pdf/nkpc0105.pdf>); also Working Paper 2004-09, Federal Reserve Bank of Atlanta.
9. "Integration and Convergence of Wheat and Flour Markets in the mid-19th Century North Atlantic Economy" (with D.G. Paterson and R.A. Shearer), July 2005, manuscript, 38 pages, revise and resubmit at the *Journal of Economic History*.
10. "From 'A Mere Trifle': Testing for Market Integration and Price Convergence: The London and New York Markets in Wheat and Flour in the Mid 19th Century" (with D.G. Paterson and R.A. Shearer), June 2004, manuscript, 32 pages (available at <http://www.atl-res.com/~nason/pdf/MTjune2004.pdf>).
11. "Bulk Commodities and the Liverpool and London Markets of the Mid-19th Century" (with D.G. Paterson), Working Paper 2003-29a, Federal Reserve Bank of Atlanta, March 2004, 28 pages, (available at <http://www.frbatlanta.org/filelegacydocs/wp0329a.pdf>).
12. "Appendix: The Present-Value Model of the Current Has Been Rejected: Round up the Usual Suspects" (with J.H. Rogers), January 2005, 22 pages, (available at <http://www.atl-res.com/nason/pdf/NR2Jan2005withapp.pdf>).
13. "Appendix: Long-Run Monetary Neutrality and Long-Horizon Regressions" (with P.J. Coe), October 2002, 13 pages, (available at <http://www.econ.queensu.ca/jae/2004-v19.3/coe-nason/lrmn2app.pdf>).
14. "Lectures Notes In Macro Theory or How I Learned to Stop Worrying and Love the Aggregate Economy" (lecture notes with problem sets for Economics 603), under revision April 2002, 189 pages.
15. "Appendix: Investment and the Current Account in the Short Run and the Long Run" (with J.H. Rogers), UBC Department of Economics Discussion Paper DP00-14, October 2000, 36 pages (available at [www.econ.ubc.ca/discpapers/DP0014.pdf](http://www.econ.ubc.ca/discpapers/DP0014.pdf)).
16. "Appendix: Output Dynamics in Real Business Cycle Models" (with T. Cogley), UBC Department of Economics Discussion Paper DP94-29, August 1994, 24 pages, (available at <http://www.econ.ubc.ca/discpapers/dp9429.pdf>).
17. "Technical Appendix: Testing the Implications of Long Run Neutrality for Monetary Business Cycle Models" (with T. Cogley), UBC Department of Economics Discussion Paper DP94-27, August 1994, 14 pages.

## Papers in Progress:

1. "US Inflation-Gap Persistence: Evidence from Professional Forecasts" (with G.W. Smith), July 2009 (50 percent complete).
2. "Over the Top: The U.K.'s World War I Fiscal Policy" (with S.P. Vahey), July 2005 (90 percent complete).

## Presentations

- 2009 North American Summer Meetings of the Econometric Society,  
Boston University, Boston, MA, June.  
Federal Reserve System Macro Committee Meeting, Federal Reserve Bank  
of San Francisco, San Francisco, CA, May.  
Department of Economics, Northern Illinois University, DeKalb, IL, April.  
Research Department, Federal Reserve Bank of Philadelphia, March.
- 2008 Reserve Bank of Australia Research Workshop on *Monetary Policy in Open  
Economies*, Sydney, Australia, December.  
Workshop on *Methods and Applications for DSGE Models*,  
Federal Reserve Bank of Cleveland, Cleveland, OH, October.  
Department of Economics, Finance, and Legal Studies,  
University of Alabama, Tuscaloosa, AL, September.  
Department of Economics, University of Tokyo, Tokyo, Japan, April.  
Institute for Monetary and Economic Studies, Bank of Japan,  
Tokyo, Japan, April.
- 2007 Reserve Bank of Australia Research Workshop on *Monetary Policy in Open  
Economies*, Sydney, Australia, December.  
Department of Economics, University of Houston, Houston, TX, October.  
Department of Economics, Washington University, St. Louis, MO, October.  
Department of Economics, Ohio State University, Columbus, OH, October.  
North American Summer Meetings of the Econometric Society,  
Fuqua School of Business, Duke University, Durham, NC, June.  
Second Bank of Canada-European Central Bank Workshop on, *Topics in  
Exchange Rate Modelling*, Research Department, Bank of Canada,  
Ottawa, Canada, June.  
Norges Bank Workshop on, *Prediction and Monetary Policy in the  
Presence of Model Uncertainty*, Oslo, Norway, June.  
Second Forecasting Conference on, *Empirical Econometric Methods applied  
to Business Cycles and Forecasting: Comparisons between the U.S. and  
Europe*, Department of Economics, Duke University, Durham, NC, March.  
American Economic Association Winter Meetings, Chicago, IL, January.
- 2006 Carnegie-Rochester Conference Series on Public Policy: *Mainstream Monetary  
Policy Analysis Circa 2006: Are There Reasons for Concern?*  
Pittsburgh, PA, November.  
Department of Economics, University of Washington, Seattle, WA, October.

- Department of Finance and Business Economics, Marshall School of Business,  
University of Southern California, Los Angeles, CA, October.
- 2006 NBER Summer Institute, Economic Fluctuations and Growth,  
*Working Group on Forecasting and Empirical Methods in Macroeconomics  
and Finance*, Cambridge, MA, July.
- Department of Economics, Duke University, Durham, NC, April.
- Department of Economics, North Carolina State University, Raleigh, NC, April.
- 2005 Division of International Finance, Board of Governors of the  
Federal Reserve System, Washington, DC, November.
- Department of Economics, Johns Hopkins University, Baltimore, MD, Nov.
- Econometric Society World Congress, University College London,  
London, U.K., August.
- 11th International Conference on Computing in Economics and  
Finance, at the George Washington University, Washington, DC, June.
- Department of Economics, Australian National University, Canberra, May.
- Workshop on Recent Developments in VAR Modelling* at the  
Reserve Bank of New Zealand, Wellington, New Zealand, May.
- Lectures on *Dynamic Stochastic General Equilibrium Monetary Models*  
at the Reserve Bank of New Zealand, Wellington, New Zealand, May.
- Economic Research Department, Reserve Bank of Australia, Sydney, May.
- School of Economics, University of New South Wales, Sydney, Australia, May.
- 2004 Department of Economics, Indiana University, Bloomington, November.
- Department of Economics, University of Wisconsin, Madison, October.
- NBER Summer Institute, NSF Forecasting Seminar, Boston, MA, July.
- 10th International Conference of the Society for  
Computational Economics at the University of Amsterdam, July.
- European Science Foundation Network Conference,  
Information Technology, Market Performance, and the Social Gains  
of Market Integration, Florence, Italy, July.
- Department of Economics, University of Dortmund, Germany, July.
- Research Department, Sveriges Riksbank, Stockholm, Sweden, June.
- Bank of Canada, Simon Fraser University, and University of British Columbia,  
New Directions in Macroeconomics Workshop, Vancouver, BC, April.
- Department of Economics, Washington University, St. Louis, MO, April.
- Department of Economics, Vanderbilt University, Nashville, TN, March.
- Winter Meetings of the Econometric Society, San Diego, CA, January.
- 2003 9th International Conference of the Society for  
Computational Economics at the University of Washington, July.
- 5th Conference of the Analysis International Capital Markets Research,  
Studienzentrum Gerzensee, Gerzensee, Switzerland.
- Department of Economics, Emory University, Atlanta, GA.
- Winter Meetings of the Econometric Society, Washington, DC, January.

- 2002 Canadian Macroeconomic Study Group, Queen's University,  
Kingston, Ontario, November.  
Department of Economics, Université du Québec à Montréal, November.  
Bank of Canada Workshop on the Phillips Curve, Ottawa, Ontario, August.  
Department of Economics, Queen's University, March.  
Bank of Canada, Ottawa, Ontario, March.
- 2001 7th International Conference of the Society for Computational Economics  
at Yale University, June.  
Department of Economics, University of California, Santa Cruz, June.  
Department of Economics, University of California, Davis, June.  
Department of Economics, University of Victoria, March.
- 2000 Department of Economics, Simon Fraser University, November.  
Department of Economics, University of Calgary, November.  
Department of Economics, Georgetown University, October.  
International Finance Division, Board of Governors of the  
Federal Reserve System, October.  
Department of Economics, University of Virginia, October.  
Annual Conference of the Money, Macro, and Finance Research Group,  
London, England, September.  
Midwest Macroeconomic Association Meetings, University of Iowa,  
Iowa City, April.
- 1999 Faculty of Economics and Politics, University of Cambridge, November.  
Department of Economics, University of Southampton, November.  
Department of Economics, University of Warwick, November.  
Summer Meetings of the Econometric Society, University of Wisconsin,  
Madison, June.  
Theories and Methods in Macroeconomics Meetings, Université du Québec  
à Montréal, May.  
Winter Meetings of the Econometric Society, New York, NY, January.
- 1998 Department of Economics, The Ohio State University, November.  
Fall Mid-West International Economics Meetings, University of Michigan,  
Ann Arbor, October.  
Summer Meetings of the Econometric Society, Université du Québec  
à Montréal, Montréal, Québec, June.
- 1997 Research Triangle Econometrics Workshop, October.  
Department of Economics, Duke University, October.  
Department of Economics, Virginia Polytechnic and State University, October.
- 1996 Research Department, Federal Reserve Bank of Chicago, December.  
Canadian Macroeconomic Study Group, Queen's University,  
Kingston, Ontario, June.
- 1995 NBER Program Meeting on Macroeconomic Complementarities,  
Stanford University, Stanford, CA, February.

- 1994 Department of Economics, University of California, Davis, March.  
Winter Meetings of the Econometric Society, Boston, MA, January.
- 1993 Bank of Canada Conference: Economic Behavior and Policy Choice under  
Price Stability, Ottawa, Canada, October.  
Winter Meetings of the Econometric Society, Anaheim, CA, January.
- 1992 Canadian Macroeconomic Study Group, Queen's University,  
Kingston, Ontario, November.  
Department of Economics, Simon Fraser University, October.  
Summer Meetings of the Society of Economic Dynamics and Control,  
Université du Québec à Montréal, June.  
Canadian Economic Association Meetings, Prince Edward Island, June.
- 1991 Winter Meetings of the Econometric Society, New Orleans, LA, December.  
Department of Economics, University of Alberta, April.  
Department of Economics, Queen's University, April.
- 1990 Canadian Macroeconomic Study Group, University of Waterloo,  
Waterloo, Ontario, October.
- 1988 Winter Meetings of the Econometric Society, New York, NY, December.
- 1987 Winter Meetings of the Econometric Society, Chicago, IL, December.

### **Conference Participation**

- 2009 Discussant, Monetary-Fiscal Policy Interactions, Expectations, and Dynamics  
in the Current Economic Crisis, Princeton University, Princeton, NJ, May.
- 2007 Discussant, Fiscal Policy and Monetary/Fiscal Policy Interactions Conference,  
Federal Reserve Bank of Atlanta, GA, April.
- 2006 Discussant, Monetary and Financial History Workshop,  
Federal Reserve Bank of Atlanta, GA, November.  
Discussant, Conference to Honor the 25th Anniversary of Stephen Beveridge  
and Charles R. Nelson's, (1981), "A New Approach to Decomposition of  
Economic Time Series into Permanent and Transitory Components with  
Particular Attention to Measurement of the 'Business Cycle'" *Journal of  
Monetary Economics* 7, 151-174, Federal Reserve Bank of Atlanta, April.
- 2005 Discussant, Macroeconomics and Reality, 25 Years Later, Centre de Recerca  
en Economia Internacional (CREI), Barcelona, Spain, April.
- 2003 Discussant, Fall 2003 Systems Meetings for Business and Financial Analysis,  
Federal Reserve Bank of Atlanta, GA, November.  
Discussant, Monetary Policy and Learning Conference, Federal Reserve Bank  
of Atlanta, March.
- 2001 Discussant, American Economic Association Meetings,  
New Orleans, LA, January.  
Discussant, Winter Meetings of the Econometric Society,  
New Orleans, LA, January.
- 2000 Session Chair and Discussant, Canadian Economic Association Meetings,  
Vancouver, BC, June.

- 1999 Discussant, Summer Meetings of the Econometric Society, University of Wisconsin, Madison, June.
- 1998 Session Chair and Discussant, Summer Meetings of the Econometric Society, Université du Québec à Montréal, June.
- 1995 Discussant, Canadian Macroeconomic Study Group, University of British Columbia, Vancouver, BC, October.
- 1994 Session Chair and Discussant, Winter Meetings of the Econometric Society, Boston, MA, January.
- 1992 Discussant, Canadian Macroeconomic Study Group, University of British Columbia, Vancouver, BC, October.  
Session Chair and Discussant, Canadian Economic Association Meetings, Prince Edward Island, June.
- 1989 Discussant, Canadian Macroeconomic Study Group, Queen's University, Kingston, Ontario, November.

## **PROFESSIONAL ACTIVITIES AND SERVICE:**

### **ASSOCIATE EDITOR:**

*Journal of Applied Econometrics.*

### **SPECIAL ISSUE CO-EDITOR:**

“Honoring the research contributions of Charles R. Nelson” (with T. Cogley and S.N. Durlauf), *Journal of Econometrics* 146(2).

### **REFEREE:**

*American Economic Review, International Economic Review, Journal of Monetary Economics, Journal of International Economics, Journal of Business and Economic Statistics, Journal of Money, Credit, and Banking, The Economic Journal, Journal of Economic Dynamics and Control, Review of Economics and Statistics, European Economic Review, Macroeconomic Dynamics, Journal of International Money and Finance, Canadian Journal of Economics, Review of Economic Dynamics, Journal of Econometrics.*

### **MEMBER:**

American Economic Review, Society for Economic Dynamics, Econometric Society.

### **REVIEWER FOR:**

National Science Foundation.

### **CONFERENCE ORGANIZER:**

Co-organizer (with Tim Cogley and Steven N. Durlauf), Conference to Honor the 25th Anniversary of Stephen Beveridge and Charles R. Nelson's, (1981), “A New Approach to Decomposition of Economic Time Series into Permanent and Transitory Components with Particular Attention to Measurement of the ‘Business Cycle’” *Journal of Monetary Economics* 7, 151–174, held at the Federal Reserve Bank of Atlanta, March 31 and April 1, 2006.

Program Committee member, 11th International Conference on Computing in Economics and Finance, at the George Washington University, Washington, DC, June 23-25, 2005.

Program Committee member, 10th International Conference on Computing in Economics and Finance, at the University of Amsterdam, Amsterdam, The Netherlands, July 8-10, 2004.

Program Committee member, 9th International Conference on Computing in Economics and Finance at the University of Washington, Seattle, Washington, July 11-13, 2003.

Co-organizer of the Fourth Annual Canadian Macroeconomics Study Group, Vancouver, BC, October 12-14, 1990.

### **PH.D. SUPERVISION AND INITIAL PLACEMENT:**

1. Caroline M. Betts, Ph.D., April 1994, committee member, University of Southern California.
2. Elizabeth C. Wakerly, Ph.D., April 1997, committee member, University of East Anglia, Norwich, England.
3. Patrick J. Coe, Ph.D., March 1998, committee member, University of Calgary.
4. Paul Hildebrand, Ph.D., October 1998, committee member, Dale W. Wilcox Law Corporation, Vancouver, BC.
5. Christian Sigouin, Ph.D., November 1998, committee member, Concordia University, Montreal, Quebec.
6. Hashmat Khan, Ph.D., November 1999, committee member, Bank of Canada.
7. Takashi Kano, Ph.D., May 2003, supervisor, Bank of Canada.
8. Christoph Schleicher, Ph.D., November 2003, supervisor, Bank of England.

### **REFERENCES:**

Available upon request.