CURRICULUM VITAE

Name: Stephen G.F. Hall
Date of birth: 25.12.1953

Nationality: British
Place of Birth: London, UK

DEGREES

B.Sc. (ECON), M.Sc. (ECON), Ph.D(London)

D.Com(honoris Causa).

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13 February 2014

EDUCATION

1965-1973	Forest School, Snaresbrook and Loughton Technical College, four `A' levels and eight `O' levels.
1973-1977	The City University, BSc (II/I) degree in Economics.
1977-1978	The London School of Economics, Master of Science degree in Economics (specialising in Monetary Economics).
1978-1986	Registered as a full time PhD student at the L.S.E. This registration was continued on a part time basis for three years. The thesis was approved in April 1986. The title of the Thesis was `Solving and Evaluating Large Non-Linear Econometric Models'.

WORK EXPERIENCE

1976	Employed as a Research Assistant in the Department of Economics at The City University.
1977-1979	Part time class tutor in Mathematical Economics for 2nd year undergraduates at The City University.
1979-1981	Full-time Research Officer in the Department of Social and Economic Studies, Imperial College, also regular teaching in macro and micro Economics at undergraduate level.
1981-1982	Research Officer at the National Institute of Economic and Social Research, engaged on a project on the macroeconomic impact of North Sea Oil with Sir Fred Atkinson.
1982-1987	Research Fellow at the National Institute of Economic and Social Research, working on general macroeconomic and econometric research and the production of the forecast which appears in the review.
1987-1990	Economics Division of the Bank of England. February 1989, head of the Modelling Group within the Bank (a group which specialises in long term research projects). November 1989 promoted to Economic Adviser with managerial responsibilities for the Public and Personal sectors.
1990-1995	Centre for Economic Forecasting, London Business School as Director of Research and Professorial fellow.
1995-2005	Professor of Economics, Imperial College of Science Technology and Medicine. During this time I was first head of the economics group and from 2001 Director of Research in the Business School.
2005-	Professor of Economics, University of Leicester, On joining Leicester I became head of the post graduate learning and teaching committee.
2011-	Head of Department of Economics, University of Leicester
2013-	Deputy pro vice chancellor.

ACADEMIC AND COMMERCIAL CONSULTANCY

1988-1989	The ESRC Macro Modelling Bureau at Warwick
1990-1992	The Bank of England
1991	The Trustee Savings Bank
1991	Standard and Chartered Bank
1992	Hill Samuel Bank
1992-1993	The Philippines Development Agency
1992- 1998	The MEET project, a network of Eastern European academics
1993-1994	The International Monetary Fund, visiting scholar
1994-	Lecture Course at the Queens University Belfast
1995-1999	Visiting Professor, London Business School
1996-	Visiting consultant to the Bank of Greece
1999-	Visiting Professor at the University of Pretoria
1999-	Member of the Governing Body of the Macroeconomics and Data Research Centre, University of Gdansk, Poland
1999-2001	Team leader for the European Economic Expertise service of the European Union to the Ministry of Finance of the Russian Federation, Contract No. RF33 contract value 400,000 Euros.
1999-	Member of the Governing Body of Econometric Research South Africa
2000-2001	Oxford Economic Forecasting, research consultant
2000-2001	Visiting Professor at the Rheinisch-Westfalisches Institut fur Wirtschaftsforschung (RWI), Essen, Germany
2000-2002	Research Associate, the Centre for International Macroeconomics, Oxford University
2000-	Member of the Governing Body of the Romanian Centre of Economic Modelling (RCEM)
2001-2001	Team leader for the European Economic Expertise service of the European Union to the Ministry of Economics in Russia contract No. RF10
2003-	Visiting Senior Research Fellow at the National Institute of Economic and Social Research
2003/4	Consultant to HM Customs and Excise
2004/5	Consultant to the Office of National Statistics
2005-	Consultant to Insight Investment
2008-9	Consultant to the European Central Bank, developing a macroeconomic model of the Linked European economies
2008-	Consultant to the United Nations DESA, developing a new LINKED model of the world economy
2010-	Consultant to the central Bank of Angola
2012	Consultant to the European Commision

EDITORIAL INTERESTS, COMMITTEES & OTHER

1985-1987	Member of the Editorial Board of the National Institute Economic Review.
1990-1999	Associate editor of the Journal of Economic Dynamics and Control.
1991-	Editor of the John Wiley series of books in Financial Economics and Quantitative Analysis.
1990-	Programme committee member of the IFAC working group on Modelling and Control of National and Regional Economies.
1992-2000	Steering Committee of the ESRC, Money, Macro and Finance Study Group.
1992-	Member of H.M. Treasurys panel of academic advisors
1993-1998	Editorial Board Member of the Journal of Economic Modelling.
1993-	Steering committee member of United Nations Project LINK.
1995-	Editorial Board Member of the International Journal of Finance and Economics
1996-2000	Member of the ESRC Grants Board
1997	Member of the ESRC ROPA award panel
1998-	Associate Editor of Applied Financial Economics
1998	Member of the ESRC ROPA award panel
1998-	Editor, Economic Modelling, with Peter Pauly
1999	Awarded the honour of being the first distinguished author of the Journal of Applied Econometrics (vol. 14, pg.455, 1999)
1999-	editorial board, Applied Financial Economics
1999	Member of the UN expert group on Policy Models for Low Income and Least Developed Countries
1999-	Member of the advisory board of the Centre for Monetary and Financial Economics, South Bank University
2000-	Member of the editorial board of the South African Journal of Economics
2006	Guest editor special issue of the National Institute Economic review, No 196
2008	Honorary fellow of the Romanian Academy of Science
2009-	Editorial Board Central European Journal of Economic Modelling and Econometrics.
2010	Honorary Donctorate (D.Com) from the University of Pretoria
2011-	Member of the ESRC college of reviewers

TEACHING

Currently 8 Ph.D. students. MSc courses in Economic Environment and International Finance and Money, BSC course in Econometrics. A regular course on the Queens University Belfast MSc in finance in Econometrics..

EXTERNAL EXAMINING

1990-1994	External examiner at Kingston University for the BSc degree in Economics.
1992-1996	External examiner at the Guildhall University for the MSc in Forecasting and Econometrics.
1994-1998	External Examiner for Leicester University
1994-1998	External Examiner Birkbeck College, London
1995-1999	External Examiner The City University
1996 -2000	External Examiner Surrey University
2000-2003	External Examiner at Cardiff Business School
1999 –2001	External Examiner at Reading University
2003- 2005	External Examiner Warwick University.
2006- 2009	External Examiner, University of Mauritius

Examiner for PhD students in London, Aarhus University, Guildhall University, Leicester University, Newcastle University, Lisbon University, City Univeristy, Cambridge, Southampton, Birckbek, Queen Marys and Oxford.

RESEARCH GRANTS

Co-applicant (with James Mitchel and Anthony Garratt) Producing Robust Density Forecasts: Applications to Monetary Policy ESRC Grant Number RES-062-23-1753 £224,695, 2009-2011

Co-applicant (with James Mitchel) on ESRC grant number RES-000-220610 Combination of density forecasts March 2004-2006, £60,000

Principal investigator on ESRC grant No. L138250122, Fluctuations and Long Term Prosperity 1999-2004, Held at the National Institute, £650,000

'Macroeconomic Model: Further Development' EU TACIS programme project RF10, with the Russian ministry of Economics, 400,000 euros, 2001

'International Property Rights' ESRC ROPA award No PR1645, £80,000, 2001-2002.

`Research Network for Development Policy Analysis (in Africa)' United Nations G(DESA) Mo 9825-ROA-6, Organising Committee member,2000-2003 $1,325,000

`EMU and the Nature of Shocks in Europe' British-German Academic Research Collaboration Programme, ARC project No.944, £2200.

`Assistance to Establish a Financial Model to analyze and Monitor Macroeconomic policy scenarios for 1999 and beyond' with the Russian Federation, European Expertise Service, Tacis ACE Project Number RF33 1999-2000, total value of project 400,000 ECU.

Econometric Inference into the macroeconomic Dynamics of East European Economies (MEET IV) European Commission PHARE ACE grant P96-6138-R 1997-1998, Total value of the award 80,000 ECU.

Structural Change and Spillovers in the Eastern European Reform Process: Implications for Economic Integration and Policy Cooperation V, EC ACE96 159,532 ECUs May 1997- Sept 1998, Grant No. p96-6221-R

Macroeconomic Modelling in a changing world, ESRC £680,040 Oct 1995-1999 Global Institutions and Economic Policy Co-Ordination, ESRC £150,670 april 94-March 97

Structural Change and Spillovers in the Eastern European Reform Process: Implications for Economic Integration and Policy Cooperation III, EC ACE94, 155,000 ECUs May 1995- April 1996

Structural Change and Spillovers in the Eastern European Reform Process: Implications for Economic Integration and Policy Cooperation IV, EC ACE94, 155,000 ECUs May 1996- April 1997

Professional Mobility of R&D Personnel in the context of Conversion EC Tacis ACE 60,000 ECUs, April 1995- Sept 1996

Inflation and Unemployment in Economies in Transition EC ACE 95 55,000 ECUs, June 1996- Dec 1997

International Agreements on CO2 Emissions; Impact Design and Sustainability, ESRC, £104,580, Oct 1991- Sept 1994

Macroeconomic Modelling and Policy Analysis for the UK and World Economies, ESRC, £699,930, Oct 1991-Sept 1995.

Structural Change and Spillovers in the Eastern European Reform Process: Implications for Economic Integration and Policy Cooperation I, EC ACE92, 155,000 ECUs May 1992- April 1993

Structural Change and Spillovers in the Eastern European Reform Process: Implications for Economic Integration and Policy Cooperation II, EC ACE93, 155,000 ECUs Dec 1993- Nov 1994

Modeling Economy-Energy-Environment Linkages: A European Panel Approach, EC DGXII, 150,000 ECUs, Dec 1992-Feb 1994

One of the three named researchers in the application by the National Institute to the ESRC Modelling Consortium. 1986-1990 £900,000.

Disequilibrium Modelling of UK Labour Markets, ESRC £50,000, 1984-1985.

Completed PhD Students

Dirk Willenbockel, registered 1991 completed 1994, LBS
Laurence Boone, registered 1992, completed 1995, LBS
Miguel St. Aubyn, registered 1992 completed 1995, LBS
Nick Taylor, registered 1992 completed 1996, LBS
Anna Zalewska-Mitura, registered 1993,completed 1997, LBS
Nicos Economu, registered 1992, completed 1996, LBS
Christopher Allen, registered 1992, completed 1996, LBS
Miguel Campos Cruz, registered 1994, completed 1998, LBS
Sujata Gupta, registered 1994, completed 1998, LBS
Hang-Yu Liu, registered 1993, completed 1998, Imperial College
Laura Marsiliani, registered 1994, completed 1999, LBS
Ana Cukic, Completed 1999, Imperial College
David Shepherd, Registered 1988, Completed 1998, Imperial College
Monserat Ferre, registered 1994, completed 1999, LBS
Mike Beeby, registered 1999, completed 2000, Imperial College.
Marco Barrassi, registered 1997, completed 2001, Imperial College.
David kernohan, registered 1992, completed 2002, LBS
Eugenie Garganas, registered 1998, completed 2002, Imperial College
Pari Thenchi, registered 1999, completed 2003, Imperial College
Brian Yapp registered (part time) 1998, completed 2004, Imperial College.
Guo (Christine) Qian registered 2002 completed 2006, Imperial College
Alaa Shehabi, registered 2002 completed 2006, Imperial College
Fuyu Angela Yang completed 2008, Leicester
Kavita Sirchard, completed 2011, Leicester
Sahar Qaqeesh, completed 2011, Leicester
Jonathan Chippilli, completed 2011, Leicester
Dalia el-Edel, completed 2011, Leicester
Umar Ndako, completed, 2011, Leicester
Akhis Hutabarat, completed, 2011, Leicester
Sergio Lagoa, completed, 2011, Leicester
Poya Jabel Amelyi, completed 2011, Leicester
Doaa akl Ahmed Sayed Ahmed, 2011 Leicester
Amira Akl Ahmed Sayed Ahmed, 2011 Leicester
Amangeldi Kenjegalez, 2012 Leicester
Mahyudin Ahmad, 2012 Leicester
Mohsen Saheli, 2012 Leicester

Sky Zhou, completed, 2012 Leicester

PUBLICATIONS

SOFTWARE

CEF Model Buildng software.

REG-X an interactive econometric estimation package widely used throughout the UK and the US.

NIMODEL a program for the manipulation and solution of large economic models, used in a number of sights in the UK and internationally.

`National Institute Model 8: A Package for Macroeconomic Analysis and Forecasting of the UK Economy' (for the IBM PC) with H.K. Feisal, released by the National Institute 1986.

BOOKS

Applied Econometrics, 2nd edition with Dimitrios Asteriou Palgrave, 2011

Applied Econometrics, with Dimitrios Asteriou, Palgrave, 2007.

Macroeconometric Models and European Monetary Union, edited by S.G.Hall U.Heilerman and P.Pauly, Dunker & Humblot, Berlin, 2003

Argument in the Geenhouse; the economics of international environmental co-ordination, 1997, with N. Mabey, C. Smith and S. Guypta, Routledge, London

Macroeconomic Modelling in a changing world edited volume, 1997, John Wiley and Sons.

Applied Economic Forecasting Techniques edited volume, 1994, Simon and Schuster.

Applied Econometric Techniques with M.P. Taylor and K. Cuthbertson, Simon Schuster, 1992.

Macroeconomic Modelling with S.G.B. Henry, North Holland, Contributions to Economic Analysis series 1988.

Oil and The British Economy with Sir Fred Atkinson, Croom Helm, 1983.

Papers accepted for publication

2014

Revisiting the Institutions-Growth Nexus in Developing Countries: The New Evidence' With Mahyudin Ahmad, New Zealand Economic Papers 10.1080/00779954.2013.867795.

'Microproduction functions with unique coefficinets and errors: A Recosideration and respecification' Macroeconomic Dynamics (Forthcomming)

2013

'Can Trust Explain Social Capital Effect on Property Rights and Growth?'With Mahyudin Ahmad Procedia Economics and Finance Volume 7, 2013, Pages 55–64 http://dx.doi.org/10.1016/S2212-5671(13)00218-9

'Measuring Currency Pressures: The Cases of the Japanese Yen, the Chinese Yuan, and the U.K. Pound' with G.S. Tavlas. P.A.V.B. Swamy and A. Kengagaliev, Journal of The Japanese and International Economies. http://dx.doi.org/10.1016/j.jjie.2013.04.001

'Small Area Estimation with Correctly Specified Linking Models' withP.A.V.B. Swamy J.S.Mehta and G.S.Tavlas, in 'Recent Advances in Estimating Nonlinear Models' Eds Jun Ma and Mark Wohar, Springer DOI 978-1-461408060-0

'Consumer Credit in an era of Financial Liberalization: An overreaction to repressed demand?' with S.N. Brissimis and E.N. Garganas. Appled Economics. Volume 46, Issue 2 pp. 139-152 | DOI: 10.1080/00036846.2013.835482

'Is the relationship Between Prices and Exchange Rates Homogeneous' with G Hondyoiannis, A. Kenjegaliev, P.A.V.B. Swamy and G.S. Tavlas Journal of International Money and Finance, http://dx.doi.org/10.1016/j.jimonfin.2013.06.014

'Limited Information Minimal State Variable Learning in a Medium-scale Multi-Country Model' with A. Dieppe, A. Gonzalez Pandiella and A. Willman, Economic Modelling

'The forward rate premium puzzle: A case of misspecification?' with A kengagaliev, G.S. Tavlas and P.A.V.B.Swamy, Studies in non-linear dynamics and Econometrics, 3, 265-280. DOI: 10.1515/snde-2013-0009

2012

'The Debate about the Revived Bretton-Woods Regime: A Survey and Extension of the Literature' with G.S.Tavlas, Journal of Economic Surveys, 13 MAR 2012 | DOI: 10.1111/j.1467-6419.2011.00708.x

'Inflation Convergence in Europe' with B.Becker in, E.G.Carayannis and G.M.Korres (eds) European Socio-Economic Integration, Springer, New York.

'Generalized cointegration: a new concept with an application to health expenditure and health outcomes' with PAVB Swamy and G.S. Tavlas. 10.1007/s00181-011-0483-y Empirical Economics

'Do R&D strategies in high-tech sectors differ from those in low-tech sectors? An alternative approach to testing the pooling assumption' with Bettina Becker, Economic Change and Restructuring, DOI 10.1007/s10644-012-9122-7

2011

Spatial panel data analysis with feasible GLS techniques: An application to the Chinese real exchange rate. *Economic Modelling*. With Guo, Q. (2011).

'The Greek Financial Crises: Growing Imbalances and Soverign Spreads' with H.D. Gibson and G.S.Tavlas, Journal of International Money and Finance, Forthcoming

'Measurement of Causal Effects' with P.A.V.B. Swamy, Economic Change and restructuring, DOI: 10.1007/s10644-011-9113-0

'Financial Crises, Effective Policy Rules and Bounded Rationality in a newKeynesian Framework' with Ali J. Al-Eyd, Economic Change and Restructuring, DOI 10.1007/s10644-011-9108-x

'Introduction to the special issue in honour of Wojciech Charemza' with Dan Ladley, Economic Change and Restructuring, DOI: 10.1007/s10644-011-9110-3

'Breton Woods Systems, old and new, and the rotation of exchange rate regimes' with G. Hondroyanis, PAVB Swamy and G. Tavlas, The Manchester School march 79, 2 pp

"The Small Sample Properties of Tests of the Expectations Hypothesis: A Monte Carlo Investigation" with Eugenie Garganas, International Journal of Finance and Economics, DOI: 10.1002/ijfe.422

2010

‘Exchange-Rate Volatility and Export Performance: Do Emerging Market Economies Resemble Industrial Countries or other Developing Countries?’ withl, George Hondroyiannis, P.A.V.B. Swamy, George S. Tavlas and Michael Ulan. Economic Modelling, 27,6, 1514-1521Special issue in honour of PAVB Swamy.

"Estimation of Parameters in the Presence of Model Misspecification and Measurement Error," with PAVB Swamy, G.Tavlas and G.Hondroyiannis, Studies in Nonlinear Dynamics & Econometrics., 14,3,1.

Hall, S. G., Hondroyiannis, G., Swamy, P. A. V. B., & Tavlas, G. S. (2009). Where has all the money gone? Wealth and the demand for money in South Africa. *Journal of African Economies, 18*(1), 84-112.

Guo, Q., & Hall, S. G. (2010). A test of the balassa-samuelson effect applied to chinese regional data. *Romanian Journal of Economic Forecasting, 13*(2), 57-78.

‘Introduction: P.A.V.B. Swamy’s Contribution to Econometrics’ with , Lawrence R. Klein, George S. Tavlas and Arnold Zellner, Economic Modelling 27, 6 special issue in honour of PAVB Swamy

‘Arnold Zellner: January 2nd 1927-August 11th 2010’ with L.R. Klein and G.S. Tavlas Economic Modelling, 27,6, 1337

“The Fisher Effect Puzzle: A Case of Non-Linear Relationship?” with G.Hondroyianis, P.A.V.B. Swmay and George S. Tavlas. Open Economies Review doi 10.1007/s11079-009-9157-1

“Exchange-Rate volatility and export performance: Do Emerging market economies resemble industrial countries or other developing countries?” with G. Hondroyiannis, PAVB Swamy, G. Tavlas and M. Ulan, Economic Modelling doi: 10.1016/j.econmod.2010.01.014.

,

2009

“Assessing the Causal Relationship between Euro-Area Money and Prices in a Time-Varying Environment” with George Hondroyiannis, P.A.V.B. Swamy and George Tavlas, Economic Modeling, 26,4,760-767, doi: 10.1016.j.econmod.2008.07.007

"The New Keynesian Phillips Curve and Lagged Inflation: A Case of Spurious Correlation?" Southern Economic Journal, 76,2, 467-481

‘A New Look at Economic Convergence in Europe: A Common Factor Approach’ International Journal of Finance and Economics’ vol 14,1, 85-97, doi 10.1002/ijfe.364

“How Far From the Euro Area? Measuring Convergence of Inflation Rates in Eastern Europe” with Bettina Becker, Economic Modelling, 26,4, 788-798 doi: 10.1016/j.econmod.2009.01.016

Becker, B., & Hall, S. G. (2009). Foreign direct investment in R&D and exchange rate uncertainty. *Open Economies Review*, *20*(2), 207-223.

‘The Timing of Currency Crises: The Case of the ERM’ with Brian Henry, Qualitative and Quantitative Analysis in Social Sciences, vol 3, 1, 21-36

2008

‘A comparison between tests for changes in the adjustment coefficients in cointegrated systems’, Journal of Statistical Computation and Simulation, 78, 1, 1-17. with Barassi, M.R., Caporale, G.M.

‘Recent Development in Density Forecasting’ with James Mitchel in Palgrave Handbook of Economics vol II edited T. Mills and K.D. Patterson

"Foreign Direct Investment in R&D and Exchange Rate Uncertainty" with Bettina Becker, accepted in the Open Economies Review

Hall, S. G., & Yhap, B. (2008). Measuring the correlation of shocks between the UK and the Core of Europe. *Romanian Journal of Economic Forecasting*, *9*(1), 17-26.

‘Production Constraints and the NAIRU’ with Ciaran Driver, E-conomics (E-journal),

FDI and exchange rate uncertainty in Southeast Asia, with Sylvia Gottschalk, International Journal of Finance and Economics DOi: 10.1002/ijfe. Vol 13, 4, 345-355

‘Where Has All the Money Gone? Wealth and the Demand for Money in South Africa’ with P. A. V. B. Swamy George S. Tavlas and George Hondroyiannis Journal of African studies; doi: 10.1093/jae/ejn008

2007

‘Measuring the correlation of shocks between the EU15 and the new member countries’ with George Hondroyiannis, Journal of Economic Change and restructuring 39,19-34 DOI 10.1007/s10644-007-9018-0

“Foreign direct investment and exchange rate uncertainty in imperfectly competitive industries”, with Sylvia Gottschalk, chapter in ‘Regionalisation, Growth, and Economic Integration, edited by George Korres, Springer, ISBN: 978-3-7908-1924-3

2006
Optimal Combinations of Density Forecasts, with J. Mitchell, International Journal of Forecasting

A Comparison between tests for changes in the adjustment coefficient in Cointegrated Systems, with M. Barrassi and G. Caporale, Journal of Statistical Computation and Simulation.

Interest Rate Linkages, Identifying Structural Relationships, with M. Barrassi and G. Caporale, Applied Financial Economics

Evaluating Policy Feedback Rules using the Joint Density Function of a Stochastic Model with R. Barrell and I. Hurst, Economic Letters 93, 1-5

The New Monetary Regime: Introduction, with S.G.B.Henry, National Institute Economic Review, April

An Independent Bank of England: Is that Enough? With S.G.B.Henry, National Institute Economic Review, April

2005
Evaluating, Comparing and Combining density forecasts using the KLIC with an application to the Bank of England and NIESR “fan” charts of Inflation, with J. Mitchell, Oxford Bulletin of Economics and Statistics, special issue, vol 67, 995-1033, 2005.

‘Fiscal Consolidation: An Exercise in the Methodology of Coordination’ with S.G.B. Henry, M. Chui and Guiglermo Caporale,, Journal of Economic Integration, 20, 1 1-25, awarded the Dae-Yang prize for the best paper of 2005 ($300).

“A Sequential test for Structural Breaks in the Causal Linkages between the G7 Short-term Interest Rates” with M. Barrassi and G. Caporale Open Economies Review, 16,107-133

“Interest Rate Linkages: A Kalman Filter Approach to Detecting Structural Change” with M. Barrassi and G. Caporale, Economic Modelling vol 22, no 2 pg 253-284., ‘Expectations and the 1990 ERM crises’ Beeby M, Hall S.Henry S.G.B. and Marcet A. Estudios Economia Applicada

Identifying The Wage Bargaining Process in Germany by Stephen G. Hall, Volume edited by Olivier Basedevant, IMF.

“Interes Rate Linkages; Identifying Structural Relations” Applied Financial Economics with M. Barrassi and G. Caporale.

Modelling Volatility and its implications for European Economic Integration, Stephen G. Hall, in New Directions in macroeconomics, edited by A. Welfe, North Holand Contributions in Economics Analysis series

2004

“Foreign Direct Investment and Exchange Rate Uncertainty in Imperfectly Competitive Industries” with R. Barrell and S.D. Gottschalk, in Reginal Growth and Economic Integration edited by G.M.Kores

“Modelling Volatility and its implications for European Integration” in New Directions in Macromodelling edited by A, Welfe, Contributions to economic analysis, Elsevier

2003

“Testing For Common Cycles in Money, Nominal Income and Prices” with David Shepherd, Manchester School,

‘Evaluating the Gains to Co-operation in the G-3’ with Caporale G.M.,Chui M and S.G.B.Henry, Empirica, 30, 337-356

“Measuring the capital stock in Russia: An unobserved component model” Economics of Planning, with O. Basdevant

“Analysing Exchange Rate Volatility around the August 1998 Russian Crisis” with O. Basedevant, Journal of Policy Modelling

“SGB Henry: A Memoir and a Fesrschrift Essay” with Meghnad Desai, Economic Modelling., 20, 2,227-237.

‘Modelling the Euro-11 Economy: A Supply-Side approach’ with M. Beeby and S.G.B.Henry, in Macroeconometric Models and European Monetary Union, edited by Hall S. Heilerman U. and Pauly P.

2002

On the Identification of Cointegrated Systems in Small Samples: Practical Procedures with an Application to UK wages and Prices.' With J. Greenslade and S.G.B.Henry, Journal of Economic Dynamics and Control, Volume 26, Issue 9,1517-1537, August

'Foreign exchange market efficiency and cointegration' with M.Ferre, Applied Financial Economics, 12, 2, feb, 131-141

"Modelling Economic Policy Responses with an application to the G3" with G.M. Caporale, M. Chui and S.G.B. Henry, Annales D'Economie et de Statistique, vol67-68 415-434

"Testing Causality Between Team Performance and Payroll:The Case of Major League Baseball and English Soccer" with S. Symanski and A. Zimbalist, Journal of Sports Economics, May 2002, vol 3 No 2,134-149.

"Testing for Common Features in the European Union" with David Shepherd and Hong Bai, in Economic Integration: Limits and Prospects, (ed)George Bitros and George Korres, Macmillan.

"The Determination of Wage and Price Inflation in Greece: An Application of Modern Cointegration Techniques" with N. Zonzilos edit by R.C.Bryant, N.C.Garganas and G. Tavlas, 'Greece's Economic Performance and Prospects'from the Bank of Greece and the Brooking Institute

2001

"Coordination and price shocks: An empirical analysis" with G.Caporale, M.Chui and S.G.B.Henry, Economic Modelling, 18, 4, 569-585

"Prospects for the Euro: why has it been so weak", with S.G.B. Henry, Economic Outlook, 26, 1, 11-16.

"Creating High frequency national Accounts: A Monte Carlo Study" with Harry Liu, Journal of Forecasting 20 pg 441-449.

'A Non-Parametric Approach to Pricing and Hedging Derivative Securities with an Application to LIFFE Data' with J.A. Barria, Computational Economics,

"Irreducibility and Structural Cointegrating Relations: An application to the G7 Long Term interest rates" with M.R.Barrassi G.Maria Caporale International Journal of Finance and Economics vol 6, pp 127-138

"Why has the Euro Been so Low", with S.G.B.Henry, Economic Outlook.

2000
`

`Unemployement and the Capital Stock: A dynamic structural model of the UK supply side', with James Nixon, Economic Modelling, 17 (2000) 415-437.

`Modelling Economies in Transition: An Introduction' with G. Mizon and A. Welfe, Economic Modelling , 17 (2000) 339-357.

`The Independence of the Bank of England: An Update' with S.G.B. Henry, Economic Outlook, 24, 2, 5-12.

"Tax is the Key to a Lower Pound" with S.G.B.Henry, Financial Times, 18.5.2000.

"Unemployment, The Natural Rate and Structural Change" with J.F.Greenslade, S.g.B. Henry and J. Nixon, in Holly S. and Weale M. (eds), Econometric Modelling, Techniques and Applications, Cambridge University Press, Cambridge

"What convergence Really Means" Financial Times 5/7/2000.
1999
Detecting Periodically Collapsing Bubbles: A Markov-Switching Unit Root Test' with Z. Psaradakis and M. Sola, Journal of Applied Econometrics, 14, 143-154.

`A Principal Components Analysis of Common Stochastic Trends in Heterogeneous Panel Data: Some Monte Carlo Evidence' with S. Lazarova and G. Urga, Oxford Bulletin of Economics and Statistics, 61, 1, 1999, 751-769.

"Stylised Facts of the Business Cycle Revisited: A Structural Modelling Approach." With Laurence Boone, International Journal of Finance and Economics, Vol. 14 No 3.

`Signal Extraction and Estimation of a Trend: A Monte Carlo Study' with Laurence Boone, Journal of Forecasting, 18, 129-137.

`Examining the first stages of Market Performance: A test for evolving market efficiency' with Anna Zalewska-Mitura, Economics Letters 64 (1999), 1-12.

`Shock Hunting: The relative importance of industry-specific, Region Specific and Aggregate Shocks in the OECD Countries' with M. Funke and R Ruhwedel, The Manchester School, 67 (supplement),49-65.

`Central Bank Independence and Co-ordinating Monetary and Fiscal Policy' with SGB Henry and James Nixon, Economic Outlook 23,2, 7-14.

`New Developments in the Analysis of Panel Data sets' with Giovani Urga, in the Current state of Business Disciplines, Vol. 2, section 28 editor Shri Bhagwan Dahiya, isbn 81-7600-051-5, spellbound publications.

`Modifying the Rational Expectations Assumption in a large World Model' with Steven Symanski, in Hughes-Hallett A. and McAdam P. (eds) `Analysis in Macroeconomic Modelling' Kluwer Academic Publishers, Massachusetts, 1999.

1998

`Modelling and Forecasting UK Public Finances', with A Sentence and J O'Sullivan Fiscal Studies 19,1, February, p63-81.

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