

## Emi Mise

**Nationality** Japanese citizen, permanent resident in Great Britain since 1998  
**Date of Birth** 19/06/1973  
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### Education and Qualifications

PhD in Economics, University of Nottingham, UK, 2002  
M.Sc. in Economics and Econometrics, University of Nottingham, 1998  
B.A. in Economics and Econometrics, University of Nottingham, 1997

### Employment History

2003–present Lecturer in Economics, University of Leicester, UK  
Taught courses: Applied Macroeconometrics, Financial Econometrics, Statistics for Economists  
2001–2003 Temporary Lecturer in Economics, University of Edinburgh, UK  
Taught courses: Statistical Techniques for Economics, Mathematical Techniques for Economics, Analysis of Economic Data  
1999–2001 Graduate Teaching Assistant, University of Nottingham, UK  
Taught courses: Econometric Theory, Time Series Econometrics

### Research

#### Published Papers in Referred Journals

1. “Real-Time Prediction with U.K. Monetary Aggregates in the Presence of Model Uncertainty”, with Anthony Garratt, Gary Koop and Shaun Vahey; *Journal of Business and Economics Statistics*, 2009, vol. 24(4), 480-491
2. “Real-Time Representation of the U.K. Output Gap in the Presence of Model Uncertainty”, with Anthony Garratt, Kevin Lee and Kalvinder Sheilds; *International Journal of Forecasting*, 2009, vol. 25(1), 81-102
3. “Real-Time Representation of the Output Gap”, with Anthony Garratt, Kevin Lee and Kalvin-der Shields; *Review of Economics and Statistics*, 2008, vol. 90(4), 792-804
4. “On Sub-Optimality of the Hodrick-Prescott Filter at Time Series Endpoints”, with Paul Newbold and Tae-Hwan Kim; *Journal of Macroeconomics*, 2007, vol. 27(1), 53-67

#### Working Papers

1. “Alternative Methods of Seasonal Adjustment”, with Stephen Pollock
2. “Prediction of Densities with Bayesian Model Averaging”, with Anthony Garratt
3. “A Monetary Model of Business Cycle: the Lucas Islands Model Reconsidered”, with Tae-Hwan Kim

4. "Does the Law of One Price Hold?", with Atanu Ghoshray

### **PhD Spervision**

1. Angela Yang; "Stochastic Unit Roots and Bilinear Process", 2003-04
2. Sun Qi, "On the Second Generation Panel Unit Root Tests", 2004-06
3. Amangeldi Kenjegaliev, "On Exchange Rate Densities", 2009-present

### **Scholarships/Grants**

A full research grant from the Economic and Social Research Council towards PhD research

### **Journal Referring**

Journal of the Royal Statistical Society  
Journal of Macroeconomics  
Computational Statistics and Data Analysis  
Manchester School  
Ekonomia

### **Conference/Seminar Presentations**

University of St. Andrews, 07/2010	University of Brunel, 2007
University of Liverpool, 04/2010	University of Liverpool, 02/2003
RES University of Warwick, 04/2008	University of Edinburgh, 2002
CIRANO Montreal, 10/2007	University of Birmingham, 06/2001
University of Liverpool, 04/2007	Free University Amsterdam, 05/2001

### **Administrative Duties**

- Undergraduate dissertation module co-ordinator (09/2005–present)
- Departmental school outreach-liaison officer (09/2008–present)
- Admission tutor for the Foundation degree in Economics and Social Sciences (09/2003–06/2007)
- Member of the University of Leicester Foundation Programme (ULFP) Management Committee (09/2003–06/2008)
- Economics Department's representative for the English Language Teaching Unit (ELTU) who teach English to overseas students (09/2003–08/2009)
- Member of the Learning and Teaching Committee (within Economics Department)
- Member of the staff student consulting committee (within the Economics Department)

## Referees

Professor Gary Koop  
Department of Economics  
Sir William Duncan Building  
University of Strathclyde  
130 Rottenrow  
Glasgow G4 0GE  
United Kingdom  
e-mail: gary.koop@strath.ac.uk

Professor D. Stephen G. Pollock  
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University of Leicester  
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Dr. Anthony Garratt  
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