Joshua Chan

Contact Information

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

Office: RAWLS 4019
Email: joshuacc.chan@gmail.com
Website: http://joshuachan.org/

Current Positions

Purdue University, USA
- Professor of Economics — **since 2018**
- Olson Chair in Management — **since 2021**
- 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**

Honors and Editorial Positions

Awards and Fellowships

- **Journal of Applied Econometrics** Distinguished Author — **As of 2023**
- Elected Fellow, International Association for Applied Econometrics — **As of 2022**

Editorial and Leadership Positions

- 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. and Kroese, D.P. (2025). **Statistical Modeling and Computation** (Second Edition), Springer Nature
- Chan, J.C.C., Koop, G., Poirier, D.J. and Tobias, J.L. (2019). **Bayesian Econometric Methods** (Second Edition), Cambridge University Press

Refereed Journals

1. Chan, J.C.C. and Qi, Y. (2025). Large Bayesian Matrix Autoregressions, **Journal of Econometrics**, forthcoming
2. Chan, J.C.C., Doucet, A., Leon-Gonzalez, R. and Strachan, R. (2025). Multivariate Stochastic Volatility with Co-Heteroscedasticity, **Studies in Nonlinear Dynamics and Econometrics**, forthcoming

3. Chan, J.C.C., Pettenuzzo, P., Poon, A. and Zhu, D. (2025). Conditional Forecasts in Large Bayesian VARs with Multiple Equality and Inequality Constraints, **Journal of Economic Dynamics and Control**, 173, 105061
4. Chan, J.C.C., Koop, G. and Yu, X. (2024). Large Order-Invariant Bayesian VARs with Stochastic Volatility, **Journal of Business and Economic Statistics**, 42(2): 825-837
5. 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
6. Chan, J.C.C. (2023). Comparing Stochastic Volatility Specifications for Large Bayesian VARs, **Journal of Econometrics**, 235(2): 1419-1446
7. Chan, J.C.C. (2023). Large Hybrid Time-Varying Parameter VARs, **Journal of Business and Economic Statistics**, 41(3): 890-905
8. 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
9. Chan, J.C.C. and Strachan, R., (2023). Bayesian State Space Models in Macroeconometrics, **Journal of Economic Surveys**, 37(1): 58-75
10. 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
11. Chan, J.C.C. (2022). Asymmetric Conjugate Priors for Large Bayesian VARs, **Quantitative Economics**, 13(3): 1145-1169
12. 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
13. 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
14. 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
15. Chan, J.C.C. (2021). Minnesota-Type Adaptive Hierarchical Priors for Large Bayesian VARs, **International Journal of Forecasting**, 37(3): 1212-1226
16. 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
17. 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
18. 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

19. 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

20. 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

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

22. 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

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

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

25. 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

26. 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

27. 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

28. 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

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

30. 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

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

32. 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

33. 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

34. 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

35. 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

36. 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

37. 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

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

39. 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

40. 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

41. 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

42. 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

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

44. 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

45. 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

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

47. 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

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

49. 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

50. 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

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

52. 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

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

54. 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

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

56. 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

57. 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

58. Chan, J.C.C. (2024). BVARs and Stochastic Volatility. In: M. Clements and A. Galvão (Eds.), **Handbook of Research Methods and Applications in Macroeconomic Forecasting**, 43-67, Edward Elgar Publishing.

59. 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

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

61. 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

62. 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

63. 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

64. 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 Bayesian Tensor VARs with Stochastic Volatility (with Yaling Qi)
- Bayesian Model Comparison for Large Bayesian VARs after the COVID-19 Pandemic (with Xuewen Yu and Wei Zhang)
- Time-Varying Parameter MIDAS Models: Application to Nowcasting US Real GDP (with Aubrey Poon and Dan Zhu)
- Large Structural VARs with Multiple Sign and Ranking Restrictions (with Christian Matthes and Xuewen Yu)
- Large Bayesian VARs with Factor Stochastic Volatility: Identification, Order Invariance and Structural Analysis (with Eric Eisenstat and Xuewen Yu)
- 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)
- Yaling Qi, committee chair, current
- Wei Zhang, committee chair, current
- Xiaoyan Zhou, committee co-chair, current
- Frank Wu, committee chair, 2024 (visiting assistant professor, Department of Statistics, Purdue University)
- 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 master's level data analytics courses)
- Econometrics I (first course in the PhD econometrics sequence)
- Statistical & Machine Learning (master's level data analytics course)
- Bayesian Econometrics I & II (PhD econometrics field courses)

Teaching Award
- Distinguished Instructor for Residential Master's, Fall 2023

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)

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 Summer Working Group, Purdue, 2024
- 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, *30th Anniversary of Midwest Macroeconomics Group*, Purdue, 2024
- Co-chair, *The 17th International Conference on Computational and Financial Econometrics*, Berlin, Germany, 2023
  Session organizer of the special invited session "Recent Advances in Structural VARs"
- 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

- Alex Cooper, Monash University, 2024
- 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
- Review of Economic Studies
- 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

Central Banks
- Deutsche Bundesbank Discussion Paper
- European Central Bank Working Paper
- Reserve Bank of Australia Working Paper

Publishers

- John Wiley & Sons
- Springer
- Routledge

KEYNOTES, INVITED TALKS & CONFERENCE PRESENTATIONS

Keynotes
- 2024: *European Seminar on Bayesian Econometrics*, Örebro, Sweden
- 2021: *11th ECB Conference on Forecasting Techniques*, virtual

Invited Talks at Conferences
- 2024: Invited Paper Session, *Joint Statistical Meetings*, organized by the Business and Economics Statistics Section of the American Statistical Association, Portland, US
- 2024: online seminar organized by the Macroeconomic Forecasting Section of the International Institute of Forecasters
- 2024: discussant, *SNDE Session at the ASSA Meetings*, San Antonio, US
- 2023: *3rd Dolomiti Macro Meetings*, San Candido, Italy
- 2023: *Applied Time Series Econometrics Workshop*, Federal Reserve Bank of St. Louis, US
- 2023: *Virtual Time Series Seminar*
- 2022: *2022 China Forum of Bayesian Econometrics*, virtual
- 2021: Special Invited Session, *The 15th International Conference on Computational and Financial Econometrics*, virtual
- 2021: *Friendlyfaces Workshop*, virtual
- 2020: *Scottish Econometric Group Meeting*, virtual
- 2019: *Macro- and Financial Econometrics Workshop at the 5th Hitotsubashi Summer Institute*, Tokyo, Japan
- 2019: *Applied Time Series Econometrics Workshop*, Federal Reserve Bank of St. Louis, US
- 2017: masterclass, *The 5th Continuing Education in Macroeconometrics Workshop*, Sydney, Australia
- 2017: *National Bank of Poland Workshop on Forecasting*, Warsaw, Poland
- 2015: discussant, *RBA Workshop on Quantitative Macroeconomics*, Sydney, Australia
- 2015: *Glasgow SIRE Workshop on Econometric Modelling of Mixed-Frequency and "Big Data"*, Glasgow, UK

Invited Seminars
- 2024: Federal Reserve Bank of Cleveland, Bocconi University, University of Michigan
- 2023: Brown University
- 2022: University of Pennsylvania, Princeton University, Monash University, University of Notre Dame
- 2021: Ca' Foscari University of Venice, University of Montreal, Federal Reserve Bank of Kansas City
- 2020: University of Illinois Urbana-Champaign
- 2019: University of Oklahoma, Indiana University, University of Pennsylvania, Deutsche Bundesbank, Federal Reserve Bank of Cleveland
- 2018: Monash University
- 2017: University of Melbourne, Macquarie University, Reserve Bank of Australia, Reserve Bank of New Zealand, University of Technology Sydney (statistics)
- 2016: Purdue University, University of Sydney, Deakin University, University of Technology Sydney, University of Queensland, University of New South Wales
- 2015: Central Bank of Ireland, University of Bucharest

Conference Presentations

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

Last update: February 2025