

# Kevin Lee

Professor of Economics and Head of School of Economics  
University of Nottingham, Nottingham, UK  
[www.nottingham.ac.uk/~lezkl/](http://www.nottingham.ac.uk/~lezkl/)

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## **Personal**

Date of birth: 25th August 1960  
Nationality: British  
Place of birth: Leicester, UK  
Address: University of Nottingham, University Park, Nottingham,  
NG7 2RD, UK  
Tel. +44 (0115) 8468386; Fax: +44 (0115) 95 14159  
Email: [kevin.lee@nottingham.ac.uk](mailto:kevin.lee@nottingham.ac.uk)

## **Employment**

Professor in Economics                      School of Economics, University of Nottingham  
Jan. 2011 –

Acting Pro-Vice-Chancellor              University of Leicester  
(Research and Enterprise)  
August 2009 – Sept. 2010

Dean of the Graduate School              University of Leicester  
Sept. 2003 - Sept. 2009

Professor in Economics                      Department of Economics, University of Leicester  
Oct. 1995 – Dec. 2010

Fellow and College Lecturer              Queens' College, Cambridge  
April 1987 - Sept. 1995

Senior Research Officer,                      Department of Applied Economics, University of Cambridge  
Oct. 1985 - Sept. 1995

## **Education**

London School of Economics              PhD in Economics  
Oct. 1983-Sept. 1985

Bristol University                              M.Sc. Degree in Quantitative Economics  
Oct. 1982-Sept.1983                              (with Commendation)

Sheffield Polytechnic                        Postgraduate Certificate in Education (PGCE)  
Sept. 1981-July 1982

Sheffield University                        B.A. Hons in the Dual School of Economics and Statistics  
Sept. 1978-July 1981

## **Teaching**

### ***University of Nottingham***

- Teaching duties have included:
  - L14101 PGR Macroeconomics (Research Methods in Economics), PhD Programme
  - L14022 Financial and Macro Econometrics, Masters Programme
  - Dissertation supervision (U/G Year 3 and Masters)
- PhD Thesis Supervisor
  - Milan Vanko, *National and Union-level Modelling: Output, Prices and Monetary Policy in the Eurozone* (awarded Jan. 2015)
  - Steven Trypsteen, *A Multi-Country Empirical Investigation of the Relationship between Output Volatility and Growth* (awarded Sept. 2014)

### ***University of Leicester***

- Teaching duties included:
  - EC2004 Macroeconomic Problems and Policies, U/G Year 2
  - EC3001 Advanced Macroeconomics, U/G Year 3
  - EC7001 Macroeconomics, Masters Programme
  - EC7590 Applied Macroeconometrics, Masters Programme
  - EC8003 Advanced Macroeconometrics, PhD Programme
  - Dissertation supervision (U/G Year 3 and Masters)
- PhD Thesis Supervisor
  - Kavita Sirichand, *Application of Probability Forecasting to Financial Markets* (Dec. 2009)
  - Baseerit Nasa, *Third World Debt and its Impact on Growth and Development in HIPCs* (June 2009)
  - Sebastian Torres, *Structural Models of Economic Development and Income Inequality* (Jan. 2007)
  - Jacinta Pires, *An Econometric Analysis of Output Growth, Inflation and Interest Rates Using Direct Measures of Expectations*, (May 2009)
  - Catarina Figueira, *The Role of Sectoral Interactions in the Economy: An Analysis of Wage Setting and Productivity Spillovers* (Dec. 2007)
  - Dimitrios Papaikonomou, *Identifying UK Aggregate Demand and Supply Relations in the Long-Run Structural VAR Framework* (July 2003)
  - Muhittin Kaplan, *An Econometric Analysis of Economic Reform in Turkey: Industrial Policy and Changing Industrial Structure* (Sept. 2003)
  - Monica Hernandez, *Growth Dynamics* (July 2002)

### ***University of Cambridge***

- As a college lecturer, I taught in the following areas:
  - Principles of Microeconomics and Principles of Macroeconomics, U/G Year 2.
  - Economic and Social Statistics, U/G Year 2 and U/G Year 3.
- Examiner and assessor in the U/G and MPhil examinations in the Faculty of Economics and for dissertations for the P/G Diploma in Statistics

### ***Other***

- One-day workshop on *Use of Real-Time Data*, Brunel University, December 2008
- Two-day workshop on *Long-Run Structural Modeling*, National Bank of Poland, Warsaw, Poland, January 2005.
- *Macro-econometrics Summer School*, Faculty of Social Science, Charles University, Prague, Czech Rep., April 1993.

## **Research Grants Awarded**

- *Analysis of Fiscal Policy Responses to Macroeconomic Conditions in Australia and the US using Real Time Data*  
Principal Investigator, with J. Morley and K. Shields, 2014-2017.  
Sponsors: Australian Research Council (Award value: Aus. \$ 210,000)
- *Australian Real Time Data: Construction, Analysis and Implications for Policy Making*  
Principal Investigator, with N. Olekalns and K. Shields, 2008-2011.  
Sponsors: Australian Research Council (Award value: Aus. \$ 900,000)
- *Nonlinear Structural VAR Modelling of East European Economies*  
Partner in team based in the Department of Economics, Univ. of Leicester, 2000-2002.  
Sponsors: INTAS, European Commission (Award value: Euro 49,770)
- *Competition, Management Strategy and Company Performance*  
Partner in team, Centre for Business Research, Univ. of Cambridge, 2000-2003.  
Sponsors: ESRC (Award value: £185,250)
- *Expectations Formation, Business Confidence and Output Fluctuations in the EU Economies*  
Principal Investigator, 1996-1997.  
Sponsors: European Commission (Award value: £27,788)
- *Structural Modelling of UK Economy in a VAR Framework using Quarterly and Monthly Data*  
Principal Investigator, with M.H. Pesaran and M.R. Weale, 1995-1999.  
Sponsors: ESRC (Award value: £205,000)
- *Econometric Analysis of Non-Linear Dynamic Models with Applications in International Macro*  
Principal Investigator, with M.H. Pesaran, 1995-1998.  
Sponsors: ESRC (Award value: £112,187)
- *Aggregation and Data Fields*  
Principal Investigator, with M.H. Pesaran, 1994-1997.  
Sponsors: ESRC Initiative on 'Analysis of Large and Complex Datasets' and Newton Trust (Award value: £91,042 + £50,500)
- *Business Cycle Fluctuations in a Multisectoral Model*  
Principal Investigator, with M.H. Pesaran, 1992-94.  
Sponsors: ESRC and Newton Trust (Award value: £115,236 + £48,000)
- *Expectation Formation in Disaggregated Models*  
Principal Investigator, with M.H. Pesaran, 1989-92.  
Sponsors: ESRC (Award value: £64,090)
- *Productivity, Wages and Competitiveness in Northern Ireland*  
Principal Investigator, with V.K. Borooah, 1988-89.  
Sponsors: Dept. of Economic Development, Northern Ireland. (Award value: £19,146)

## **Professional Honours and Activities**

### ***External***

- Member of Review Body on NHS Doctors' and Dentists' Remuneration, 2013-2016  
Responsible for making recommendations on the pay of doctors and dentists taking any part in the National Health Service. Produces annual reports and member of DDRB visiting team at: Bristol, June 2013; Blackpool, Sept 2013; Oxford, May 2014; Belfast, May 2014; Northumbria, Oct 2015.
- Member of ESRC Training and Skills Committee, 2007-2011  
Provided strategic direction to ESRC on research training for social science researchers in the UK. Oversaw training and development schemes for postgraduate, early and mid-career researchers and advised on capacity building needs of the social science research base. Sub-committee membership included:
  - Member, Doctoral Training Centre Competition Panel
  - Member, Moderating Panel Postdoc Fellow and PhD Student Competitions
  - Member, Researcher Development Initiative
  - Member, Developing ESRC Strategic Priorities Task Force
  - Member TSC Visiting Team (Durham, Feb 2008; Cardiff, Jan 2009)
  - Chair, Capacity Building Initiative in Macroeconomics
- Member of Executive Committee of the UK Council for Graduate Education, 2003-09  
Provided training and support materials to HE Institutions to promote a strong and sustainable postgraduate education sector in UK.
- Fellow of the Academy of Social Sciences (FACSS), Jan. 2009-  
Fellow of Royal Society for the Encouragement of Arts, Manufactures and Commerce (FRSA), 1996-
- Member of Assessment Panel, ESRC Centres and Large Grants Competition, 2015  
Member of Subject Area Panel Economics, ESRC Recognition Exercise, 2005, 2007  
Member of Board of Examiners, ESRC Research Studentship Competition 2002-2005  
Member of ESRC Postdoctoral Fellowship Panel, 2001-2005
- Member of Appointment Panel for Head of Social Science Collections and Research at the British Library, June 2006

### ***External (Economics)***

- Member, Executive Committee of Money, Macro and Finance Research Group, 2013-  
Member of Advisory Board Centre for Macroeconomics, Univ. Melbourne, 2005-
- Associate Editor, *Economic Modelling*, 2011-  
Associate Editor, *Applied Economics*, 2001-  
Editor of *Economic Journal* Conference Volume, 2000 and 2002  
Member of the Royal Economic Society Conference Programme Committee, 1998-2001.

Book proposal referee for Cambridge University Press and Oxford University Press.  
Research proposal referee for the ESRC, Leverhulme Trust and Nuffield Foundation.

Referee for *Review of Economics and Statistics*, *Economic Journal*, *J. of Applied Econometrics*, *J. of Econometrics*, *European Economic Review*, *Economica*, *Manchester School*, *Oxford Economic Papers*, *Oxford Bulletin*, *J. of Macroeconomics*, *International J. of Forecasting*, *Regional Studies*, *European Journal of Political Economy*, *Economic Modelling*, *Scottish Journal of Political Economy*, *Applied Economics*, *Economic Notes*, *J. Transport Economics and Policy*, *Cambridge Journal of Economics*, *Empirical Economics*.

- External Assessor on Professorial Appointment Panels  
Lancaster, April 2015; Queen Mary, May 2014; Cyprus University of Technology, October 2008; Warwick, April 2005 [4 posts]; UEA, Feb. 2005
- External Assessor, Departmental Review of Economics Department  
University of Kent (PGR Programme), May 2008  
University of Nottingham, March 2006  
University of Melbourne, Australia, September 2005  
University of Keele, December 2002
- External Examiner;  
University of Warwick: BA, BSc Honours (2011-2015)  
University of Cambridge: BA Honours Economics (2003-2005)  
University of Loughborough: BA, BSc Honours Economics (2001-2004)  
University of Nottingham: BA, BSc Honours Economics (2000-2003)  
University of Ulster: MSc Applied Economics, BA Hons Economics (1996-2000)  
University of St. Andrews: BA Honours Economics, M.Litt Economics (1996-2000)  
  
Queen Mary: PhD (January 2016)  
Monash University: PhD (April 2013)  
Brunel University: PhD (December 2007)  
University of York: PhD (July 2005)  
University of Bristol: PhD (February 2003, June 2008)  
University of Manchester: PhD (March 2001)  
University of Southampton: MPhil (January 2000)  
Birkbeck College, University of London: PhD (December 1997)  
University of Cambridge: PhD (Feb 1996, May 1996, Feb 2000, July 2011)
- Visiting Scholar:  
Department of Economics, University of Melbourne, Australia, November 2015, November 2010, September 2009, December 2006, August 2003, July 2002.  
National Bank of Poland, Warsaw, Poland, January 2005.  
Faculty of Social Science, Charles University, Prague, Czech Rep., April 1993.  
Department of Economics, University of Gothenberg, Sweden, Dec. 1991.
- Economic Consultant  
Matrix MHA Research and Consultancy Ltd, 2001-2004  
Cambridge Econometrics Ltd, 1993-1997

### *University of Nottingham*

- Head of School of Economics, 2012-
- Member of Senate, 2012-
- Member, University Research Committee, 2011- 2015  
Chair, 'Strategy on Research Funding' Working Group
- Member of various other University Committees, including
  - Member, Appointment Panel, PVC Social Sciences, April 2015
  - Member, Financial Support to Students Review Panel, Sept 2014
  - Member, Estates Review Panel, October 2013
  - Chair, Review of Senior Managers' Discussion Forums and Workshops, Jan 2013
  - Member, Marine Economy Research Group Task Force, Jan 2013-
  - Member, Financial and Business Services Review Panel, August 2012

### *University of Leicester*

- Acting PVC (Research and Enterprise), 2009-2010
  - Designed the role of PVC (R+E) within a new University structure; responsible for research performance across the University (planning for REF2014 and overseeing record level of external grant awards); responsible for Knowledge Exchange performance, incl. KE-related research grant income and industry/client-oriented research activity; managed expenditure of HEIF4 funds; contributed to the strategic leadership and management of the University through various university committees including:
    - Chair of the Research Policy Committee
    - Chair, Knowledge Exchange Working Group
    - Member, Vice-Chancellor's Advisory Committee
    - Member, Strategy, Policy and Resources Committee
    - Member, Financial Forecasts Group
    - Member, Senior Staff Promotions Committee
    - Member, Academic and Research Staff Promotions Committee
    - Member, Staffing Policy Committee
    - Member, Business Activities Group
    - Member, Value for Money and Budgetary Control Group
    - Member, Honorary Degrees Board
    - Chair, Employer Engagement Working Group
    - Chair, Enterprise and Business Development Office Review Group
- Member of Council, 2003-2006
  - Member of Finances and General Purposes Committee
- Dean of the Graduate School, 2003-2009
  - Responsible for quality assurance in postgraduate teaching across the University (e.g. the successful QAA's Special Review of Research Degree Programmes in 2006); responsible for enhancing postgraduate teaching provision, including management of £250k per annum of 'Robert's funding'; contributed to the strategic leadership and management of the University through various university committees including:
    - Chair of the Board of Graduate Studies
    - Member, Vice-Chancellor's Advisory Committee

Member, Policy and Strategy Committee  
Member, Budgets and Resources Committee  
Member, University Research Committee  
Member, Academic and Research Staff Promotions Committee  
Member, Student Recruitment and Admissions Committee  
Member, Programme Development Committee  
Member, Board of Life-Long Learning  
Member, Careers Advisory Committee  
Member, Distance Learning Committee  
Member, Standing Committee of Deans (2003-2007)  
Member, University Learning and Teaching Committee (2003-2007)

- Head of Department of Economics, 1999-2002:  
Oversaw a shift from an UG-dominated student intake and curriculum to a more PG-focused one; achievement of ESRC recognition for PG programmes; a score of 24/24 in QAA Subject Review; and a rise from a 3 rating in RAE1996 to 5 in RAE2001.
- Member of Senate, 1995-2010
- Member of various other University Committees, including
  - Member, University Post-RAE2008 Review Panels, 2009
  - Member, Finances and General Purposes Committee (Senate member), 2007-2009
  - Member, Medical School Review Group, 2005
  - Chair, University Pricing and Costing Committee, 2005-2006; 2009-2010
  - Member, Library Development Project Implementation Team, 2004-2008
  - Chair, University Space-Utilisation Committee, 2003
  - Member, University Post-RAE2001 Review Panel, 2002
  - Member, University Research Committee, 2002-2003

### *University of Cambridge*

- Member of the Economics Faculty Board, 1994-95  
Member of the Department of Applied Economics Advisory Committee, 1989-95  
Assistant Director of Studies in Economics, Queens' College, 1987-1995  
Member of Queens' College Governing Body, 1987-1995

## Book

*Global and National Macroeconometric Modelling: A Long-Run Structural Approach*, 2006, Oxford University Press [400 pages], with A. Garratt, M.H. Pesaran and Y. Shin.

## Published Papers

“Forecasting Global Recessions in a GVAR Model of Actual and Expected Output”, **International Journal of Forecasting**, 2016, 32, 374-390, with A. Garratt and K. Shields. [P36]

“Meta Taylor Rules for the UK and Australia; Accommodating Regime Uncertainty in Monetary Policy Analysis using Model Averaging Methods”, **Manchester School**, 2013, 81, S3, 28-53 with N. Olekalns and K. Shields. [P35]

“The Meta Taylor Rule”, **Journal of Money, Credit and Banking**, 2015, 47, 1, 73-98, with J. Morley and K. Shields. [P34]

“The Australian Real-Time Database: An Overview and an Illustration of its Use in Business Cycle Analysis”, **Economic Record**, 2012, 88, 283, 495-516, with N. Olekalns, K. Shields and Z. Wang. [P33]

“Public Sector Debt Dynamics: The Persistence and Sources of Shocks to Debt in Ten EU Countries”, **Journal of Money, Credit and Banking**, 2013, 45, 277-298, with M. Antonini and J. Pires. [P32]

“Financial Restraints and Private Investment: Evidence from a Nonstationary Panel”, **Economic Inquiry**, 2013, 51, 1, 248-259, with M. Costantini, G. James and P. Demetriades. [P31]

“Does One Size Fit All?; Modelling Macroeconomic Linkages in the West African Economic and Monetary Union”, **Economic Change and Restructuring**, 2012, 45, 1, 45-70, with David Fielding and Kalvinder Shields. [P30]

“Decision-Making in Hard Times: What is a Recession, Why Do We Care and When Do We Know We Are in One?”, **North American Journal of Economics and Finance**, 2011, 22, 1, 43-60, with K. Shields. [P29]

“Investing Under Model Uncertainty: Decision Based Evaluation of Exchange Rate Forecasts in the US, UK and Japan”, **Journal of International Money and Finance**, 2010, 29, 3, 403-422, with A. Garratt. [P28]

“Real Time Representations of the UK Output Gap in the Presence of Model Uncertainty”, **International Journal of Forecasting**, 2009, 25, 81-102, with A. Garratt, E. Mise and K. Shields. [P27]

“Real Time Representations of the Output Gap”, **Review of Economics and Statistics**, 2008, 90, 4, 792-804, with A. Garratt, E. Mise and K. Shields. [P26]

“Overcoming Measurement Error Problems in the Use of Survey Data on Expectations”, **Economic Record**, 2007, 83, 303-316, with K. Shields. [P25]



- "The Characteristics of Macroeconomic Shocks in the CFA Franc Zone", **Journal of African Economies**, 2004, 13, 488-517, with David Fielding and Kalvinder Shields [P24]
- "Corporate Profitability and the Dynamics of Competition in Emerging Markets: A Time Series Analysis", **Economic Journal**, 2003, 113, 491, 465-484, with J. Glen and A. Singh. [P23]
- "Forecast Uncertainties in Macroeconometric Modelling: An Application to the UK Economy", **Journal of the American Statistical Association**, 2003, 98, 464, 829-838, with A. Garratt, M.H. Pesaran and Y. Shin. [P22]
- "A Long Run Structural Macroeconometric Model of the UK Economy", **Economic Journal**, 2003, 113, 487, 412-455, with A. Garratt, M.H. Pesaran and Y. Shin. [P21]
- "Persistence of Profitability and Competition in Emerging Markets", **Economics Letters**, 2001, 72, 2, 247-253, with J. Glen and A. Singh. [P20]
- "Measuring Output Trends Using Actual and Expected Output in UK Manufacturing, 1975-1998", 2000, 68, 75-91, **Manchester School**, with K. Shields. [P19]
- "Expectations Formation and Business Cycle Fluctuations; An Empirical Analysis of Actual and Expected Output in UK Manufacturing, 1975-1996", **Oxford Bulletin of Economics and Statistics**, 2000, 62, 4, 463-490, with K. Shields. [P18]
- "Cross-sectional Aggregation of Non-linear Models", **Journal of Econometrics**, 2000, 95, 285-331, with K.J. van Garderen and M.H. Pesaran. [P17]
- "Cross-Country Interdependence in Growth Dynamics: A Model of Output Growth in the G7 Economies, 1960-1994", 1998, 134, 3, 367-403, **Weltwirtschaftliches Archiv**. [P16]
- "Growth Empirics: A Panel Approach - A Comment", **Quarterly Journal of Economics**, 1998, 113, 319-323 with M.H. Pesaran and R. Smith. [P15]
- "Growth and Convergence in a Multicountry Empirical Stochastic Solow Model", **Journal of Applied Econometrics**, 1997, 12, 4, 357-392, with M.H. Pesaran and R. Smith. [P14]
- "Modelling Economic Growth in the UK; An Econometric Case for Disaggregated Sectoral Analysis", **Economic Modelling**, 1997, 14, 369-394. [P13]
- "Choice Between Disaggregate and Aggregate Specifications Estimated by Instrumental Variable Methods", **Journal of Business and Economic Statistics**, 1994, 12, 11-21, with M.H. Pesaran and R.G. Pierse. [P12]
- "Formation of Price and Cost Inflation Expectations in British Manufacturing: A Multisectoral Analysis", **Economic Journal**, 1994, 104, 372-385. [P11]
- "Persistence Profiles and Business Cycle Fluctuations in a Disaggregated Model of UK Output Growth", **Ricerche Economiche**, 1993, 47, 293-322, with M.H. Pesaran. [P10]
- "Trade Unions, Relative Wages and the Employment of Young Persons in the UK", **European Journal of Political Economy**, 1993, 9, 3, pp. 333-356, with V. Borooah. [P9]

- "The Role of Sectoral Interactions in Wage Determination in the UK Economy", **Economic Journal**, 1993, 103, 416, pp. 21-55, with M.H. Pesaran. [P8]
- "Persistence of Shocks and their Sources in a Multisectoral Model of UK Output Growth", **Economic Journal**, 1992, 102, 411, pp. 342-356, with M.H. Pesaran and R.G. Pierse. [P7]
- "Persistence, Cointegration and Aggregation: A Disaggregated Analysis of Output Fluctuations in the US Economy", **Journal of Econometrics**, 1993, 56, pp. 57-88, with M.H. Pesaran and R.G. Pierse. [P6]
- "The Regional Dimension of Competitiveness in Manufacturing: Productivity, Employment and Wages in Northern Ireland and United Kingdom", **Regional Studies**, 1991, 25, pp. 219-229., with V.K. Borooah. [P5]
- "Testing for Aggregation Bias in Linear Models", **Economic Journal**, 1990, Vol. 100, 400, pp. 137-150, with M.H. Pesaran and R.G. Pierse. [P4]
- "Institutional Investment, Mergers, and the Market for Corporate Control", **International Journal of Industrial Organisation** ,1989, Vol. 7, pp. 73-100, with A. Cosh, A. Hughes, and A. Singh. [P3]
- "The Effect of Changes in Britain's Industrial Structure on Relative Female Pay and Employment, 1960-1980", **Economic Journal**, 1988, Vol. 98, 392, pp. 818-832, with V. K. Borooah. [P2]
- "Inflation and Labour Market Adjustment : the UK Experience", **Economica**, 1988, Vol. 55, 219, pp. 409-416. [P1]

## **Book Chapters**

- "Does One Size Fit All?; Modelling Macroeconomic Linkages in the West African Economic and Monetary Union", [P30] reprinted as Chapter 10 in F. Di Mauro and M.H. Pesaran (eds.) **The GVAR Handbook: Structure and Applications of a Macro Model of the Global Economy for Policy Analysis**, 2013, Oxford University Press, with D. Fielding and K. Shields. [B8]
- "Global Recessions and Output Interdependencies in a GVAR Model of Actual and Expected Output in the G7", Chapter 3 in F. Di Mauro and M.H. Pesaran (eds.) **The GVAR Handbook: Structure and Applications of a Macro Model of the Global Economy for Policy Analysis**, 2013, 35-55, Oxford University Press, with A. Garratt and K. Shields. [B7]
- "Real Time Probability Forecasts of UK Macroeconomic Events", **National Institute Economic Review**, 2008, 203, 78-90, with A. Garratt and S. Vahey. [B6]
- "The Structural Cointegrating VAR Approach to Macroeconometric Modelling", Ch 5, S. Holly and M. Weale (eds.) **Econometric Modelling; Techniques and Applications**, 2000, 94-131, Cambridge University Press, with A. Garratt, M.H. Pesaran and Y. Shin. [B5]
- "Takeover, Institutional Investment and the Persistence of Profits", Chapter 6 in I. Begg and B. Henry (eds.) **Applied Economics and Public Policy**, 1998, 107-139, with A. Cosh, A.Hughes, and A. Singh. [B4]
- "Unemployment, Wage Dispersion and Labour Market Flexibility", Chapter 5 in J. Michie and J. Grieve-Smith (eds.) **Employment and Economic Performance; Jobs, Inflation and Growth**, 1997, 123-152, Oxford University Press, Oxford, with S.G.B. Henry. [B3]
- "Modelling Supply Side Adjustment and Changing Industrial Structure", Chapter 6 in C. Driver and P. Dunne (eds.) **Structural Change and the UK Economy**, 1992, pp. 138-176, Cambridge University Press. [B2]
- "Aggregation Bias in Labour Demand Equations for the UK Economy", in T.S. Barker and M.H. Pesaran (eds) **Disaggregation in Econometric Modelling**, 1990, pp. 113-149, Routledge, with M.H. Pesaran and R.G. Pierse. [B1]

## **Other Research Output**

**Review Body on Doctors' and Dentists' Remuneration: Forty-Fourth Report 2016**, Office of Manpower Economics, Cm 9211, March 2016, as member of DDRB. [O16]

**Contract Reform for Consultants and Doctors and Dentists in Training - Supporting Healthcare Services Seven Days a Week**, Office of Manpower Economics, Cm 9108, July 2015, as member of DDRB. [O15]

**Review Body on Doctors' and Dentists' Remuneration: Forty-Third Report 2015**, Office of Manpower Economics, Cm 9028, March 2015, as member of DDRB. [O14]

**Review Body on Doctors' and Dentists' Remuneration: Forty-Second Report 2014**, Office of Manpower Economics, Cm 8832, March 2014, as member of DDRB. [O13]

"Evaluation of Drug Testing in the Criminal Justice System", **Home Office Research Study 286**, June 2004, as part of the Matrix Research and Consultancy team. [O12]

"Structural Modelling of the UK Economy within a VAR Framework using Quarterly and Monthly Data", **ESRC End of Award Report**, December 1999, with M.H. Pesaran and M. Weale. [O11]

"Econometric Analysis of Non-Linear Dynamic Models with Applications in International Macroeconomics", **ESRC End of Award Report**, Feb 1999, with M.H. Pesaran. [O10]

"Modelling Sectoral Output Growth in the EU Economies", **Research Report** for EU Project on 'Expectations Formation, Business Confidence and Output Fluctuations in the EU Economies', December 1997, with K. Shields. [O9]

"Issues in the Specification, Estimation and Testing of Models for Complex datasets", **ESRC End of Award Report**, March 1997, with A. Hughes, M.H. Pesaran, S.E. Pudney, and J.M. Thomas. [O8]

"Business Cycle Fluctuations in a Multisectoral Model", **ESRC End of Award Report**, October 1994, with M.H. Pesaran. [O7]

"Expectation Formation in Disaggregated Models", **ESRC End of Award Report**, December 1991, with M.H. Pesaran. [O6]

"An Empirical Investigation of the Causes and Consequences of Inertia in Wages and Prices", **Ph.D. thesis**, University of London, Sept. 1989 [O5]

"Productivity, Wages and Competitiveness in Northern Ireland", **Research Report** to the Department of Economic Development, N. Ireland, Sept. 1989, with V.K. Borooah [O4].

"Explaining Wage Inflation in the Cambridge Growth Project Multisectoral Dynamic Model of the UK Economy", **Cambridge Econometrics Post-Budget Report, Supplementary Feature**, April 1988 [O3]

"An Empirical Investigation of the Frequency of Industrial Wage Change in the UK", **Centre for Labour Economics DP No. 271**, LSE, Feb 1987. [O2]

"Modelling and Aggregating Labour Demand Functions", presented at the Conference on "Manufacturing or Services?", Robinson College, Cambridge, June 1986, with M. Kumar. Published in the **Proceedings**. [O1]

### **Papers: Early Versions, Currently Under Preparation or Under Review**

"Real-Time Data should be used in Forecasting Output Growth and Recessionary Events in the US", **mimeo**, November 2015, with C. Aristidou and K. Shields. [C11]

"Economic Sentiment, International Interdependence and Output Dynamics in the G7", **mimeo**, February 2015, with A. Garratt and K. Shields. [C10]

"Information Rigidities and the News-Adjusted Output Gap", **Discussion Paper**, University of Nottingham, September 2014, with A. Garratt and K. Shields. [C9]

"Forecasting and Decision-Making Using a Meta Disequilibrium Model of the Dollar-Sterling Exchange Rate, 1973-2011", **mimeo**, January 2013, with H. Kim. [C8]

"Measuring the Natural Output Gap Using Actual and Expected Output Data", **Discussion Paper**, University of Nottingham, March 2011, with A. Garratt and K. Shields. [C7, revised as C9]

"Nowcasting, Business Cycle Dating and the Interpretation of New Information When Real Time Data is Available", **Discussion Paper in Economics no. 08/17**, University of Leicester, June 2008, with N. Olekalns and K. Shields. [C6, revised as C11]

"Indicating Financial Distress Using Probability Forecasts; An Application to the UK Unsecured Credit Market ", **mimeo**, October 2004 (Revised November 2006), with Paul Mizen. [C5]

"Information, Business Survey Forecasts and the Measurement of Output Trends in Six European Countries", **mimeo**, June 1999, with K. Shields. [C4, revised as P36]

"Modelling Sectoral Output Growth in the EU Economies", **mimeo**, University of Leicester, July 1997, with K. Shields. [C3]

"Policies for Economic Growth: Multisectoral Modelling and Economic Coordination", **mimeo**, University of Leicester, February 1997. [C2]

"A Long Run Structural VAR Model of the UK Labour Market", **mimeo**, Oct. 1995 (revised Jan 2003), with D. Papaikononou. [C1]

## Conferences, Lectures, and Seminars

- Paper C10: Conference on 'Recent Advances in International Macroeconomics', Kuala Lumpur, Feb. 2015  
Faculty Seminar: Sheffield University, October 2014.
- Paper C9: Conference of the MMF Research Group, University of Durham, September 2014.  
Bank of England Seminar, December 2014
- Paper B7: Workshop on New Methods for Forecasting Macroeconomic Data, Univ. of Nottingham, May 2012
- Paper P35: Conference on Structural Breaks and Monetary Policy, Univ. of Manchester, September 2011
- Paper P34: Conference in Honour of M. Hashem Pesaran, Univ. of Cambridge, July 2011.  
Workshop on Macroeconomic Forecasting, Analysis and Policy with Data Revision, CIRANO, Montreal, October 2011  
Faculty Seminar: Brunel University, December 2012; Lancaster University, Feb. 2013
- Paper C7: Bank of England Seminar, March 2011.  
Royal Economic Society Annual Conference, Royal Holloway, London, April 2011.  
Faculty Seminar: University of Melbourne, November 2010; Birkbeck College, London, January 2011.
- Paper P29: Conference of the MMF Research Group, Cyprus University of Technology, Limassol, September 2010.  
Eurostat Colloquium on *Modern Tools for Business Cycle Analysis*, Luxembourg, September 2010.  
Conference on Real Time Data Analysis, Methods and Applications, Federal Reserve Bank of Philadelphia, October 2010.
- Paper C6: IIFs' *28th International Symposium on Forecasting*, Nice, June 2008.  
Conference of the MMF Research Group, Birkbeck College, London, Sept. 2008.  
10<sup>th</sup> EABCN Workshop on *Uncertainty over the Business Cycle*, ECB, Frankfurt, March 2009
- Paper P27: Annual Workshop on Data Revision in Macroeconomic Forecasting and Policy, CIRANO and Bank of Canada, Montreal, October 2006.  
Conference on Measurement Error, University of Aston, July 2007.  
Workshop on Real Time Data Analysis, ETH Zurich, July 2007  
Royal Economic Society Annual Conference, Univ. of Warwick, April 2007.  
Conference of the MMF Research Group, University of Birmingham, Sept. 2007  
EABCN Workshop EURO Area Data: Issues and Implications for Economic Analysis, University of Cambridge, March 2008.  
Faculty Seminar: Univ. of Essex, March 2007; Univ. of Kent, April 2007.
- Paper P26: Annual Conference of Economists, University of Melbourne, September 2005  
Conference of the MMF Research Group, University of the Crete, September 2005.  
Royal Economic Society Annual Conference, University of Nottingham, April 2006.  
Faculty Seminar: Univ. of Sheffield, Oct. 2005; Univ. of Amsterdam, March 2006;  
Rheinisch-Westfälisches Institut (RWI), Essen, July 2006.
- Paper P25: Royal Economic Society Annual Conference, University of Nottingham, March 2005
- Paper C5: Bank of England (Financial Stability Division) Seminar, October 2003.

Conference of the MMF Research Group, University of Cambridge, October 2003.  
Royal Economic Society Annual Conference, University of Nottingham, March 2005.  
Faculty Seminar: Univ. of Leeds, Nov. 2004.

- Paper P31: United Nations/WIDER Conference on "Long-Term Development in the CFA-Zone Countries of Sub-Saharan Africa", Helsinki, Finland, June 2003.
- Paper C4: Bank of England (Monetary Analysis Division) Seminar, June 1999.  
Annual Conference of the Royal Economic Society, Univ. of St. Andrews, July 2000.  
Conference of the MMF Research Group, University of the South Bank, London, September 2000.  
5<sup>th</sup> International Conference on Macroeconomic Analysis and International Finance, University of Crete, May 2001  
Faculty Seminar: Univ. of Wales, Aberystwyth, March 2000; Univ. of Birmingham, November 2000; Univ. of Kent at Canterbury, March 2001; Univ. of Bristol, March 2001.
- Paper P19: Conference of the MMF Research Group, Oxford, Sept. 1999.
- Paper P22: Annual Conference of the Macroeconomic Modelling Bureau, University of Warwick, July 1998.  
Annual Congress of the European Econometric Society, Lausanne, Switzerland, August 2001.  
European Central Bank (General Research, General Economics and Monetary Policy Directorates) Seminar, Frankfurt, October 2000.  
Royal Economic Society Annual Conference, University of Warwick, March 2002.  
Faculty Seminar: Melbourne, July 2002; Bath, Nov. 2002.
- Paper P21: Royal Economic Society Annual Conference, University of Exeter, March 1994.  
Annual Conference of the Macroeconomic Modelling Bureau, University of Warwick, July 1997.  
ESRC and NIESR Conference on 'Macroeconomic Modelling and Economic Policy', London Chamber of Commerce, January 1998.  
Treasury Academic Panel Seminar, April 1999.  
Australasian Meeting of the Econometric Society, Brisbane, Australia, July 2002  
Faculty Seminar: Cardiff Business School, March 1998; Hull, Nov. 2001; Melbourne, July 2002; ANU, Canberra, July 2002.
- Paper C2: Professorial Inaugural Lecture, University of Leicester, February 1997.  
British Council Conference on "Financial Liberalisation: Impact on the European Community and India", Bombay, India, February 1997.
- Paper C1: CEPR Conference on "Unemployment Dynamics", Robinson College, Cambridge, December 1996.  
Royal Economic Society Annual Conference, University of Warwick, April 1998.  
EEEG Labour Economics Study Group Annual Conference, Newcastle, June 1998.  
Applied Economics Ruby Anniversary Conference, Clare College, Cambridge, Nov. 2008  
Faculty Seminars: University College London, May 1997; Queen Mary and Westfield College, November 1997; Sheffield, April 1998; Southampton, Feb. 1999; Surrey, Feb. 1999; Manchester, Feb. 1999.
- Paper P14: ESRC Conference for Programme on ALCD, Univ. of Nottingham, April 1995.  
Royal Economic Society Annual Conference, Univ. of Wales, Swansea, April 1996.  
Irish Economic Association Annual Conference, Limerick, April 1996  
Annual Congress of the European Economic Association, Istanbul, Turkey, Aug. 1996.  
Workshop on Time Series Econometrics, University of Nottingham, Sept. 1996.

Faculty Seminars: Warwick, Oct. 1995; Edinburgh, Nov. 1995; Loughborough, April 1996; Reading, May 1996; London Business School, June 1996; National Institute of Economic and Social Research, May 1997.

- Paper B3: Conference on "Full Employment without Inflation", Cambridge, May 1996.
- Paper P19: Royal Economic Society Annual Conference, Univ. of Kent, April 1995.  
Conference on "Expectations Formation in Economics", Sorbonne, Paris, June 1995.  
Bank of England Staff Seminar, September 1996.  
Faculty Seminars: Leeds, February 1997; York, March 1997; Middlesex, April 1999.
- Paper P16: Conference on "Interrelated Policies and Recessions", London, March 1994.  
Royal Economic Society Annual Conference, University of Exeter, March 1994.  
Faculty Seminars: Hull, April 1994; Bristol, March 1994; Ulster, March 1994;  
Leicester, Oct. 1994; Wales at Swansea, Nov. 1994.
- Paper P11: Royal Economic Society Annual Conference, University of York, April 1993.  
Faculty Seminar: Brunel, May 1994.
- Paper P10: Conference on "Developments in Aggregation Theory", Venice, January 1993.  
European Meeting of the Econometric Society, Uppsala, Sweden, August 1993.  
Faculty Seminar: Warwick, Oct. 1993; East Anglia, May 1994.
- Paper P8: Royal Economic Society Annual Conference, City University, March 1992.  
EMRU Labour Economics Study Group Annual Conference, Bangor, June 1992.  
ESRC Econometrics Study Group Annual Conference, Bristol, June 1992.  
Faculty Seminars: LSE, March 1992; Cambridge, Oct. 1992; Oxford, Nov. 1992;  
LBS, Dec. 1992; Salford, Oct. 1993.
- Paper P6: European Meeting of the Econometric Society, Cambridge, September 1991.  
Faculty Seminar: Gothenberg, Dec. 1991.
- Paper P7: Royal Economic Society Annual Conference, Warwick, April 1991.  
Faculty Seminars: Sussex, Jan. 1992; Reading, March 1992; Exeter, Nov. 1992;  
Sheffield, Feb. 1993.
- Paper P14: Conference on "Merger, Oligopoly and Trade", Aix-en-Provence, June 1990.  
Conference for 50th Anniversary of the DAE, Cambridge, December 1995.
- Paper P6: Department of Economic Development, Belfast, June 1989; Northern Ireland Economic  
Research Centre, Belfast, May 1990.
- Paper P4: AUTE Conference, Bristol, April 1989.
- Paper P7: European Meeting of the Econometric Society, Bologna, August 1988.  
Conference on "Structural Change in the UK Economy", Cambridge, April 1990.  
Labour Economics Seminar, Oxford, Nov. 1987
- Paper P9: European Meeting of the Econometric Society, Copenhagen, August 1987
- Paper P5: Conference on "Disaggregation in Econometric Modelling", Cambridge, April 1987.
- Paper O2: Seminar for Labour Economics, L.S.E., Feb. 1986.