CURRICULUM VITAE (short)
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Personal Information

Name: Vasco J. Gabriel
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Academic Qualifications

PhD. in Economics (2002), Birkbeck College, University of London, UK.
MSc in Econometrics (1998), ISEG-UTL.
Licenciatura (BSc) in Economics (1995), Instituto Superior de Economia e Gestão - Universidade Técnica de Lisboa.

Career

Professor of Economics, Department of Economics, University of Victoria (Canada), since 2021.
Reader in Economics, School of Economics, University of Surrey (UK), 2014-2021.
Senior Lecturer in Economics, School of Economics, University of Surrey, 2010-14.
Lecturer, School of Human Sciences, University of Surrey, 2004-10.
Professor Auxiliar, School of Economics and Management, University of Minho (Portugal), 2002-2004.
Teaching Assistant, Birkbeck College, University of London, 1998-1999.
Teaching Assistant, School of Economics and Management, University of Minho, 1996-2002.
Teaching Assistant, School of Technology, Polytechnic Institute of Setúbal, 1995-1996.

Coordination and Academic Activities

Department Chair, University of Victoria, since 2021.
Co-director of the Centre for International Macroeconomic Studies (CIMS), University of Surrey, 2010-2020.
Director of Learning and Teaching (Surrey), 2018-19.
Chair of Recruitment Committee (Surrey), 2017-18.
Head of School, School of Economics 2013- 2015 (Surrey).
MSc Programmes Director and MSc Admissions Tutor, 2007-13 (Surrey).

External Examiner, Department of Economics, University of Manchester, from 2019.
External Examiner, Department of Economics, University of Reading, from 2018.
External Examiner, Faculty of Business, University of Greenwich, 2012-2016.

Teaching Experience

Taught at all levels (UG, MSc and PhD), courses include: Time Series Econometrics, Econometrics, Macroeconometrics, Research Methods, Financial Econometrics, Macroeconomics, Theory of Finance, Statistics, Mathematics.

Supervised more than 30 Masters students; supervised more than 20 undergraduate projects.

Recipient of the Faculty of Arts and Human Sciences Teaching Prize at Surrey (2012-13).

Training Activities

- Guest Professor, Universidade de São Paulo, since 2020.
- Instructor, CIMS Summer School on DSGE modelling, 2012-2021.
- Instructor, CIMS Easter School on DSGE modelling for Emerging Economies, 2015-2020.
- Instructor, Bank of Portugal, Course of DSGE modelling and estimation, June 2016-18.
- Instructor, Workshop on DGSE Modelling, NIFPF, India (2010).

Research

Main Research: Empirical Macroeconomics; Econometrics; Empirical Finance.

Visiting Researcher at the Department of Financial Stability, Bank of Portugal.
Visiting Fellow of the Economic Policies Research Unit - NIPE, University of Minho.
Visiting Researcher at the National Institute of Public Finance and Policy- NIFPF, India.

Selected Publications

- "Institutional Arrangements and Inflation Bias: A Dynamic Heterogeneous Panel Approach" (2021), ***Journal of Money, Credit and Banking,*** forthcoming, with Diana Lima and Ioannis Lazopoulos.

- "Individual incentives and workers' contracts: evidence from a field experiment" (2021), ***Oxford Economic Papers***, 73, 248-272, with Ali Choudhary and Neil Rickman.

- "Policy Mandates and Institutional Architecture" (2019), ***Journal of Banking and Finance***, 100, 122-134, with Ioannis Lazopoulos.

- "Modelling long run comovements in equity markets: A flexible approach" (2014), ***Journal of Banking and Finance***, 47, 288-295, with Luis Martins.

- "Linear Instrumental Variables Model Averaging Estimation" (2014), ***Computational Statistics and Data Analysis***, 71, 709-724, with Luis Martins.

- "Time varying cointegration, identification and cointegration spaces" (2013), ***Studies in Nonlinear Dynamics and Econometrics***, 17, 199-210, with Luis Martins.

- " Cointegration Tests Under Multiple Regime Shifts: An Application to the Stock Price-Dividend Relationship" (2011), ***Empirical Economics***, 41, 639-662, with Luis Martins.

- "Assessing Fiscal Sustainability Subject to Policy Changes: a Markov Switching Cointegration Approach" (2011), ***Empirical Economics***, 41(2), 371-385, with Pataaree Sangduan.

- "The cost channel reconsidered: a comment using an identification-robust approach" (2010), ***Journal of Money, Credit and Banking***, 42, 1703-1712, with Luis Martins.

- "An Efficient Test for Fiscal Sustainability", ***Applied Economics Letters***, 17, 1819-1822, with Pataaree Sangduan.

- "Soft landing in a Markov Switching economy" (2010), ***Economics Letters***, 107, 169-172, with Fernando Alexandre and Pedro Bação.

- ”How forward-looking is the Fed? Direct estimates from a `Calvo-type’ rule” (2009), ***Economics Letters***, 104, 92-95, with Paul Levine and Christopher Spencer.

- “New Keynesian Phillips Curves and Potential Identification Failures: a Generalized Empirical Likelihood Analysis” (2009), ***Journal of Macroeconomics***, 31, 561-571, with Luis Martins.

- “Is there really a gap between aggregate productivity and technology?” (2009), ***Applied Economics***, 41, 3499-3503.

- “The Consumption-Wealth Ratio under Asymmetric Adjustment” (2008), ***Studies in Nonlinear Dynamics and Econometrics***, 12, 1-32.

- “Volatility in asset prices and long-run wealth effect estimates” (2007), ***Economic Modelling***, 24, 1048-1064, with Pedro Bacao and Fernando Alexandre.

- “On the forecasting abilitiy of ARFIMA models when infrequent breaks occur” (2004), ***Econometrics Journal***, 7, 455-475, with Luis Martins.

- “Tests for the Null Hypothesis of Cointegration: A Monte Carlo Comparison” (2003), ***Econometric Reviews***, 22 (4), 411-435.

- “Cointegration and the joint confirmation hypothesis“ (2003), ***Economics Letters***, 78, 17-25.

- “Instability in cointegration regressions: a brief review with an application to money demand in Portugal” (2003), ***Applied Economics***, 35, 893-900, with Artur C. B. Lopes and Luis C. Nunes.

- “A simple method of testing for cointegration subject to multiple regime changes“ (2002), ***Economics Letters***, 76 (2), 213-221, with Martin Sola and Zacharias Psaradakis.

- "Testes de Alteração de Estrutura em Modelos Multivariados: uma visita guiada pela literatura” (2002), ***Notas Económicas***, 16, 16-33.

Book Chapters

- “An Estimated DSGE Open Economy Model of the Indian Economy with Financial Frictions” (2016), with Paul Levine and Bo Yang B, Monetary Policy in India A Modern Macroeconomic Perspective (Eds. C. Ghate C and K. Kletzer), Springer.

- “The science and art of DSGE modelling: I – construction and Bayesian estimation" (2013)

- “The science and art of DSGE modelling: II – model comparisons, model validation, policy analysis and general discussion" (2013), with Cristiano Cantore, Paul Levine, Joseph Pearlman and Bo Yang, Handbook of Research Methods and Applications in Empirical Macroeconomics (Ed. Nigar Hashimzade and Michael A. Thornton), Edward Elgar.

- “An estimated DSGE of the Indian economy" (2012), with Paul Levine, Joseph Pearlman and Bo Yang, Oxford Handbook of the Indian Economy (Ed. Chetan Ghate), Oxford University Press, New York.

Ongoing Papers

- "GMM-based Model Averaging Estimators", with Luis Martins (submitted).

- "Partial Dollarization and Financial Frictions in Emerging Economies", with Paul Levine and Bo Yang (submitted).

-"Monetary Growth Rules in an Emerging Economy", with Paul Levine and Maryam Mirfatah (submitted).

- "Modelling Low-Frequency Covariability of Paleoclimatic Data", with Luis Martins and Anthoulla Phella (submitted).

- "Tail risks and the evolution of temperatures: a conditional quantile time-varying approach", with Luis Martins and Anthoulla Phella (submitted).

- "The effects of US monetary policy on Canada and Mexico: A tale of two worlds?", with Omar Boye.

- "Conditional Moment Restrictions Estimation of the New Keynesian Phillips Curve", with Luis Martins.

Research funding and consultancy activity

- Private Donor, grant of £220K for the project "Macroeconomic Modelling and Policy Analysis for Emerging Countries", as Co-Investigator (2018-2021).

- European Commission EduSFE Tempus project, led by Umea University, external assessor (2016-17).

- ESRC grant of £350K for the project "Monetary and Fiscal Policy Rules with Labour Market and Financial Frictions: A Research Proposal" as Co-Investigator (2011-2013).

- British Council Grant of £2K for the project "Robust Inference in Estimated Monetary Models" (2010-2011) as Principal Investigator.

- ESRC grant of £50K for the project "An empirical reassessment of the New Keynesian Phillips Curve and Monetary Policy Rules" as Principal Investigator, graded ***Outstanding*** by the ESRC (2007-2008).

- Nuffield Foundation grant of £7K, as co-investigator of the project "An Empirical Examination of Pay-For- Performance Schemes and Their Effect on Well-Being" (2007-2008) as Co-Investigator.

- Consultant on the Fundação para a Ciência e Tecnologia (FCT, Portugal) funded project "Robust inference in rational expectation models" (PTDC/EGE-ECO/116934/2010, Luis Martins as PI).

- Consultant on the FCT funded project "New developments in cointegration subject to structural changes" (PTDC/ECO/68367/2006 , Luis Martins as PI).

- Awarded a research grant from FCT for the project "Monetary Policy and the Wealth Effect on Consumption" as co-investigator (2004).

- Scholarship from Fundação para a Ciência e Tecnologia (FCT), Programa PRAXIS XXI (1998-2001).

- 1994 ICEP Prize in International Economics, ISEG-UTL.

PhD supervision

Pataaree Sangduan (2008), Nkem Anyalezu (2008), Bo Yang (2008) Elena Kislyakova (2010), Paul Middleditch (2011), Matteo Ghilardi (2013), Onur Akkaya (2016), Marcelo Almeida (2017), Tae Min Lee (2017), Fred Iklaga (2017), Sultan Salem (2018), Omar Boye (2020), Joseph Grilli (2020), Hyejin Park (2021), Anthoulla Phella (2021), Maria Burmistrova (expected 2022), Roshni Tara (expected 2022), Leilane Cambara (expected 2023).

Other service

Associate Editor, Notas Económicas, since 2021.

Programme Committee of the Royal Economic Society Conference, 2015-2018.

Refereed for *Journal of Econometrics, European Economic Review, Journal of Money Credit and Banking, Journal of Banking and Finance, Economics Letters, Macroeconomic Dynamics, Journal of Economic Dynamics and Control, Journal of Macroeconomics, Economic Modelling, Studies in Nonlinear Dynamics and Econometrics, Econometrics and Statistics, Empirical Economics, Journal of Finance and Quantitative Analysis, International Review of Economics and Finance, Applied Economics, Applied Financial Economics, Quarterly Review of Economics and Finance, Emerging Markets Finance and Trade, Journal of Asian Economics, Manchester School, Portuguese Economic Journal.*