CURRICULUM VITAE

Deborah Gefang

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Contact Details

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Education

09/2005 – 12/2007 Ph.D. in Economics, University of Leicester, UK.
09/2004 – 06/2005 MSc. in Economics with Distinction, University of Leicester, UK.

Employment

09/2008 – present Lecturer in Economics, Department of Economics, Lancaster University, UK.

09/2005 – 08/2008 Graduate Teaching Assistant, Department of Economics, University of Leicester, UK.

Research Interests

Bayesian Econometrics, Time Series Econometrics, Applied Financial Econometrics, Applied Micro- and Macro- Econometrics.

Publications in Refereed Journals

- Time Variation in the Dynamics of Worker Flows: Evidence from North America and Europe, ***Journal of Applied Econometrics***, forthcoming (Mike Campolieti and Gary Koop, coauthors).

- Bayesian Doubly Adaptive Elastic-Net Lasso for VAR Shrinkage, ***International Journal of Forecasting***, forthcoming.

- Money-output Causality Revisited – A Bayesian Logistic Smooth Transition VECM Perspective, ***Oxford Bulletin of Economics and Statistics***, 2012, 74(1), 131-51.

- The Dynamics of UK and US Inflation Expectations, ***Computational Statistics and Data Analysis***, 2012, 56(11), 3120-33 (Gary Koop and Simon Potter, coauthors).

- Understanding Liquidity and Credit Risks in the Financial Crisis, ***Journal of Empirical Finance***, 2011,18(5), 903-14 (Gary Koop and Simon Potter, coauthors).

- Nonlinear Impacts of International Business Cycles on the UK – A Bayesian LSTVAR Approach, ***Studies in Nonlinear Dynamics & Econometrics,*** 2011, Vol. 14, Iss.1, Article 2 (Rodney Strachan, coauthor).

- Investigating nonlinear purchasing power parity during the post-Bretton Woods era – A Bayesian exponential smooth transition VECM approach, ***Advances in Econometrics***, 2008, 23, 471-500, Emerald Group, Bingley: UK.

Working Papers

- Online Appendix for: Time Variation in the Dynamics of Worker Flows: Evidence from North America and Europe, 2012 (Mike Campolieti and Gary Koop, coauthors).

- Online Appendix for: Understanding Liquidity and Credit Risks in the Financial Crisis, 2011, (Gary Koop and Simon Potter, coauthors)

- A new look at employment growth in Canada: the role of industry, provincial and national factors, 2013 (Mike Campolieti and Gary Koop, coauthors).

- Technical Appendix for A new look at employment growth in Canada: the role of industry, provincial and national factors (Mike Campolieti and Gary Koop, coauthors).

- Technical and Allocative Inefficiencies in Stochastic Frontier Models – A Bayesian Semiparametric Approach, preliminary (Efthymios Mike Tsionas, coauthor).

Work in Progress

- Large Bayesian VARs with regime switching

- Markov Model of Transitions Between Disability States and Mortality for Older Persons (Mike Campolieti and Gary Koop, coauthors)

- Forecasting business cycles using Bayesian Probit regression with many covariates

- Industry Productivity in Europe

- Productivity analysis with grouping effect (Jill Johnes, coauthor)

- Identifying and estimating exchange rate models with unobservable fundamentals - a Bayesian approach (Rod McCrorie and Rodney Strachan, coauthors)

- Modeling and forecasting realized volatility using high frequency data – A Bayesian TVP-VAR approach (Efthymios Pavlidis, coauthor)

- The impact of monetary policy in South Korea (Jahyun Kooo, coauthor)

- The regional worker flows in the UK (Geraint Johnes, coauthor)

Refereeing

Journal of Money, Credit and Banking
Journal of Banking and Finance
Oxford Bulletin of Economics and Statistics
Journal of Empirical Finance
International Review of Economics and Finance
International Journal of Forecasting
Advances in Econometrics
Applied Economics
Colombian Journal of Statistics
Computational Statistics

Conference Presentations

6th CSDA International Conference on Computational and Financial Econometrics (CFE 12), Oviedo, December 2012.

66th European Meeting of the Econometric Society, Malaga, August 2012.

Cities, Open Economies, and Public Policy, Toronto, August 2012.

5th CSDA International Conference on Computational and Financial Econometrics (CFE 11), London, December 2011.

The Rimini Workshop in Bayesian Econometrics, Rimini, June 2011.

4th CSDA International Conference on Computational and Financial Econometrics (CFE 10), London, December 2010.

12th EABCN Workshop: International Business Cycle - Linkages, Differences and Implications, Budapest**,** June 2010.

The Rimini Conference in Economics and Finance, Rimini, June 2010.

2nd SIRE Econometrics Workshop, Glasgow, March 2010 (invited).

6th Annual Advances in Econometrics Conference, Baton Rouge, November 2007.

15th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, Paris, March 2007.

Teaching

Undergraduate: Applications of Economic Analysis, Introduction to Statistical Methods for Economists, Introduction to Econometrics, Introduction to Economics for Managers, Multiple Regression Analysis, Statistics for Economics and Business, Market Power and Market Failure, Applying Maths to Economics

Postgraduate: Advanced Research Methods, Quantitative Methods for Business, Dissertation

PHD Supervisions

Xuguang Li, with ESRC NWDTC (PhD) award in Economics (Advanced Quantitative Methods Pathway), Principal Supervisor

Pakchira Nugbanleng, with Full Scholarship from Thailand Government, Second Supervisor

PHD Examination

Hang Yuan, May 2012

Peiran Shi, Jan 2013

MSc and Undergraduate Supervisions

I regularly supervise MSc students and business placement students

Administration

Deputy Part I Director

Health & Safety Rep

Computer Skills

Proficient in Matlab, Gauss, Stata, Eviews, and SPSS

Teaching Qualification

Certificate in Academic Practice (CAP)

References

Available on request