

Emi Mise

Nationality Japanese citizen, permanent resident in Great Britain since 1998
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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
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130 Rottenrow
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Professor D. Stephen G. Pollock
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Dr. Anthony Garratt
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