CURRICULUM VITAE

MARTIN WAGNER

PERSONAL DATA:

Date and Place of Birth:	September 2, 1972 in Amstetten, Lower Austria
Nationality:	Austria
Marital Status:	Single

CURRENT POSITIONS:

10/2019 – Full Professor of Economics, University of Klagenfurt

10/2011 – Fellow of the Institute for Advanced Studies Vienna (Member of the Macroeconomics and Economic Policy Group)

10/2019 – Chief Economic Advisor to the Governor, Bank of Slovenia

CURRENT ADDITIONAL AFFILIATIONS:

2013 – Faculty Member of the Ruhr Graduate School of Economics

2012 – Visiting Professor, University of Ljubljana

EARLIER POSITIONS AND AFFILIATIONS:

10/2012 – 9/2019 Full Professor of Econometrics and Statistics, Technical University Dortmund [On leave: 10/2017 – 1/2019]

10/2017 – 12/2018 Chief Economist with Full Managerial Responsibility for the Economics/Analysis Sector of the Bank of Slovenia

- The sector comprised four departments: Analysis and Research (Economics), Financial Stability and Macroprudential Policy, Financial Statistics, and International Relations; about 90-95 FTE
- Responsibility for all managerial and development tasks for the sector.
- Member of the Monetary Policy, Research and Supervision Committees of the Bank of Slovenia
- Member of the Monetary Policy Committee and the Heads of Research Committee at the ECB/ESCB level
- Member of the Advisory Board and Governance Steering Group of the Center for Excellence in Finance (from 12/2017)
- Consultant from 1/2019-9/2019

10/2014 – 9/2016 External Researcher, Bank of Slovenia

Fall 2014	Visiting Professor Vienna University of Technology
10/2011 – 9/2012	Full Professor of Empirical Economics and Econometrics, University of Graz; Visiting professor: 10/2012-6/2013
4/2011 – 9/2011	Substitute Professor (1/3 position) for Economics, especially Microeconometrics, University of Hamburg
2009 – 2012	Scientific Advisor, Frisch Centre for Economic Research, Oslo
10/2007 – 12/2007	Economist, Short-term appointment, Directorate General Economics, European Central Bank, Frankfurt
4/2007 – 9/2011	Senior Research Economist in the Department of Economics and Finance, Institute for Advanced Studies, Vienna
9/2005 – 3/2007	Assistant Professor in the Department of Economics and Finance, Institute for Advanced Studies, Vienna
1/2005 – 7/2005	Jean Monnet Fellow, Economics Department, European University Institute, Florence
2/2003 – 1/2004	Visiting Research Fellow, Department of Economics, Woodrow Wilson School and Carbon Mitigation Initiative, Princeton University
1/2000 – 8/2005	Assistant Professor in the Department of Economics, University of Bern
9/1998 – 12/1999	Assistant Professor in the Department of Economics and Finance, Institute for Advanced Studies, Vienna
6/1995 – 8/1998	Assistant at the Institute of Econometrics, Operations Research and Systems Theory, Vienna University of Technology

EDUCATION AND DEGREES:

10/1990 – 4/1995	Technical Mathematics (Mathematics for Economics) at the Vienna University of Technology, degree awarded: Dipl.Ing. (supervisor: Prof. Manfred Deistler)
	Participation in the Post-Graduate Program in Business, Law and Economics at the Vienna University of Technology
10/1996 – 9/1998	Postgraduate Program in Economics at the Institute for Advanced Studies, Vienna, awarded: Diploma in Economics
3/2000	Completed doctoral studies at the Vienna University of Technology, degree awarded: Dr. techn. (supervisor: Prof. Werner Ploberger)
7/2007	Habilitation in Economics, University of Bern, title: Privat-dozent (PD), referees: Prof. Manfred Deistler, Prof. Klaus Neusser and Prof. Werner Ploberger

AWARDS AND HONORS:

- “Leistungsstipendium” (Merit scholarship) from Vienna University of Technology (several times)
- Full Scholarship for the Program in Economics, Institute for Advanced Studies Vienna
- Young Economist Award of the Austrian Economic Association (NOeG), 2006
- Gumbel Lecture at the Annual Meeting of the German Statistical Association (Statistische Woche), October 2009
- Morgenstern Award of the Institute for Advanced Studies, December 2011, December 2012
- Winner of the “Lehrinnovationspreis” (Prize for Innovation in Teaching) of the Faculty of Business, Economics and Social Sciences, TU Dortmund, Fall Semester 2016/17 (for the First Semester Statistics Course)

PUBLICATIONS:

Refereed Journals:

1. Bauer, D., L. Matuschek, P. de Matos Ribeiro and M. Wagner: *A State Space Parameterization for Unit Root Processes: Structure Theory with a Focus on Hypothesis Testing.* Forthcoming in Econometrics.

2. Wagner, M., P. Grabarczyk and S.H. Hong: *Fully Modified OLS Estimation and Inference for Seemingly Unrelated Cointegrating Polynomial Regressions and the Environmental Kuznets Curve for Carbon Dioxide Emissions.* Forthcoming in Journal of Econometrics.

3. Stypka, O. and M. Wagner (2019): *The Phillips Unit Root Tests for Polynomials of Integrated Processes Revisited*. Economics Letters **176**, 109 – 113.

4. Wagner, M. and A. Zeileis (2019): *Heterogeneity and Spatial Dependence of Regional Growth in the European Union: A Recursive Partitioning Approach*. German Economic Review **20**, 67 – 82.

5. Grabarczyk, P., M. Wagner, M. Frondel and S. Sommer (2018): *A Cointegrating Polynomial Regression Analysis of the Material Kuznets Curve Hypothesis.* Resources Policy **57**, 236 – 245.

6. Wagner, M. and D. Wied (2017): *Consistent Monitoring of Cointegrating Relationships: The US Housing Market and the Subprime Crisis*. Journal of Time Series Analysis **38**, 960 – 980.

7. Deistler, M. and M. Wagner (2017): *Cointegration in Singular ARMA Models*. Economics Letters **155**, 39 – 42.

8. Wagner, M. and S.H. Hong (2016): *Cointegrating Polynomial Regressions: Fully Modified OLS Estimation and Inference.* Econometric Theory **32**, 1289 – 1315.

9. Wagner, M. (2015): *The Environmental Kuznets Curve, Cointegration and Nonlinearity*. Journal of Applied Econometrics **30**, 948 – 967.

10. Wagner, M. and J. Hlouskova (2015): *Growth Regressions, Principal Components and Frequentist Model Averaging.* Jahrbücher für Nationalökonomie und Statistik **235**, 642 – 662.

11. Pedroni, P., T.J. Vogelsang, M. Wagner and J. Westerlund (2015): *Nonparametric Rank Tests for Non-Stationary Panels.* Journal of Econometrics **185**, 378 – 391.

12. Vogelsang, T.J. and M. Wagner (2014): *Integrated Modified OLS Estimation and Fixed-b Inference for Cointegrating Regressions.* Journal of Econometrics **178**, 741 – 760.

13. Hlouskova, J. and M. Wagner (2013): *The Determinants of Long-Run Economic Growth: A Conceptually and Computationally Simple Approach*. Swiss Journal of Economics and Statistics **149**, 445 – 492.

14. Vogelsang, T.J. and M. Wagner. (2013): *A Fixed-b Perspective on the Phillips-Perron Tests*. Econometric Theory **29**, 609 – 628.

15. Bauer, D. and M. Wagner. (2012): *A State Space Canonical Form for Unit Root Processes*. Econometric Theory **28**, 1313 – 1349.

16. Schneider, U. and M. Wagner. (2012): *Catching Growth Determinants with the Adaptive LASSO*. German Economic Review **13**, 71 – 85.

17. Wagner, M. (2012): *The Phillips Unit Root Tests for Polynomials of Integrated Processes.* Economics Letters **114**, 299 – 303.

18. Wagner, M. (2010): *Cointegration Analysis with State Space Models.* Advances in Statistical Analysis **94**, 273 – 305.

19. Wagner, M. and J. Hlouskova (2009): *The Performance of Panel Cointegration Methods: Results from a Large Scale Simulation Study*. Econometric Reviews **29**, 182 – 223.

20. Hlouskova, J. and M. Wagner (2009): *Finite Sample Correction Factors for Panel Cointegration Tests*. Oxford Bulletin of Economics and Statistics **71**, 851 – 881.

21. Bauer, D. and M. Wagner (2009): *Using Subspace Algorithm Cointegration Analysis: Simulation Performance and Application to the Term Structure*. Computational Statistics and Data Analysis **53**, 1954 – 1973.

22. Hlouskova, J., K. Schmidheiny and M. Wagner (2009): *Multistep Predictions for Multivariate GARCH Models: Closed Form Solution and the Value for Portfolio Management*. Journal of Empirical Finance **16**, 330 – 336.

23. Wagner, M. (2008): *Economic Valuation of Environmental Problems using the Contingent Valuation Method*. IB Revija **42**, 104 – 112.

24. Wagner, M. (2008): *On PPP, Unit Roots and Panels*. Empirical Economics **35**, 229 –249.

25. Wagner, M. (2008): *The Carbon Kuznets Curve: A Cloudy Picture Emitted by Bad Econometrics?* Resource and Energy Economics **30**, 388 – 408.

26. Müller-Fürstenberger, G. and M. Wagner (2007): *Exploring the Environmental Kuznets Hypothesis: Theoretical and Econometric Problems*. Ecological Economics **62**, 648 – 660.

27. Hlouskova, J. and M. Wagner (2006): *The Performance of Panel Unit Root and Stationarity Tests: Results from a Large Scale Simulation Study*. Econometric Reviews **25**, 85 – 116.

28. Wagner, M. (2005): *The Balassa-Samuelson Effect in 'East & West': Differences and Similarities*. Jahrbuch für Wirtschaftswissenschaften/Review of Economics **56**, 230 – 248.

29. Bradford, D., R. Fender, S. Shore and M. Wagner (2005): *The Environmental Kuznets Curve: Exploring a Fresh Specification*. Contributions to Economic Analysis and Policy **4**, No.1, Article 5, Berkeley Electronic Press.

30. Wagner, M. and J. Hlouskova (2005): *CEEC Growth Projections: Certainly Necessary and Necessarily Uncertain.* Economics of Transition **13**, 341 – 372.

31. Wagner, M. (2004): *A Comparison of Johansen's, Bierens' and the Subspace Algorithm Method for Cointegration Analysis*. Oxford Bulletin of Economics and Statistics **66**, 399 – 424.

32. Bauer, D. and M. Wagner (2002): *Estimating Cointegrated Systems Using Subspace Algorithms*. Journal of Econometrics **111**, 47 – 84.

33. Böhm, B., A. Gleiss, M. Wagner and D. Ziegler (2002): *Disaggregated Capital Stock Estimation for Austria – Methods, Concepts and Results*. Applied Economics **34**, 23 – 37.

34. Wagner, M. (1998): *Economic Valuation Methods for Environmental Problems, Part I*. IB Revija **32**, 3 – 13.

Other Publications:

1. Wagner, M. und Knorre, F. (2019): *Bruttoinlandsprodukt, Treibhausgase und globale Erderwärmung*. Forthcoming in Krämer, W. and C. Weihs (Eds.): Faszination Statistik, Springer.

2. Wagner, M. (2018): *Estimation and Inference for Cointegrating Regressions.* Oxford Research Encyclopedia in Economics and Finance.

3. De Matos Ribeiro, P., L. Matuschek and M. Wagner (2017): Review of: *State-Space Methods for Time Series Analysis: Theory, Applications and Software* by Casals J. et al, Chapman and Hall/CRC, Statistical Papers **58**, 555 – 556.

4. Wagner, M. (2017). Discussion of: *The Quantity of Corporate Credit Rationing with Matched Bank-Firm Data* by Burlon L. et al. In Banerjee, B. and F. Coricelli (Eds.): Crisis, Credit and Resource Misallocation: Evidence from Europe During the Great Recession, CEPR eBook.

5. Aschersleben, P., M. Wagner and D. Wied (2015): *Monitoring Euro Area Real Exchange Rates*. Springer Proceedings in Mathematics and Statistics **122**, 363 – 370.

6. Banerjee, A. and M. Wagner (2009): *Panel Methods to Test for Unit Roots and Cointegration*. In T.C. Mills and K. Patterson (Eds.): Palgrave Handbook of

Econometrics – Vol. II, Chapter 13, 632 – 726.

7. Bauer, D. and M. Wagner (2000): *Using Subspace Algorithms for the Analysis of Cointegrated Systems*. In: Proceedings of the 6th CEMAPRE Conference, 137 – 150.

8. Bauer, D. and M. Wagner (2000): *Subspace Algorithm Cointegration Analysis – An Application to Interest Rate Data*. In: Proceedings of the 15th International Workshop in Statistical Modelling: New Trends in Statistical Modelling, 146 – 151.

9. Deistler, M. and M. Wagner (2000): *On the Structure of Cointegration*. In Dockner, E. et al (Eds.): Optimization, Dynamics and Economic Analysis, Springer Verlag, 2000, 373 – 379.

10. Wagner, M. and M. Deistler, with Erhan, A. and H. Yildiz (1998): *Ökonomische und massenflussbasierte Verfahren zur Bewertung ökologischer Probleme (Economic and Material Flow Based Methods for the Evaluation of Environmental Problems)* published by SUSTAIN (85 pp).

11. Deistler, M. and M. Wagner (1997): *Comment on Herman Bierens: Nonparametric Cointegration Analysis*. In Heij, Ch. et al (Eds.): System Dynamics in Economics and Finance, John Wiley and Sons, 241 – 243.

SUBMITTED PAPERS:

1. Stypka, O. and M. Wagner: *Cointegrating Multivariate Polynomial Regressions: Fully Modified OLS Estimation and Inference.* Submitted to Econometric Theory.

2. Wagner, M. and K. Reichold. *Panel Cointegrating Polynomial Regressions: Group-Mean Fully Modified Estimation and Inference*. Invited for resubmission to Econometric Reviews.

3. Reynolds, J., L. Sögner, M. Wagner and D. Wied: *Deviations from Triangular Arbitrage Parity in Foreign Exchange and Bitcoin Markets.* Submitted to Journal of Empirical Finance.

4. de Jong, R. and M. Wagner: *Panel Cointegrating Polynomial Regression Analysis and the Environmental Kuznets Curve.* Submitted to Econometric Theory.

5. Stypka, O., M. Wagner, P. Grabarczyk and R. Kawka: *The Asymptotic Validity of "Standard" FM-OLS Estimation and Inference in Cointegrating Polynomial Regression Models*. Invited for resubmission to Econometric Theory.

6. Naevdal, E. and M. Wagner: *The Speed of Transition Revisited.* Revised and resubmitted to Metroeconomica.

7. Wagner, M. *Residual Based Cointegration and Non-Cointegration Tests for Cointegrating Polynomial Regressions*. Invited for resubmission to Empirical Economics.

8. Bauer, D. and M. Wagner: *Autoregressive Approximations of Multiple Frequency I(1) Processes.* Invited for resubmission to Econometric Theory.

9. Vogelsang, T. and M. Wagner: *An Integrated Modified OLS RESET Test for Cointegrating Relationships.* Submitted to Journal of Econometrics.

10. Linnemann, L., G. Uhrin and M. Wagner: *Fiscal Shocks and Labor Productivity*. Submitted to Oxford Bulletin of Economics and Statistics.

WORK IN PROGRESS:

1. Osbat, C., Y. Sun and M. Wagner: *Sectoral Exchange Rate Pass-Through in the Euro Area.*

2. Theising, E., M. Wagner and D. Wied: *Monitoring Cointegration in a System of Homogenous Cointegrating Regressions.*

3. Grupe, M., F. Knorre and M. Wagner: *Monitoring the Environmental Kuznets Curve.*

4. Reichold, K., M. Wagner, Damjanovic, M. and M. Drenkovska: *Dissecting the Stability of the Phillips Curve in the Euro Area and its Member States*.

5. Sögner, L., J. Reynolds and M. Wagner: *Residual Based Consistent Bubble Detection.*

6. Grabarczyk, P., E. Hillebrand and M. Wagner: *A Nonparametric Cointegration Analysis of the Environmental Kuznets Curve for Carbon Dioxide Emissions.*

7. Kawka, R., O. Stypka and M. Wagner: *Integrated Modified OLS Estimation and Inference for Seasonally Cointegrating Regressions.*

8. Li, Y., T.J. Vogelsang and M. Wagner: *Integrated Modified OLS Estimation and Fixed-b Inference for Homogenous Cointegrated Panels.*

9. Sögner, L. and M. Wagner: *Fully Modified OLS Estimation of Spatially Correlated Cointegrated Systems.*

10. Bauer, D., P. de Matos Ribeiro, L. Matuschek and M. Wagner: *Pseudo Maximum Likelihood Analysis of Multiple Frequency I(1) Processes: Inference on Cointegrating Ranks and Spaces.*

11. Bauer, D., P. de Matos Ribeiro, L. Matuschek and M. Wagner: *Properties of the Pseudo Maximum Likelihood Estimator for Multiple Frequency I(1) Processes.*

12. M. Wagner: *A Fixed-b KPSS-Type Test for Cointegration*.

13. Stypka, O. and M. Wagner: *Testing Linear Cointegration Against Smooth Transition Cointegration: The Stability of Long-Run Money Demand.*

14. Sakarya, N., M. Wagner and D. Wied: *Monitoring a Change from Spurious Regression to Cointegration*.

15. Van Kampen, M. and M. Wagner: *Convergence Rates of Sieve Estimation in a Univariate Nonlinear Cointegration Model.*

16. Vetter, M., M. Wagner and R. Kawka: *Local FM-OLS Estimation of Cointegrating Relationships in an Integrated Locally Stationary Framework*.

17. Grabarczyk, P. and M. Wagner: *Integrated Modified OLS Estimation of Cointegrating Polynomial Regressions with an Application to the Environmental Kuznets Curve.*

18. Grabarczyk, P., M. Stuermer and M. Wagner: *A Cointegrating Polynomial Regression Analysis of the Intensity-of-Use Hypothesis for Metals.*

19. Wagner, M.: *Cointegrated Translog Relationships: Fully Modified and Integrated Modified OLS Estimation and Inference.*

20. Scholz. M. and M. Wagner: *Large Initial Values and Time Series Tests of the Convergence Hypothesis.*

21. Wagner, M. and S. Zeugner: *Model Averaging of Principal Components Augmented Regressions.*

22. Schneider, U. and M. Wagner: *LASSO-Type Estimators with Protected Variables*.

23. Wagner, M.: *On Some Definitions of Economic Convergence.*

24. Hong, S.H. and M. Wagner: *Fully Modified Estimation of Seemingly Unrelated Nonlinear Cointegration Models*.

25. Wagner, M. and J. Hlouskova: *The Balassa-Samuelson Effect in Western Europe.*

26. Uhrin, G. and M. Wagner: *Enriching Monetary VARs Using Futures Market Data.*

COMPLETED OLDER PAPERS NOT CURRENTLY SUBMITTED:

1. Wagner, M. and J. Hlouskova: *What's Really the Story with this Balassa-Samuelson Effect in the CEECs?*

2. Bauer, D. and M. Wagner: *Polynomial Cointegration.*

3. Wagner, M.: *Capital and Goods Market Integration and the Inequality of Nations.*

BOOK PROJECTS:

Banerjee, A. and M. Wagner: *The Theory and Practice of the Econometrics of Nonstationary Panels*, book contract with Springer.

Wagner, M.: *Econometrics: The Linear Regression Model*, book contract with CRC Press/Taylor and Francis, due early 2020.

COOPERATION IN FUNDED RESEARCH PROJECTS AND CONSULTING:

1. "*The Competitiveness of Austria and its Determinants*". Sponsored by the Austrian National Bank Jubiläumsfonds, January 2018 – December 2019. [Volume: 199.000€, Collaborator and Advisor]

2. "*Analyzing and Testing Arbitrage Parities*". Sponsored by the Austrian National Bank Jubiläumsfonds, September 2016 – August 2018. [Volume: 85.000€, Collaborator]

3. *"Estimation and Inference Theory for (Co-)Integrated Processes in the State Space Framework"*. Sponsored by Deutsche Forschungsgemeinschaft/German Science Foundation (joint with Dietmar Bauer, U Bielefeld), December 2015 – June 2020. [Volume: 188.334€ for TU Dortmund, PI]

4. Project Leader in projects A3 (Dynamic Modelling of Production Technologies; Co-PI with Christoph Schmidt and Manuel Frondel) and A4 (Factor Allocation and Pricing with Aggregate Risks on Financial Markets; Co-PI with Ludger Linnemann) in the Collaborative Research Center (*Sonderforschungsbereich) 823*. Sponsored by Deutsche Forschungsgemeinschaft/German Science Foundation. [Volume of subprojects: approx. 400.000€ for second funding period July 2013 – June 2017; approx. 500.000€ for the third funding period July 2017 – June 2021]

5. "*Erweiterungen des IM-OLS Schätzprinzips (Extensions of the IM-OLS Estimation Principle)*". Sponsored by the Austrian National Bank Jubiläumsfonds, March 2013 – August 2014. [Volume: 106.210€, PI]

6. *"Development of Dynamic OLS Estimation Theory for Nonlinear Cointegrating Relationships with a Special Focus on Environmental Kuznets Curves"*. Sponsored by the Austrian National Bank Jubiläumsfonds, September 2009 – August 2010. [Volume: 75.000€, PI]

7. "*Managing Risk in Climate Change – A Dynamic Perspective"*. Project based at the Frisch Centre for Economic Analysis, Oslo, 2009 – 2012. [Overall project volume about 1 Mio. €, Scientific Advisor and Collaborator]

8. *"Growth and Convergence: Nonlinear but Smooth"* Sponsored by the Austrian National Bank Jubiläumsfonds, January 2006 – December 2008, [Volume: 65.000€, PI]

9. *"The Balassa-Samuelson Effect in the CEECs and its Impact on Growth and Convergence"*. Sponsored by the Austrian National Bank Jubiläumsfonds, July 2002 – December 2003. [Volume: 58.000€]

10. *The Relative Income Prospects of EU Accession Countries*, Project for the Austrian Ministry of Economic Affairs, Vienna, 2000. [Volume: 40.000€]

CONFERENCES AND WORKSHOPS LAST FIVE YEARS:

2015:

1. 6th Italian Congress of Econometrics and Empirical Economics, January, Salerno, Italy.
2. Stochastic Models, Statistics and Their Applications, February, Wroclaw, Poland. *Invited Speaker*.
3. 2nd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, May, Vienna, Austria.
4. Work Shop on Long Memory and Nonstationarity, May, Frankfurt, Germany.
5. International Association for Applied Econometrics 2015 Annual Conference, June, Thessaloniki, Greece.
6. World Congress of the Econometric Society, August, Montreal, Canada.
7. Annual Meeting of the German Statistical Association (Statistische Woche), September, Hamburg, Germany. *Invited Speaker*.
8. NBER-NSF Time Series Conference, September, Vienna, Austria.
9. 1st Policy Research Conference, European Central Banking Network, October, Ljubljana, Slovenia. (Discussant)
10. 9th International Conference on Computational and Financial Econometrics, December, London, UK.

2016:

11. 7th Italian Congress of Econometrics and Empirical Economics, January, Messina, Italy.
12. 12th German Probability and Stochastic Days, March, Bochum, Germany.
13. International Association for Applied Econometrics 2016 Annual Conference, June, Milano, Italy.
14. ESEM Econometric Society European Meeting, August, Geneva, Switzerland.
15. 2nd Policy Research Conference, European Central Banking Network, October, Ljubljana, Slovenia (Discussant)
16. 1st Econometric Models of Climate Change Conference, October, Aarhus, Denmark.
17. 10th International Conference on Computational and Financial Econometrics, December, Sevilla, Spain.

2017:

18. Meeting of the "Ökonometrischer Ausschuss des Vereins für Socialpolitik", (*Econometrics Study Group of the German Association of Economists*) February, Rauischholzhausen, Germany.
19. Austrian Economic Association (NOeG) Meeting, May, Linz, Austria.
20. International Association for Applied Econometrics 2016 Annual Conference, June, Sapporo, Japan.
21. European Meeting of Statisticians, July, Helsinki, Finland.
22. 2nd Econometric Models of Climate Change Conference, September, Oxford, UK.
23. 3rd Policy Research Conference, European Central Banking Network, September, Ljubljana, Slovenia.

24. 1st Workshop of the European Network on Research in Investment, November, Luxemburg. (Discussant)
25. 11th International Conference on Computational and Financial Econometrics, December, London, UK.

2018:

26. Meeting of the "Ökonometrischer Ausschuss des Vereins für Socialpolitik", (*Econometrics Study Group of the German Association of Economists*) February, Rauischholzhausen, Germany.
27. 2nd Conference New Trends and Developments in Econometrics, June, Ilhavo, Portugal. *Invited Speaker*.
28. 3rd Econometric Models of Climate Change Conference, September, Rome, Italy.
29. NBER/NSF Time Series Conference, September, San Diego, USA.
30. 2018 Asian Regional Forum on Investment Management of Foreign Exchange Reserves, October, Yerevan, Armenia. (Panelist)
31. Research Conference of the Croatian Central Bank, October, Zagreb, Croatia (Panelist)
32. 2nd Workshop of the European Network on Research in Investment, November, Luxembourg. (Discussant)
33. 12th International Conference on Computational and Financial Econometrics, December, Pisa, Italy.

2019:

34. 8th Italian Congress of Econometrics and Empirical Economics, January, Lecce, Italy.
35. 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, May, Vienna, Austria.
36. Symposium in Honor of Klaus Neusser, Bern, May, Switzerland.
37. Future of the Euro Area, Czech National Bank-OMFIF Seminar, May, Prague, Czech Republic. (Panelist)
38. International Association for Applied Econometrics 2019 Annual Conference, June, Nicosia, Cyprus.
39. 46th Macromodels International Conference, November, Wroclaw, Poland.
40. 3rd Workshop of the European Network on Research in Investment, November, Luxembourg. (Discussant)
41. 13th International Conference on Computational and Financial Econometrics, December, London, UK.

2020:

42. 2nd Italian Workshop of Econometrics and Empirical Economics, January, Venice, Italy.

SEMINARS AND INVITED TALKS LAST FIVE YEARS:

2015: University of Bern, University of Ljubljana, CentER-Tilburg University, University of Graz
2016: University of Kiel, University of Nürnberg, Mannheim University, Technical University Graz
2017: Vienna University of Technology, University of Mallorca, Maastricht University
2018: University of Nürnberg, Essex University Business School, Einaudi Institute for Economics and Finance Rome, The Federal Reserve Board Washington DC, The New School New York, University of Graz, University of Klagenfurt
2019: University of Vienna, University of Bern, RWI Essen
2020: University of Regensburg, University of Passau, University of Nottingham

MEMBERSHIPS:

- Econometric Society
- Verein für Socialpolitik (German Economic Association)
- International Association for Applied Econometrics
- Member of the *Ausschuss für Ökonometrie* (Econometrics Study Group) of the Verein für Socialpolitik, elected 2008.
- Network member of the European Science Foundation Network: Econometric Methods for the Modeling of Nonstationary Data, Policy Analysis, and Forecasting (EMM)
- Founding member of ETSERN – European Time Series Econometrics Research Network
- Member of the Steering Committee of the Euro Area Business Cycle Committee (€ABCN)

EDITORIAL ACTIVITIES:

2010 –	Central European Journal of Economic Modelling and Econometrics; Associate Editor
2012 –	Empirical Economics; Associate Editor; Co-Editor of Special Volume on Forecasting to appear in 2020
2013 – 2017	Bank i Kredyt (Bank and Credit); Member of Scientific Board
2014 –	Our Economy – Journal of Contemporary Issues in Economics and Business; Member of the Editorial Board
2017 –	Econometrics, Member of Editorial Board
2017 –	Bančni Vestnik (The Journal of Banking and Finance); Editorial Board Member for the International Edition

REFEREE ACTIVITIES:

Scientific Journals:

Annals of Operations Research, Applied Stochastic Models in Business and Industry; ASTA Advances in Statistical Analysis; Automatica; Bank of Slovenia Working Paper Series; Canadian Journal of Economics; Climatic Change; Computational Economics; Computational Statistics and Data Analysis; Control Engineering Practice; ECB Working Paper Series; Ecological Economics; Econometrica; Econometric Reviews; Econometric Theory; Econometrics; Econometrics Journal; Economic and Business Review; Economic Inquiry; Economic Modelling; Economic Systems; E-conomics; Economics Bulletin; Empirica; Empirical Economics; Energy Economics; Energy Journal; Environment and Development Economics; Environment, Development and Sustainability; Environmental and Resource Economics; Focus on European Economic Integration; German Economic Review; Jahrbücher für Nationalökonomie und Statistik; Journal of Business and Economic Statistics; Journal of Econometrics; Journal of Environmental Management; Journal of Environmental Planning and Management; Journal of the European Economic Association; Journal of Financial Econometrics; Journal of International Relations and Development; Journal of Multivariate Analysis; Journal of Public Economics; Journal of Statistical Planning and Inference; JRSS B, Journal of Time Series Analysis; Mathematical Population Studies; Metroeconomica; Oesterreichische Nationalbank Working Paper Series; Oxford Bulletin of Economics and Statistics; Portuguese Economic Review; Resource and Energy Economics; Review of Economics and Statistics; Review of Income and Wealth; Review of International Economics; Statistical Papers; Statistical Science, Structural Change and Economic Dynamics; Studies in Nonlinear Dynamics and Econometrics; Swiss Journal of Economics and Statistics; The World Bank Economic Review; Zeitschrift für Wirtschafts- und Sozialwissenschaften

Review of Book Proposals:

CRC Press, Oxford University Press

Review of Research Proposals:

Anniversary Fund of the Oesterreichische Nationalbank, Belgian Science Foundation, German Science Foundation, Social Sciences and Humanities Research Council of Canada, Fritz Thyssen Foundation

CONFERENCE ORGANIZATION:

2008: Member of the Scientific Programme Committee: 2nd International Workshop on Computational and Financial Econometrics, June, Neuchatel, Switzerland.

2009: Organizer: Econometrics, Time Series and Systems Theory: A Conference in Honor of Manfred Deistler, June, Vienna, Austria.
Local Organizer: 15th International Panel Data Conference, July, Bonn, Germany.
Member of the Scientific Programme Committee: 3rd International Conference on Computational and Financial Econometrics, October, Limassol, Cyprus.

2010: Member of the Scientific Programme Committee: 4th International Conference on Computational and Financial Econometrics, December, London, UK.

2011: Member of the Scientific Programme Committee: 5th International Conference on Computational and Financial Econometrics, December, London, UK.

2012: Member of the Scientific Programme Committee: 6th International Conference on Computational and Financial Econometrics, December, Oviedo, Spain.

2013: Member of the Scientific Programme Committee: 1st Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, May, Vienna, Austria.
Member of the Scientific Programme Committee: 7th International Conference on Computational and Financial Econometrics, December, London, UK.

2014: Member of the Scientific Programme Committee: 8th International Conference on Computational and Financial Econometrics, December, Pisa, Italy.

2015: Member of the Scientific Programme Committee: 2nd Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, May, Vienna, Austria.
Member of the Scientific Programme Committee: 9th International Conference on Computational and Financial Econometrics, December, London, UK.

2016: Member of the Scientific Programme Committee: 10th International Conference on Computational and Financial Econometrics, December, Sevilla, Spain.

2017: Member of the Scientific Programme Committee: 3rd Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, June, Vienna, Austria.
Organizer: 1st Bielefeld-Dortmund Summer School in Modern Topics in Time Series Analysis, September, Dortmund, Germany.
Member of the Scientific Programme Committee: ITISE, September, Granada, Spain.
Member of the Scientific Programme Committee: 11th International Conference on Computational and Financial Econometrics, December, London, UK.

2018: Organizer: 1st Vienna Workshop on Forecasting in Economics, Institute for Advanced Studies, February, Vienna, Austria.
Member of the Scientific Programme Committee: ITISE, September, Granada, Spain.
Member of the Scientific Programme Committee: 12th International Conference on Computational and Financial Econometrics, December, Pisa, Italy.

2019: Member of the Scientific Programme Committee: 4th Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria.
Organizer: 2nd Bielefeld-Dortmund Summer School in Modern Topics in Time Series Analysis, September, Bielefeld, Germany.
Member of the Scientific Programme Committee: ITISE, September, Granada, Spain.
Member of the Scientific Programme Committee: 13th International Conference on Computational and Financial Econometrics, December, London, UK.

2020: Member of the Scientific Programme Committee: 2nd Italian Workshop of Econometrics and Empirical Economics, January, Venice, Italy.
Organizer: 2nd Vienna Workshop on Forecasting in Economics, Institute for Advanced Studies, June, Vienna, Austria.
Local Organizer: Conference on Mechanism and Institution Design 2020, June, Klagenfurt, Austria