Jennifer Louise Castle

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Personal Information Date of Birth: 11 September 1979 Citizenship: British

Teaching and Research Fields

Applied macroeconomics, time-series econometrics, forecasting and model selection, climate econometrics.

Professional posts held

2023-	Titular Associate Professor, Department of Economics, University of Oxford.
2022-	Director of Climate Econometrics, Smith School of Enterprise and the Environment, School of Geography and the Environment, University of Oxford.
2009-	Tutorial Fellow in Economics, Magdalen College, Oxford University.
2006-2009	British Academy Postdoctoral Research Fellow, Department of Economics and Nuffield College, Oxford University.

Qualifications

2003-2006	PhD Economics, Nuffield College, University of Oxford. "Empirical Modelling and Model Selection for Forecasting Inflation in a Non-stationary World". *Advisor*: David F. Hendry *Examiners*: Bent Nielsen and Hans-Martin Krolzig
2001-2003	M.Phil. Economics, Nuffield College, University of Oxford, awarded with distinction.
1998-2001	B.A. Economics, Collingwood College, University of Durham, First Class Honours.

Relevant positions and research grants

2023-2026	Principal Investigator for Calleva research grant 'Climate Change: Effects and Solutions', including two post-doctoral research fellowships and a doctoral studentship (Total award £411,278).
2022-2023	Member of NIESR Models Commission.
2022-2024	Member of research group on project 'Evolutionary design principles for sustainable genetic control of crop diseases'. Principal Investigator: Tim Barraclough
2021-2026	Member of research group on project "Model invariance and constancy in the face of large shocks to the Norwegian macroeconomic system" funded by the Research Council of Norway. Principal Investigator: Ragnar Nymoen
2016-	Associate Member of Climate Econometrics, Nuffield College, University of Oxford.
2010-	Senior Research Fellow of the Institute for New Economic Thinking at the Oxford Martin School, University of Oxford.
2006-2008	ESRC research grant, "Automatic Tests of Model Specification" (RES-062-23-0061), with Professor David F. Hendry, Department of Economics, Oxford University.
2004-2006	Research Officer for ESRC funded project (RES-051-270035) on Economic Forecasting with Professor David F. Hendry, Department of Economics, Oxford University.

Peer-reviewed research

'Econometric Forecasting of Climate Change', (with David F. Hendry and J. Isaac. (Zack) Miller), forthcoming in M. P. Clements and A. Galvão (eds.) Handbook of Macro-economic Forecasting.

'What a Puzzle! Unravelling Why UK Phillips Curves were Unstable' (with David F. Hendry), 2024, *Oxford Bulletin of Economics and Statistics*, doi.org/10.1111/obes.12615.

'Stability between cryptocurrency prices and the term structure' (with Takamitsu Kurita), 2024, *Journal of Economic Dynamics and Control*, **165**, 104890.

'Forecasting the UK top 1% income share in a shifting world' (with Jurgen A. Doornik and David F. Hendry), 2024, *Economica*, **91(363)**, 1047–1074.

'Five sensitive intervention points to achieve climate neutrality by 2050, illustrated by the UK' (with David F.

Hendry), 2024, *Renewable Energy*, **226**, 120445.

'Can the UK achieve net zero greenhouse gas emissions by 2050?' (with David F. Hendry), 2024, *National Institute Economic Review*, 1-11.

'Improving models and forecasts after equilibrium-mean shifts' (with Jurgen A. Doornik and David F. Hendry), 2024, *International Journal of Forecasting*, **40(3)**, 1085–1100.

'The historical role of energy in UK inflation and productivity with implications for price inflation' (with David F. Hendry and Andrew B. Martinez), 2023, *Energy Economics*, **126**, 106947.

'Forecasting Facing Economic Shifts, Climate Change and Evolving Pandemics' (with Jurgen A. Doornik and David F. Hendry), 2022, *Econometrics*, **10(1)**, 2.

'Forecasting: theory and practice' (with Fotios Petropoulos, Daniele Apiletti, Vassilios Assimakopoulos, Mohamed Zied Babai, Devon K. Barrow, Souhaib Ben Taieb, Christoph Bergmeir, Ricardo J. Bessa, Jakub Bijak, John E. Boylan, Jethro Browell, Claudio Carnevale, Pasquale Cirillo, Michael P. Clements, Clara Cordeiro, Fernando Luiz Cyrino Oliveira, Shari De Baets, Alexander Dokumentov, Joanne Ellison, Piotr Fiszeder, Philip Hans Franses, David T. Frazier, Michael Gilliland, M. Sinan Gönül, Paul Goodwin, Luigi Grossi, Yael Grushka-Cockayne, Mariangela Guidolin, Massimo Guidolin, Ulrich Gunter, Xiaojia Guo, Renato Guseo, Nigel Harvey, David F. Hendry, Ross Hollyman, Tim Januschowski, Jooyoung Jeon, Victor Richmond R. Jose, Yanfei Kang, Anne B. Koehler, Stephan Kolassa, Nikolaos Kourentzes, Sonia Leva, Feng Li, Konstantia Litsiou, Spyros Makridakis, Gael M. Martin, Andrew B. Martinez, Sheik Meeran, Theodore Modis, Konstantinos Nikolopoulos, Dilek Önkal, Alessia Paccagnini, Anastasios Panagiotelis, Ioannis Panapakidis, Jose M. Pavía, Manuela Pedio, Diego J. Pedregal, Pierre Pinson, Patrícia Ramos, David E. Rapach, J. James Reade, Bahman Rostami-Tabar, Michał Rubaszek, Georgios Sermpinis, Han Lin Shang, Evangelos Spiliotis, Aris A. Syntetos, Priyanga Dilini Talagala, Thiyanga S. Talagala, Len Tashman, Dimitrios Thomakos, Thordis Thorarinsdottir, Ezio Todini, Juan Ramón Trapero Arenas, Xiaoqian Wang, Robert L. Winkler, Alisa Yusupova and Florian Ziel), 2022, *International Journal of Forecasting*, **38(3)**, pp. 705-871.

'Machine Learning Dynamic Switching Approach to Forecasting when there are Structural Breaks' (with Jeronymo Marcondes Pinto), 2022, *Journal of Business Cycle Research*.

'Econometrics for Modelling Climate Change' (with David F. Hendry), 2022, *Oxford Research Encyclopedia of Economics and Finance*.

'Short-term forecasting of the coronavirus pandemic', (with Jurgen A. Doornik and David F. Hendry), 2022, *International Journal of Forecasting*, **38(2)**, pp. 453-466.

'Selecting a Model for Forecasting' (with Jurgen A. Doornik and David F. Hendry), 2021, *Econometrics*, **9(3)**, 26.

'Modeling and forecasting the COVID-19 pandemic time-series data' (with Jurgen A. Doornik and David F. Hendry), 2021, *Social Science Quarterly*, 1–18.

'Robust Discovery of Regression Models' (with Jurgen A. Doornik and David F. Hendry), 2021, *Econometrics and Statistics*.

'The Value of Robust Statistical Forecasts in the Covid-19 Pandemic' (with Jurgen A. Doornik and David F. Hendry), 2021, *National Institute Economic Review*, **256**, pp. 19–43.

'A dynamic econometric analysis of the dollar-pound exchange rate in an era of structural breaks and policy regime shifts', (with Takamitsu Kurita), 2021, *Journal of Economic Dynamics and Control*, **128**, 104139.

'Smooth robust multi-horizon forecasts', (with Andrew B. Martinez and David F. Hendry), 2021, Special issue of Advances in Econometrics in honor of Hashem Pesaran. Forthcoming.

'Forecasting Principles from Experience with Forecasting Competitions', (with Jurgen A. Doornik and David F. Hendry) 2021, *Forecasting*, **3(1)**, pp.138-165.

'Modelling non-stationary 'Big Data'', (with Jurgen A. Doornik and David F. Hendry), 2021, *International Journal of Forecasting*, **37(4)**, pp. 1556-1575.

'Statistical Short-term Forecasting of the COVID-19 Pandemic', (with Jurgen A. Doornik and David F. Hendry), 2020, *Journal of Clinical Immunology & Immunotherapy*, **6**, 46.

'Card Forecasts for M4', (with Jurgen A. Doornik and David F. Hendry), 2020, *International Journal of Forecasting*, **36(1)**, pp. 129-134.

'Evaluating Forecasts, Narratives and Policy using a Test of Invariance', (with David F. Hendry and Andrew B. Martinez), 2017, *Econometrics*, **5(3)**, 39.

‘Forecasting and Nowcasting Macroeconomic Variables: A Methodological Overview’, (with David F. Hendry and Oleg K. Kitov), 2017, *Handbook on Rapid Estimates*, UN and Eurostat, Chapter 3.

‘Explaining Nowcast Errors’ (with Henriette Druba and David F. Hendry), 2017, *EURONA*, 2, pp. 57-87.

‘Sir Clive W.J. Granger Memorial Special Issue on Econometrics: An Introduction’, (with David F. Hendry), 2017, *European Journal of Pure and Applied Mathematics*, **10(1)**, pp. 1-11.

‘Clive W.J. Granger and Cointegration’, (with David F. Hendry), 2017, *European Journal of Pure and Applied Mathematics*, **10(1)**, pp. 58-81.

‘Sir Clive W.J. Granger Memorial Special Issue on Econometrics: Model Selection’, 2017, *European Journal of Pure and Applied Mathematics*, **10(1)**, pp. 133-156.

‘A Half-century Diversion of Monetary Policy? An Empirical Horserace to Identify the UK Variable most likely to deliver the Desired Nominal GDP Growth Rate’, (with Josh Ryan-Collins and Richard A Werner), 2016, *Journal of International Financial Markets, Institutions & Money*, **43**, pp. 158-176.

‘An Overview of Forecasting Facing Breaks’, (with Michael P. Clements and David F. Hendry), 2016, *Journal of Business Cycle Research*, **12(1)**, pp. 3-23.

‘Detecting Location Shifts during Model Selection by Step-Indicator Saturation’, (with Jurgen A. Doornik, David F. Hendry and Felix Pretis), 2015, *Econometrics*, **3**, pp. 240-264.

‘Robust Approaches to Forecasting’ (with Michael P. Clements and David F. Hendry), 2014, *International Journal of Forecasting*, **31(1)**, 99-112.

‘Model Selection in Under-specified Equations Facing Breaks’, (with David F. Hendry), 2014, *Journal of Econometrics*, **178(2)**, pp. 286-293.

‘Mis-specification Testing: Non-Invariance of Expectations Models of Inflation’. (with Jurgen A. Doornik, David F. Hendry and Ragnar Nymoen), 2014, *Econometric Reviews*, **33(5-6)**, pp. 553-574.

‘Forecasting by Factors, by Variables, by Both, or Neither?’ (with Michael P. Clements and David F. Hendry), 2013, *Journal of Econometrics*, **177(2)**, pp. 305-319.

‘Semi-automatic Non-linear Model Selection’, (with David F. Hendry), 2013. In N. Haldrup, M. Meitz and P. Saikkonen (eds.), *Essays in Nonlinear Time Series Econometrics, Festschrift in Honour of Timo Teräsvirta*, Oxford University Press, Chapter 7.

‘Using Model Selection Algorithms to Obtain Reliable Coefficient Estimates’, (with Xiaochuan Qin and W. Robert Reed), 2013, *Journal of Economic Surveys*, **27(2)**, pp. 269-296.

‘Model Selection in Equations with Many ‘Small’ Effects’, (with Jurgen A. Doornik and David F. Hendry) 2013, *Oxford Bulletin of Economics and Statistics*, **75(1)**, pp. 6-22.

‘Model Selection when there are Multiple Breaks’, (with Jurgen A. Doornik and David F. Hendry), 2012, *Journal of Econometrics*, **169(2)**, pp. 239-246.

‘A Tale of 3 Cities: Model Selection in Over-, Exact, and Underspecified Equations’, (with David F. Hendry), 2011. In Kaldor, M. and Vizard, P. (eds), *Arguing About the World, The Work and Legacy of Maghnad Desai*, Bloomsbury Academic Press. Chapter 3, pp. 31-55.

‘On Not Evaluating Economic Models by Forecast Outcomes’, (with David F. Hendry), 2011, *Istanbul University Journal of the School of Business Administration*, **40(1)**, pp. 1-14.

‘Evaluating Automatic Model Selection’, (with Jurgen A. Doornik and David F. Hendry), 2011, *Journal of Time Series Econometrics*, **3(1)**, Article 8.

‘Automatic Selection for Non-linear Models’, (with David F. Hendry), 2012. In Wang, L., Garnier, H. and Jackman, T. (eds.), *System Identification, Environmental Modelling and Control*, Springer. Chapter 12, pp. 229-250.

‘Forecasting Breaks and During Breaks’, (with Nicholas Fawcett and David F. Hendry), 2011. In Clements, M. P. and Hendry, D. F. (eds.), *Oxford Handbook of Economic Forecasting*, Oxford University Press, Chapter 11, pp. 315-354.

‘Forecasting with Equilibrium-correction Models during Structural Breaks’, (with Nicholas Fawcett and David F. Hendry), 2010, *Journal of Econometrics*. **158(1)**, pp. 25-36.

‘A Low-Dimension Portmanteau Test for Non-linearity’, (with David F. Hendry), 2010, *Journal of Econometrics*, **158(2)**, pp. 231-245.

‘Nowcasting from Disaggregates in the Face of Location Shifts’, (with David F. Hendry), 2010, *Journal of Forecasting*, **29**, pp. 200-214.

‘Nowcasting is not just Contemporaneous Forecasting’, (with Nicholas Fawcett and David F. Hendry), 2009, *National Institute Economic Review*, **210(1)**, pp. 71-89.

'The Long-Run Determinants of UK Wages, 1860-2004', (with David F. Hendry), 2009, *Journal of Macroeconomics*, **31(1)**, pp. 5-28.

'Forecasting UK Inflation: the Roles of Structural Breaks and Time Disaggregation', (with David F. Hendry), 2008. In Rapach and Wohar (eds.), *Forecasting in the Presence of Structural Breaks and Model Uncertainty*, Frontiers of Economics and Globalization Series, Emerald, Chapter 2, pp. 41–92.

'Evaluating PcGets and RETINA as Automatic Model Selection Algorithms', *Oxford Bulletin of Economics, and Statistics*, 2005, **67**, pp. 837-880.

'Building a Real-time Database for GDP(E)' (with Colin Ellis), *Bank of England Quarterly Bulletin*, Spring 2002, pp. 42-49.

Books and Monographs

'Climate Econometrics: An Overview', (with David F. Hendry), 2020, *Foundations and Trends in Econometrics*, **10: No. 3-4**, pp 145-322.

Modelling our Changing World, (with David F. Hendry), 2019, Palgrave Macmillan Pivot Series.

Forecasting: An Essential Introduction, (with Michael P. Clements and David F. Hendry), 2019, Yale University Press. Highlighted on Shepherd.com.

Edited Volume: *The Methodology and Practice of Econometrics*, (with Neil Shephard), 2009, Oxford University Press.

Econometric Model Selection: Nonlinear Techniques and Forecasting, 2008, Saarbrücken: VDM Verlag. ISBN: 978-3-639-00458-8.

Short Articles and Book Reviews

'What a puzzle! Unravelling the instabilities in UK Phillips curves (with David F. Hendry), VoxEU, 24 Nov 2023.

'Why can economic forecasts go wrong?' (with David F. Hendry), Economics Observatory, 23 June 2023.

'The role of energy in UK inflation and productivity' (with David F. Hendry and Andrew Martinez), VoxEU, 14 September 2022.

'Twelve ways to decarbonise the UK economy' (with David F. Hendry), ECO Magazine, Economics Observatory, Winter 2021.

Can the UK achieve net-zero emissions in a post-Covid-19 economic recovery? (with David F. Hendry), Economics Observatory, 30 July 2020.

Can we get accurate short-term forecasts of coronavirus cases and deaths? (with Jurgen A. Doornik and David F. Hendry), Economics Observatory, 5 July 2020.

Why short-term forecasts can be better than models for predicting how pandemics evolve (with Jurgen A Doornik and David F. Hendry), The Conversation, 30 June 2020.

'Decarbonising the future UK economy' (with David F. Hendry) VoxEU, 4 June 2020.

'Short-term forecasting of the coronavirus pandemic' (with Jurgen A Doornik and David F. Hendry) VoxEU, 24 April 2020.

'The Paradox of Stagnant Real Wages yet Rising 'Living Standards' in the UK' (with David F. Hendry and Andrew B. Martinez) VoxEU, 21 January 2020.

'An improved approach to empirical modelling' (with David F. Hendry), VoxEU, 6 February 2017.

Book Review: Bernt P. Stigum, 'Econometrics in a Formal Science of Economics', 2016, *Journal of Economics*, **117(1)**, pp 89-91.

'Data Mining' with More Variables than Observations' (with David F. Hendry), VoxEU, 13 August 2014.

'The Real Wage-Productivity Nexus' (with David F. Hendry), VoxEU, 13 January 2014.

'Nowcasting holds Policy Promise', Oxford Analytica, 9/9/2010.

'Modelling a century and a half of UK macroeconomic data using general to specific methodology', *Oxonomics*, **2**, 2007, pp. 21-26.

'Automatic Econometric Model Selection using PcGets', *Aenorm*, **52**, 2006, pp. 43-46.

'Time Variation in Asset Return Correlations', *Aenorm*, **53**, 2006, pp. 35-38.

'Automatic Econometric Model Selection using PcGets', *Medium Econometrische Toepassingen (MET)*, **14**, 2006, pp. 16-19.

Professional Activities

2024	Co-editing a special issue on climate econometrics for *Environmetrics*.
2023-	Fellow of the National Institute for Economic and Social Research.
2023-	Associate Editor for *International Journal of Forecasting*.
2021-22	On the Organising Committee for International Symposium of Forecasting, Oxford, July 2022.
2012-	Programme Committee Member, OxMetrics Users Conferences/Dynamic Econometrics Conferences.
2011-2015	On the Board of Directors of the International Institute of Forecasting.
2011-2015	Editor of The Oracle (online newsletter of the IIF).
2010-	On the Editorial Board of the *European Journal of Pure and Applied Mathematics* as Co-Area Editor for Econometrics and Forecasting.
2007	Conference organizer, Oxford Forecasting Workshop: Making Economic Forecasts Work
2007	Conference organizer and co-editor, Festschrift for David F. Hendry
2007	Programme Committee Member, Econometric Society European Meetings
2006-2008	Co-organizer, Model Selection Workshop
2006-2008	Co-organizer, Oxford Forecasting and Decision Analysis Group

Administrative Duties

2023-4	Member of Governance Review Working Party, Magdalen College
2023-	Academic lead for Sustainability Forum, Magdalen College
2021-	Member of Bursarial Committee, Magdalen College
2021	Chaired a review of college stipends, Magdalen College
2020-	Member of Home Bursar Advisory Group, Magdalen College
2019-2023	Member of Investment Committee, Magdalen College
2019-	Harrassment Advisor, Magdalen College
2016-2019	Clerk to the College (including Statutes and Fellowship Committees), Magdalen College
2013/14	Senior Dean of Arts, Magdalen College
2011/12	Junior Dean of Arts, Magdalen College

Teaching

Graduate teaching

2023, 2024	MSc Program in Applied Econometrics, Lancaster University.
2016, 2017	Elective paper on Forecasting and Financial Time Series, Masters in Financial Econometrics, Saïd Business School, Oxford University.
2012	Lecturer for M.Phil Advanced Econometrics (econometric modelling), Department of Economics, Oxford University.
2011	Invited Lecturer for PhD Statistical Summer School (model selection), Sweden.
2008	Lecturer for M.Phil Advanced Econometrics (econometric modelling), Department of Economics, Oxford University.
2008	Invited Lecturer for PhD course on Model Selection, University of Namur, Belgium.
2007-2008	Lecturer for Advanced Econometrics, Masters in Financial Econometrics, Saïd Business School, Oxford University.
2007-2008	Lecturer for 1st Year M.Phil Econometrics (time-series and macro-econometrics), Department of Economics, Oxford University.
2005-2006	Lecturer for M.Phil Advanced Econometrics (forecasting and econometric modelling including model selection), Department of Economics, Oxford University.

Undergraduate teaching

2009-	Undergraduate teaching in Probability and Statistics, Macroeconomics, Quantitative Economics and Econometrics.

Impact and Public Engagement

2023	Oxford High School Student Economics Conference.
2023	Climate Econometrics Summer School (with Jurgen A Doornik and David F. Hendry).
2021	IMF virtual training (with David F. Hendry).
2021	Climate Econometrics Spring School (with Jurgen A Doornik and David F. Hendry).
2021	Submitted written evidence to the House of Commons Public Accounts Committee on A strategy for achieving net zero emissions by 2050 (with David F. Hendry)
2020	Computational and Financial Econometrics Tutorial. Forecasting After Breaks, (with David F. Hendry), 18 December 2020
2020	Even murky glasses are better than a blindfold (with Jurgen A Doornik and David F. Hendry), lead letter to the Financial Times, 11 April 2020. Reprinted as letter of the year 2020.
2020-	Outreach talks for Magdalen College.
2020	Contributor to A Green Recovery, Economics Observatory.
2020	Produced daily short-term forecasts of Covid-19 Cases and Deaths (with Jurgen A Doornik and David F. Hendry). [Forecasts consulted by Chairman of the Science Select Committee of the UK Parliament, economists at the Bank of England and the Inter-America Development Bank]
2019	A Practical Guide to Econometric Modelling and Forecasting, Summer school, Nuffield College, Oxford, UK.
2019	Modelling and Forecasting Easter School, George Washington University, Washington, USA.
2018	Summer School on Econometric Modelling and Economic Forecasting with OxMetrics for Timberlake Consultants, Oxford, UK.
2018	International Institute of Forecasters' Forecasting Summer School on Recent Developments in Econometric Forecasting, Boulder, Colorado, USA.
2017	European Researchers Night: Curiosity Carnival, Ashmolean Museum, Oxford.
2016	Headington Girls School, Oxford.
2016	UNIQ Summer School, Economics Department, University of Oxford.
2014	REF Impact Case Study, 'Improving modelling and forecasting in the public and private sectors'.
2014	Easter/Summer School on Econometric Modelling and Economic Forecasting with OxMetrics for Timberlake Consultants, Washington D.C., USA (Easter), Aix en Provence, France (Summer).
2012, 2013	Summer School on Econometric Modelling and Economic Forecasting with OxMetrics for Timberlake Consultants, Oxford.
2012	Royal Economic Society Easter School on The Economics and Econometrics of Forecasting, Birmingham, UK.
2012	Spring School on Econometric Modelling with OxMetrics for Timberlake Consultants, Washington DC.
2007, 2008	Course Teacher for OxMetrics Course for Central Bankers, organized by Timberlake Consultants, Oxford University.
2006	Poster Presentation to House of Commons Science and Technology Research Forum
2005	Econometrics Teaching for PHARE Delegates (from the Bulgarian Government), Oxford University.
2003	Teaching Assistant for Course for Risk Management Division of the European Central Bank, Frankfurt, Germany.

Presentations and Seminars

Conferences

FEEM International Workshop on Econometrics of the Energy Transition, Milan, June 2024. (Keynote Speaker)
Model Invariance Workshop, University of Oslo, May 2024.
26th Dynamic Econometrics Conference, April 2024.
Workshop on 'Inflation, Expectations and Real Economy', Bayes Business School, City University, April 2024.
Climate and Energy Econometric Conference, University of Bolzano, January 2024. (Keynote Speaker)
Conference on Climate and Energy Finance, Leibniz University Hannover, November 2023. (Keynote Speaker)
12th ECB Conference on Forecasting Techniques, June 2023. (Keynote Speaker)
25th Dynamic Econometrics Conference, April 2023. (Keynote Speaker)

Computational and Financial Econometrics Conference, December 2022. (Keynote Speaker)
3rd Applied Macroeconomics Forum, November 2022.
International Symposium on Forecasting, Oxford, UK, July 2022.
Royal Economic Society, April 2022.
24th Dynamic Econometrics Conference, September 2021.
Virtual International Symposium of Forecasting, June 2021.
11th European Central Bank Conference on Forecasting techniques, June 2021.
Royal Economic Society, April 2021.
23rd Dynamic Econometrics Conference, March 2021.
NIESR Online Workshop on Impact of Covid-19 Pandemic on Macroeconomic Forecasting, November 2020.
International Symposium of Forecasting, Virtual: Rio de Janeiro, October 2020.
13th International Conference on Computational and Financial Econometrics, London, UK, December 2019.
22nd Dynamic Econometrics Conference, Nuffield College, Oxford, UK, September 2019.
21st Dynamic Econometrics Conference, Washington, USA, March 2019.
2nd Forecasting at Central Banks Conference, Bank of England, London, UK, November 2018.
50th MMF Annual Conference, Edinburgh, September 2018. (Discussant for Bank of England session on 'Nowcasting and Forecasting').
20th OxMetrics Users Conference, Cass Business School, London, UK, September 2018.
International Symposium on Forecasting, Boulder, Colorado, USA, June 2018.
Computational and Financial Econometrics Conference, University of London, UK, December 2017.
18th OxMetrics Users Conference, Cass Business School, London, UK, September 2016.
International Symposium on Forecasting, Santander, Spain, June 2016.
9th Computational and Financial Econometrics Conference, University of London, UK, December 2015.
Institute for New Economic Thinking at the Oxford Martin School, EMod Conference, September 2014.
International Symposium of Forecasting, Rotterdam, June 2014.
BMRC-DEMS Conference on Macro and Financial Economics and Econometrics, Brunel University, May 2014.
14th OxMetrics Users Conference, George Washington University, Washington DC, US, March 2014.
Workshop on 'Decision-Making in a World of Incomplete and Evolving Knowledge', Max Planck Institute for Mathematics in the Sciences, Leipzig, January 2014.
Third Symposium of Methodology of Econometric Modelling and Forecasting, Dalian, China, July 2013.
Institute for New Economic Thinking at the Oxford Martin School, University of Oxford, June 2013.
International Symposium of Forecasting, Seoul, June 2013.
Workshop on 'Uncertainty and Forecasting in Macroeconomics', organised by Deutsche Bundesbank/IFO Institute, Frankfurt, Germany, June 2012. (Invited – discussant)
11th OxMetrics Users Conference, George Washington University, Washington DC, US, March 2012.
Computational and Financial Econometrics Conference, University of London, UK, December 2011.
Institute for New Economic Thnking at the Oxford Martin School Launch Conference, Oxford, UK, October 2011. (Invited)
International Symposium on Forecasting, Prague, Czech Republic, June 2011.
Conference in Honour of Halbert L. White, Jr., University of California, San Diego, USA, May 2011.
Conference in Honour of David F. Hendry, University of St Andrews, UK, July 2010.
7th OxMetrics Users Conference, Cass Business School, London, UK, September 2009.
International Symposium of Forecasting, Hong Kong, June 2009.
Macroeconomics and Econometrics Conference, University of Birmingham, May 2009.
Royal Economic Society Annual Conference, Surrey, UK, April 2009.
Cambridge workshop on Forecasting Under Model Instability, Cambridge University, UK, November 2008.
9th Annual Total Market Forecasting, Berlin, Germany, November 2008. (Invited)
5th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg, August 2008. (Invited)
Nobel Laureates Meeting in Lindau, Germany (3rd Meeting in Economic & Sciences), August 2008. (Selected)
ESRC Research Methods Festival, Oxford University, UK, July 2008. (Invited)
International Symposium of Forecasting, Nice, France, June 2008.
Royal Economic Society Annual Conference, Warwick, UK, March 2008.

5th OxMetrics Users Conference, Cass Business School, London, UK, September 2007.
European Economic Association, Budapest, Hungary, August 2007.
Econometric Society European Meeting, Budapest, Hungary, August 2007.
Polish Econometric Society Annual Conference, Torun, Poland, August 2007. (Invited – keynote speaker)
International Symposium of Forecasting, New York, USA, June 2007.
Oxford Forecasting Workshop, Oxford University, UK, March 2007.
4th OxMetrics Users Conference, Cass Business School, London, UK, September 2006.
Econometric Society European Meeting, Vienna, Austria, August 2006.
European Economic Association Meeting, Vienna, Austria, August 2006.
Forecasting in the Presence of Structural Breaks Conference, St Louis, USA, August 2006. (Invited)
SITE Conference on Forecasting, Stanford University, USA, July 2006. (Invited)
Econometric Society Australasian Meeting, Alice Springs, Australia, July 2006.
International Symposium on Forecasting, Santander, Spain, June 2006.
Scottish Economic Society Annual Conference, Perth, Scotland, April 2006.
Royal Economic Society Annual Conference, Nottingham University, UK, April 2006.
IASC World Conference on Computational Statistics and Data Analysis, Cyprus, October 2005.
Workshop on Nonlinear and Nonstationary Time Series, Kaiserslautern, Germany, September 2005.
(Satellite Workshop of the NBER/NSF Time Series Conference, Heidelberg.)
3rd OxMetrics Users Conference, Cass Business School, London, UK, August 2005.
Econometric Study Group Conference, Bristol, July 2005.

Invited Seminars

University of Exeter, May 2024
University of Reading, 10th GEAR Quarterly Lecture, May 2024
University of Glasgow Econometrics Seminar Series, February 2024
Oxford Environmental Economics Seminar Series, November 2023
George Washington University, March 2023.
Winchester University, March 2023.
National Institute of Economic and Social Research, June 2022.
Margery Perham Society, Nuffield College, April 2021.
Bank of England, September 2020.
RES Policy Webinar Series, COVID-19 hub, July 2020.
Statistics Norway, Oslo, October 2016.
ICMA Centre, Reading University, April 2016.
Cerberus, Balliol College, Oxford University, November 2015.
Tinbergen Institute, Amsterdam, The Netherlands, April 2013.
Leicester University, UK, March 2012.
Queen Mary University, UK, November 2011.
University of Lancaster, UK, February 2010.
Oxford University Statistics Department, UK, January 2010.
University of Kent, UK, October 2009.
University of Oslo, Norway, September 2009.
Universidad Carlos III de Madrid, Spain, January 2009.
CORE at Université catholique de Louvain, Belgium, April 2008.
Norges Bank, Oslo, Norway, April 2008.
University of Warwick, UK, February 2008.
Singapore Management University, Singapore, October 2007.
University of Kent, UK, October 2006.
Monash University, Australia, July 2006.
Melbourne University, Australia, July 2006.
Chancellor's Court of Benefactors, Oxford University, UK, October 2005.
Nuffield College, Oxford, UK, June 2005.
Presentation to the Vice Chancellor of Oxford University, UK, March 2005.

Department of Economics Seminar, Oxford University, UK, February 2005.
Gorman Workshop, Nuffield College, Oxford, UK, February 2004.

Graduate Students

Ebba Mark, DPhil Geography, University of Oxford. 'Just transition', 2023-.
Martin McCarthy, DPhil Economics, University of Oxford. 'Economic Forecasts', 2020-24.
Bingchen Wang, MPhil Economics, University of Oxford. 'Multiplicative Indicator Saturation', 2020-21.
Andrew B. Martinez, DPhil Economics, University of Oxford. 'General-to-Specific Approaches for Evaluating Multi-Step System Forecasts', 2015-19.
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