Curriculum Vitae of Mohammad Hashem Pesaran, FBA

Date: September 2021

Webpage: Pesaran.com

Education:

University of Salford (England)
B.Sc in Economics with Statistics
(First class) 1968

Harvard University
Visiting student, 1970-71

Cambridge University
Ph.D. in Economics, 1972, Master of Arts, 2003

Research Interests: Econometric Analysis of Heterogeneous Panels with Unobserved Common Effects; Spatiotemporal Panel Data Models with Latent Factors; Modelling Epidemics on Stochastic Networks; Testing and Modelling Weak and Strong Cross-Sectional Dependence, Analysis of Panel Vector Autoregressive Models (PVAR); Long-Run Structural Macroeconometric Modelling; Global Vector Autoregressive Modelling (GVAR); Economic and Financial Forecasting in the Presence of Structural Breaks; Financial Econometrics – Credit Risk Analysis and Portfolio Optimization; Panel Unit Root Tests;Testing Capital Asset Pricing Models, Econometric Analysis of Non-tested Models; Empirics of Growth.

Honours, Scholarships and Prizes

- Scholarship from Central Bank of Iran, 1964-1971
- First Group Prize, Salford University, 1968
- Fellow of Econometric Reviews, 1982-2017
- Fellow, Econometric Society, 1989
- Presented the Jacob Marshack Lecture of the Econometric Society, at Santiago, Chile, August 1989
- George Sell Prize, The Institute of Petroleum, London, for research on the exploration and development of oil in the North Sea, 1990
- Fellow, Journal of Econometrics, 1990
- Royal Economic Society Prize, 1992
- Fellow of the British Academy, 1998
- Best Paper Award 2002-2004, *Econometric Reviews*, awarded in 2005 (for the paper Long Run Structural Modelling written jointly with Yongcheol Shin)
- Best Paper Award 2004-2005, "How Costly is it To Ignore Breaks when Forecasting the Direction of a Time Series?", *International Journal of Forecasting*, 20 (3), 411-435. Written jointly with Allan Timmermann and awarded in 2007.
- Econometric Theory Multa Scripsit Award in recognition of cumulative contributions to the journal *Econometric Theory* and to the Science of Econometrics, 2008.
- Lifetime Fellow, Econ. Res. Forum, Middle East 2009
- Presented the Craig Hiemstra Memorial Lecture at the 20th Symposium of the Society for Nonlinear Dynamics and Econometrics Conference, Istanbul Bilgi University, Istanbul, Turkey 5-6 April 2012
- Honorary Fellow, Graduate School of Business and Economics, Maastricht University, January 2013– present
- Distinguished Professor, University of Southern California, April 2013
- Named Thomson Reuters Citation Laureate in Economics, September 2013
- Named "Modeler of the Month" by EcoMod.net, October 2014
- Named one of "The World's Most Influential Scientific Minds 2014" by Thomson Reuters, October 2014
- Isaac Kerstenetzky Scholarly Achievement Award, October 2014

- Solari Lecture, presented at the Institute of Economics and Econometrics at the Geneva School of Economics and Management, Geneva, Switzerland on November 27, 2014.
- Mahalanobis Lecture, presented at the 9th Statistics Day Conference at the Reserve Bank of India on July 24, 2015.
- Thomas Reuters Highly Cited Researcher, 2015.
- Distinguished Author, *Journal of Applied Econometrics*, 2015
- Thomas Reuters , The World's Most Influential Scientific Minds 2015
- Inaugural Eurasia Business and Economics Society Fellow, May 2016
- Clarivate Analytics Highly Cited Researcher, 2017
- The ET Interview: Professor Hashem Pesaran by Allan Timmermann, UCSD, Center for Economic Policy Research (CEPR), *USC-INET Research Paper No. 18-09*, September 2018, published on *Econometrics Theory*, Volume 35, Issue 4, pp. 685-728, August 2019
- Honorary Senior Fellow of the Rimini Centre for Economic Analysis (RCEA), Lifetime appointment from September 1, 2020.

Other Recognitions

- Research Fellow, Institute for the Study of Labour (IZA), Bonn, 1999-
- Research Fellow, CESifo (Center for Economic Studies and ifo Institute for Economic Research), Munich http://www.CESifo.de, 2000-
- Research Fellow of the Judge Business School, Cambridge, 2009/2010 - 2021/2022

Honorary Degrees

Honorary Degree, Doctor of Letters *honoris causa*, awarded by Salford University, 1993
Honorary Doctorate from the University of Goethe, Frankfurt, June 2008. The degree of "Doctor Rerum Politicarum Honoris Causa" was awarded in recognition of pioneering work in the areas of econometric theory and macroeconometrics.
Honorary Doctorate from Maastricht University, January 2013
Doctor Oeconomiae Honoris Causa, University of Economics Prague, May 2016

Google Citation Count & RePEc top economists ranking

Nearly 119,000 (as of September 2021) and ranked in top 25 all economists worldwide by RePEc https://scholar.google.com/citations?user=4wHTKPUAAAAJ&hl=en
https://ideas.repec.org/top/top.person.all.html

Career Appointments/positions held

1971-73	Junior Research Officer in the **Department of Applied Economics**, Cambridge University, and Lector at **Trinity College**, Cambridge
1973-74	Assistant to the Vice-Governor of the **Central Bank of Iran**
1974-76	Head of the Economic Research Department of the **Central Bank of Iran**
1976-78	Undersecretary in the **Ministry of Education**, Iran
1979-88	Teaching Fellow and Director of Studies in Economics, **Trinity College**, Cambridge
1979-85	Lecturer in Economics, **Cambridge University**
1985-88	Reader in Economics, **Cambridge University**
1988-	Professor of Economics (an *adhominem* chair) at **Cambridge University**, and Professorial Fellow of **Trinity College**, Cambridge
1989-93	Professor of Economics and Director, Program in Applied Econometrics at **University of California, Los Angeles**
2000-02	Vice President (in charge of development of computerized trading systems), **Tudor Investment Corporation**, London Office (Two-year secondment leave from Cambridge University)
2004-06	Director, **USC** College Institute for Economic Policy Research
2005-08	Director, Centre for International Macroeconomics and Finance (CIMF), **Cambridge University**
2005-present	John Elliott Chair in Economics and Professor of Economics, **University of Southern California**, USA
2012-present	Emeritus Professor of Economics at University of Cambridge, and Fellow of Trinity College, Cambridge

2012-present	Director, USC Dornsife Centre for Applied Financial Economics
2013-present	Distinguished Professor of Economics, **University of Southern California**
2014-15 to 2017-18	Director, USC Dornsife Institute for New Economic Thinking

Visiting Positions:

Harvard University (Autumn 1982) Visiting Lecturer
Australian National University (Summer 1984) Visiting Fellow
Dutch Network for Quantitative Economics, Groningen (December 1985), Lecturer
University of Rome (March/April 1986), Visiting Professor
University of California, Los Angeles (Academic year 1987/88), Visiting Professor
Australian National University (Aug/Sep 1988), Visiting Fellow
Institute of Advanced Studies, Vienna, Austria (November 1991)
University of Pennsylvania (Fall 1993), Visiting Professor
University of Southern California, Visiting Professor (Fall 1995, Fall 1997, Fall 1999 and Fall 2003)
University of Munich, Centre for Economic Studies (March 1997)
Distinguished Visitor at University of California, Riverside, November 2003

University Teaching:

Econometrics and Times Series Analysis at the Institute of Advanced Statistics, Tehran
Monetary Economics at **Tehran University**
Probability and Statistics (ECON 2210A) at Harvard University, and at Cambridge University
Undergraduate courses (**University of Cambridge**) Topics in applied econometrics (Paper 11), monetary and fiscal policies in open economies, OPEC, Iranian economic development (Papers 1, 2 & 3), probability and statistics (Prelim, paper 6), introductory econometrics (Prelim, paper 5)
Graduate (Mphil) courses (**University of Cambridge**) Econometrics, methodology of applied economics, uncertainty and expectations in economics, Economic Theory and Econometrics Topics in Advanced Macroeconometrics and Panel Data Analysis.
PhD Course (**University of Cambridge**) Global and National Macroeconomic Modelling, and Panel Data Econometrics, 2000-2011
Graduate and undergraduate econometrics (**UCLA**). Econ. 147B, Econ 203B, Econ 232B
Econometric models with expectational variables, at Australian National University, and at UCLA, OPEC, oil prices and economic development, **UCLA**
Model evaluation and hypothesis testing at **Institute of Advanced Studies**, Vienna, 1991, and at **Virginia Polytechnic Institute**, 1992
Advanced graduate courses, ECON 721 and ECON 982, **University of Pennsylvania,** 1993
Graduate and undergraduate econometrics at **University of Southern California**:
ECON 414 and ECON 612
ECON 613, 1999, 2003, 2006, 2008, 2010, 2011, 2013, 2014, 2015, 2016, 2017, 2018
ECON 715: 1995, 1997, 2012, 2013, 2014, 2015, 2016, 2017, 2018

Short Courses:

Forecasting Techniques in Financial Markets (one-week summer course), International Centre for Monetary and Banking Studies, Geneva, 1992-1999 (inclusive)
Working with *Microfit*: Modern Developments in Econometrics and Forecasting Techniques, (three-day course) Cambridge Econometrics and Camfit Data, Cambridge, 1994-2004 (inclusive)
Analysis of Dynamic Panel Data Models, one-week course held at the IMF Institute, Washington, January 1997, December 1998, and June 2000, also at the Bank of England, January 2004

Company Directorships and Associations

Director, Camfit Data Ltd., 1986-2009
Non-executive Director, Acorn Investment Trust, 1987-1989, 1991-1993
Non-executive Director, Cambridge Econometrics, 1985, 1988-89, 1992-96
Honorary President of Cambridge Econometrics, 1996- 2005
Charter Member, Oliver Wyman Institute, Oliver Wyman & Co., New York, 1997-2000
Non-executive Director, WJB Chiltern Plc, 1999-2003
Partner, GSA Capital, London, 2006-2009

Professional Associations and International Consultancies

Outside consultant to the ESRC Modelling Consortium, 1991
Membership of the Academic Panel of HM Treasury, 1993-
Member of the Advisory Committee of the UK Meteorological Office, 1994-97
Elected member of the Board of Trustees of the Economic Research Forum of Arab Countries, Iran and Turkey, 1996-2001; Member of the Advisory Board, 1993-96
ERF Research Fellow, 1993-
United Nations Development Program (UNDP), Development of data bank and a macroeconometric model for Iran, 1994-95
Visiting Scholar at International Monetary Fund, September 1994, May and September 1996, January 1997, September 1998
World Bank, Modelling Energy Demand in South East Asian Economies, 1994-98
Member of the World Bank's Council of Advisers for the MENA Region, 1996-2000
Member of the Board of Trustees of the British Iranian Trust, 1997-
Member of the Academic Econometric Panel of the Office for National Statistics, 1997-2002
Member of the Advisory Board of the Financial Econometrics Research Centre, City University Business School, London, 2001-
Jury member for Lawrence Klein Prize for young Polish econometricians, 2002-2005
Fellowship Nomination Committee of the Econometric Society, 2002
Member of the Board of Experts for the Italian research evaluation exercise, 2005
Council member of the Royal Economic Society, 2007-
Founding Member of the Spatial Econometrics Association, 2007
Member of the Association of Professors and Scholars of Iranian Heritage (APSIH), July 2008.
Research Affiliate of the Volatility Institute at New York University's Stern School of Business, 2009-
Fellow of Spatial Econometrics Association, 2009-
Advisory Board member of the Info-Metrics Institute, American University, Washington, DC, October 2009-
Member of the Royal Economic Society, Junior Fellowship Scheme Committee, 2010, 2011, 2012
Founding Director of the International Association of Applied Econometrics (IAAE) and Chair of the Board of Directors of IAAE, 2011 – May 30, 2021. Advisor to the Board of Directors June 1st 2021 – present.
Senior Fellow, The Rimini Centre for Economic Analysis, Italy, September 2011-
President of the International Iranian Economic Association, 2013-2016
Visiting Scholar at Federal Reserve Bank of San Francisco, 2013-
Chair of
Visiting Scholar, USC Schaeffer Center for Health Policy and Economics 2020-2021

Membership of College Committees

Trinity College Library Committee, 1985-1988
Trinity College Finance Committee, 1987-1989, 1998-2002
Trinity College Education Committee, 1985-1989, 2005-2011
Trinity College Council, 1998-2001
Trinity College Sports Facilities Committee, 1999-2002

Membership of University Committees – University of Cambridge

Committee of Management, *Centre of Middle Eastern Studies*, 1986-1989
Committee of Management, *Department of Applied Economics*, 1980-1987
Advisory Committee, *Department of Applied Economics*, 1988-1989, 1991-2000,2002-2003
Board of the *Faculty of Economics and Politics*, 1989 & 1991-2000, 2002-2010
Chairman of Degree Committee, *Faculty of Economics and Politics*, Lent 1989
Appointments Committee, *Dept of Applied Economics*, 1985-1987, October 1988-1989, 1992-2000
Appointments Committee, *Faculty of Economics and Politics*, 1989, 1993-2000
Appointments Committee, Faculty of Economics, 2005-

Electoral Boards of Chairs of Economics (three Chairs), 1994
Electoral Board of Chair of Political Economy, 1999, 2004-2010
University IT Syndicate, 1999-2000
Promotions Committee for Personal Professorships and Readerships, *Faculty of Economics and Politics*, 2001, 2002
Centenary Conference Committee, *Faculty of Economics and Politics*, 2003
Member of Chair of Real Estate, 2003
Electoral Board of Chair of International Macroeconomics, 2003
Electoral Board of Chair of Political Economy, 2004-2010
Chair, Research Committee, *Faculty of Economics,* 2004-2009
Personal Promotions Committee, *Faculty of Economics*, 2005, 2008

Membership of University Committees (UCLA 1989-1993)

Advisory Board, Near Eastern Centre
Program of Applied Econometrics (*ex officio*)
8-Year Review Committee of the Economics Department
Curriculum Review Committee

Membership of University Committees (USC)

Department of Economics: Senior Recruiting Committee (Fall 2003, Fall 2004, Fall 2015)
Junior Recruiting Committee (Spring 2015)
Chair, Computing Committee (Fall 2003, Fall 2004)
Member, Reappointment, Promotion and Tenure Committee (2011-2012)
Chair of Search Committee for recruiting the Chair of the Department, 2012-2013
Chair of the Second Year Paper Committee, 2018
Chair of the Third Year Paper Committee (Fall 2013, Fall 2014)
Chair of the Promotion and Tenure Committee for the Department of Economics, 2015

USC Dornsife: Member of Dornsife Social Science Personnel Committee (2013-2014)

University: Member of the University Committee on Appointments, Promotions, and Tenure (UCAPT), 2012-2013; 2013-2014, 2014-2015, 2015-2016, 2016-2017, 2017-2018, 2018-2019.
Member of Academic Program Review Committee for Department of Data Sciences and Operations, Marshall School, 2018-2019
Honorary Degrees Committee, 2018-2019, 2019-2020, 2020-2021
Member of the Dean Miller’s Review Committee 2020-2021

Program Committees, etc. (International Conferences)

European Meeting of the Econometric Society, Dublin, 1982
Cambridge Journal of Economics' Conference on *Methodological Issues in Keynesian Economics*, Cambridge, September 1983
European Meeting of the Econometric Society, Madrid, 1984
European Meeting of the Econometric Society, Budapest, 1986
European Meeting of the Econometric Society, Copenhagen, 1987
UCLA Program in Applied Econometrics and the Journal of Applied Econometrics Conference on *Nonlinear Dynamics and Econometrics* held at UCLA, April 1991, (organised jointly with Simon Potter)
Econometric Society World Congress, Tokyo, 1995
Biennial International Conference on Panel Data, Amsterdam, 1996
Assessor for the ‘Experiment in Applied Econometrics’, University of Tilburg, The Netherlands, December 1996
European Meeting of the Econometric Society, Santiago de Compostela, 1999
Tenth Annual Conference on Panel Data, Academy of Science, Berlin, 2002
European Meeting of the Econometric Society, Sweden, 2003
External Member of Promotion Committee at Cyprus University, November 2003
Scientific Committee of the Eleventh Annual Conference on Panel Data, Texas, USA 2004
Scientific Committee and Local Organizing Committee of the Thirteen Annual Conference on Panel Data, Cambridge, England, 2006

Scientific Programme Committee of the International Workshop on Computational and Financial Econometrics, April 2007, Geneva, Switzerland
Co-organiser of the Conference on Iran's Economy, University of Illinois at Urbana-Champaign, USA, December 2008
Chair of the Scientific Committee for the Conference on Iranian Economy, held at USC, Los Angeles, September 2009
Co-organiser of the 75th Anniversary of the General Theory, (Keynes Conference) held at the University of Cambridge, June 2011.
Co-organiser of the conference "Advances in Development Economics" in honour of Jeff Nugent held at USC, April 2011.
Scientific Committee member of the Iran Economy Conference, SOAS University, London, December 2011.
Scientific Programme Committee of the "6th International Conference on Computational and Financial Econometrics" (CFE 2012) in Oviedo, Spain 1-3 December 2012.
Co-organiser (with Marcelle Chauvet, UC Riverside) of the conference on "Global Crisis and Latin American Economies", held at USC, November 16, 2012.
Organising Committee member of the Conference on MENA Economies 21-22 June 2013 held in Istanbul, Turkey, hosted by Istanbul Bilgi University.
Co-organiser of the ESRC supported conference on "Cross-sectional Dependence in Panel Data Models", held in Cambridge on May 30-31, 2013.
Scientific Committee Member and Organizing Committee Member of the first annual International Association for Applied Econometrics Conference (IAAE 2014). June 26-28, 2014 in London UK.
Scientific Committee Member and Organizing Committee Member of the IAAE 2015 Annual Conference. June 25-27, 2015 in Thessaloniki, Greece.
Program Committee member for the 42nd European Finance Association (EFA) Annual Meeting. August 19-22, 2015 in Vienna, Austria.
Organizing Committee member for the USC Dornsife INET Conference on Networks held in Los Angeles, California on November 20-21, 2015.
Scientific Committee member for the 3rd International Association of Applied Econometrics Conference held in Milan, Italy from June 22-25, 2016.
Program Committee Member for the 43rd European Finance Association Annual Meeting held in Oslo, Norway from August 17-20, 2016.
Program Committee Member for the 44th European Finance Association Annual Meeting held in Mannheim, Germany from August 23-26, 2017.
Co-Chair for 9th International Conference on Computational and Financial Econometrics (CFE2017) and 8th International Conference on Computational and Methodological Statistics (CMStatistics 2017), London, December 16-18, 2017
Scientific Committee member for the 1st Vienna Workshop on Economic Forecasting 2018. February 15-16, 2018.
Program Committee for 2018 IAAE International Association for Applied Econometrics Conference, June 26-29, 2018, Montreal, Canada
Program Organizers for the 2019 International Association for Applied Econometrics (IAAE) conference, June 25-28, 2019, Nicosia, Cyprus.
Scientific Committee member for the 2nd Vienna Workshop on Economic Forecasting 2020, October 29-30, 2020, Vienna Austria.

Public Lectures and Interviews

Plan and Budget Organization, Tehran, Iran, 1994

Keynote Speech to the Iranian Scholars Association, Boston, USA, April 1994

Speech at Kanoon Iran, Iranian Cultural Society, London, 1994, 2001

Interviewed by *Peyam Emrouz*, monthly publication in Tehran, Iran, 1995 and 1996

Middle East Technical University, Ankara, Turkey, 2000

Stanford University, Iranian Society, November 2003

Speech to Iranian Graduate Students Association, USC, Los Angeles, USA, November 2004

Panel discussion on Middle East and the Gulf War, organized by UCLA Foundation, 2006

Iranian Chamber of Commerce, Los Angeles, California, 2006

Interviews on the Iranian Economy to the Persian Service of BBC, Radio Farda, 670AM KIRN Radio (Los Angeles)

BBC Radio 4 (Uncovering Iran), Oil and Economy in Modern Iran, 2006

APSIH Iranian Radio Interview, 'Exploring International Linkages in the Global Macroeconomy', Los Angeles, April 2008

Interview on global economy with Phoenix Satellite TV, 2009

Various Interviews with BBC Persian TV during 2009-2012.

Public lectures at UCLA on the Iranian Economy (Sanctions, Oil Income and the Iranian Economy) February 7, 2010 (in Persian) and February 8, (in English).

Interview with the Voice of America on the State of the Iranian Economy, February 12, 2010. http://www.youtube.com/watch?v=kOi_QrcRoIg & http://www.youtube.com/watch?v=l1yOzmg180A

Appeared on Chinese CCTV-2 Economic Channel, Introduction of Dialogue, a talk show hosted by Weihong Chen. A special program of CCTV, "Feast of thoughts", featuring the World Congress and its distinguished quest, August 2010.

Addressed the USC Board of Trustees, February 2011.

Presented Predictability of Asset Returns and the Efficient Market Hypothesis in the SKBI Public Lecture Series, Singapore Management University, 31 October 2011.
http://www.youtube.com/watch?v=3lX6Q8l07bM&feature=relmfu
http://www.youtube.com/watch?v=Y9cOtk8G7ZM&feature=relmfu
http://www.youtube.com/watch?v=f4RHWCd6C98&feature=relmfu

Took part in an event organised by the Economic Research Council "Clash of the Titans" on the Future of UK Economy, London, 6 December 2011.
http://www.ercouncil.org/clash-of-the-titans/

Interviews on UK and Iranian economies with BBC, Voice of America (http://ir.voanews.com/media/video/1523466.html?z=1566&zp=4), Bloomberg, October 2012.

Took part in the Panel on USC Global Conversation in London, October 9, 2012
http://uscinlondon.usc.edu/schedule/
http://www.youtube.com/watch?v=slETLGRfMAQ

Presented the faculty address at USC Dornsife Torchbearer Luncheon, November 8, 2012.
http://dornsife.usc.edu/torchbearer/

Took part in a Panel Discussion on "Saving the Euro and the EU: Can it Be Done?", at the Pacific Council Meeting on the Changing Global Balance, November 9-10, Santa Monica, California.

Interviewed by Bloomberg/Newsroom on October 9, 2013.

Interviewed on the "Marz Haye Danesh-MHD" program on KIRN 670AM. Aired Sunday, October 13, 2013.

Interviewed on "Voice of America". Aired January 19, 2015: http://ir.voanews.com/media/video/oil-ecnomy/2606391.html

Video recorded talk on the "Stat of the Iranian Economy after Sanctions" aired at the Tehran Chamber of Commerce on October 27, 2015: http://www.eghtesadnews.com/Live/Stories/DEN-129791/

Presented "Iran's Post-sanction Economy: Opportunities and Challenges", at the Persian Academic and Cultural Student Association, USC, December 4, 2015

Interviewed by "Hospodarke noviny", on Oil Prices and the Global Economy, Prague. May 26, 2016 : http://archiv.ihned.cz/c1-65306920-nebojte-se-opec-trh-s-ropou-neovlada-rika-iransky-ekonomm

Interviewed by "Tejarat Farda" on The Importance of Economic Leadership in Iran, June 2016: http://donya-e-eqtesad.com/news/10543722

Interviewed by "Taadol" on the Direction of the Iranian Economy after Sanctions, June 2016: http://taadolnewspaper.ir/archive/5/1395/3/17#page=1
http://taadolnewspaper.ir/archive/5/1395/3/17#page=8

Presented "Trump Presidency and the Iranian Economy" March 23, 2017, Persian Academic and Cultural Student Association Distinguished Lecture Series, University of Southern California.

Interviewed by Iranian Satellite TV program "World University Series" featuring Cambridge University. Program was aired in late May, 2017 at Iran International TV. https://vimeo.com/219880840 Password: iranwire (all lower case)

"The Trump Presidency and the Iranian Economy" May 26, 2017, Challenges Facing the Iranian Economy, IIEA Panel Data Discussion, Trinity College.

"Iran: The Next Manufactured War?" at IA-100 Iranian Americans Leading Voice hosted by The Public Affaires Alliance of Iranian Americas (PAAIA), October 7, 2017

"Iranian Winter of Discontent", January 31, 2018, Seminar at Association of Iranian American Professionals (AIAP) General Meeting

"Iranian Winter of Discontent and Economic Challenges Ahead" April 12, 2018, PACSA 2018 Distinguished Lecture Series at USC

Interviewed by CNBC International on U.S. vs China economy, August 21, 2018 online article.

Interviewed by Iran Newspaper on "How the Economy Will Look after the Coronavirus Pandemic" especially for Iran, 04 May 2020, Article No. 7337

"Economic Impact of COVID-19, both on the global level and particularly in Iran" in Farsi, 27 May, 2020, Rancho Park Rotary Club meeting.

"Forecasting: What is a scenario, projection and a forecast – how good or useful are they particularly now?" , 16 July 2020, Royal Economic Society webinar

"Matching Theory and Evidence on Covid-19 using a Stochastic Model of Epidemics on Networks", 29 July 2020, International Association of Applied Econometrics (IAAE) webinar series.

Interviewed by Tejarat News on the Future of Iran's Economy, published online 02 March, 2021

"Economic Outlook of Iran" webinar organized by Behbood Commission, 03 March 2021

Virtual talk "Sanctions, Covid, and the Iranian Economy" for the IMF-World Bank 1818 Society (Retiree Association) Iran Chapter, 27 April 2021

Interviewed by Barbara Rossi (Univ. Pompeu Fabra, ICREA and Barcelona GSE) and Gergely Ganics (Central Bank of Hungary and Corvinus University of Budapest) for *Journal of Applied Econometrics (JAE)*, Spring/Summer 2021 Newsletter, issue 29

Editorial

Editorial Positions:

Founding Editor, *Journal of Applied Econometrics*, John Wiley,
Editor for volumes 1985–2014
Editorial Board member, *Cambridge Journal of Economics*, 1981–1989
Editorial Board member, *Econometric Theory*, 1984–1987
Associate Editor, *Econometrica*, 1984–1985
Advisory Board member, *Journal of Economic Surveys*, 1995–
Associate Editor, *Journal of Economic Dynamics and Control*, 1995–2011
Advisory Editor, *Korean and the World Economy*, 2001–
Editorial Board Member, *Review of Middle East Economics and Finance*, 2007–
Editorial Board Member, *International Review of Economics & Finance*, 2010–
Editorial Board Member, *Iranian Journal of Economic Studies* 2010–
Editorial Committee Member for *Annual Review of Economics*, 2014–2016
Editorial Board Member, *Research in Economics*, 2016-
Editorial Board Member, *Econometrics and Statistics*,
Editorial Board Member, *Journal of Spatial Econometrics*, 2019 – (Publication starts 2020)
Advisory Editorial Board, *International Review of Economics & Finance*, 2019-
Editorial Board Member, *The Quarterly Journal of Applied Economics Studies in Iran (AESI)*, 2021-
Editorial Advisory Board of *Global Finance Journal*, 2021-

Editorial Refereeing:

Review of Economic Studies, International Economic Review, The Economic Journal, Econometrica, Cambridge Journal of Economics, Economics of Planning, Journal of Econometrics, Journal of the American Statistical Association, European Economic Review, American Economic Review, Biometrika, Journal of International Money and Finance, Review of Economics and Statistics, Bulletin of Economic Research, Journal of Macroeconomics, Direction de la Prevision (Paris), Economic Letters, Econometric Reviews, Journal of Economic Dynamics and Control, Journal of Forecasting, IMF Staff Papers

Research

Research Awards and Grants

1. A Research Associate and a Principal Investigator of the Cambridge Growth Project, Department of Applied Economics, 1982-86

2. ESRC grant for research on Disaggregation in Econometric Models, Department of Applied Economics, Cambridge, 1988-1990

3. ESRC grant for research on Expectations Formation in Disaggregate Models. Ref: R000 23 1813 (with K. Lee) 1989- 1991 (£46,890)
   End of Award Report: http://www.econ.cam.ac.uk/faculty/pesaran/proj8991.pdf

4. Research/travel grant from the Newton Trust, Trinity College, Cambridge, 1989-1991

5. Grants from the Academic Senate and the Near Eastern Center of UCLA for research on the Iranian economy

6. Research grants from the Newton Trust, Trinity College, 1991-1993 (£52,000)

7. Research grants from the Newton Trust, Trinity College, 1992-1994 (£84,000)

8. ESRC grant for research on Modelling Exchange Rates in Target Zones (with Hossein Samiei) Ref: R000 23 3427, 1992-1994 (£54,000). ESRC grading: *Outstanding*

9. ESRC grant for research on An Empirical Analysis of Business Cycle Fluctuations in the Context of a Multisectoral Model (with Kevin Lee) Ref: R000 23 3608, 1992-1994 (£120,000) ESRC grading: *Outstanding*
   End of Award Report: http://www.econ.cam.ac.uk/faculty/pesaran/buscycf.pdf
   Non-technical Summary: http://www.econ.cam.ac.uk/faculty/pesaran/buscycs.pdf

10. ESRC grant for research on Integration of Micro and Macro Analysis in Data Fields (within the ESRC initiative for the Analysis of Large and Complex Datasets, Ref: H519 25 5003) 1994-1996 (£94,000) - Additional matching grants of £50,500 from Newton Trust

11. ESRC grant for research on Econometric Analysis of Nonlinear Dynamic Models with Applications in International Macroeconomics (with Kevin Lee), September 1995 for two years. Ref: R000 23 5524 (£100,090) ESRC grading: *Outstanding*

12. ESRC grant for research on "Structural Modelling of the UK Economy within a VAR Framework using Quarterly and Monthly Data", June 1995 for five years. Ref: L116 25 1016. (£205,130) ESRC grading: *Outstanding* - Additional matching grant of £50,000 from Newton Trust.

13. European Commission Marie Curie Research Training Grant for research on "Optimal Consumption under Precautionary Savings: A Dynamic Heterogeneous Panel Approach" (with Michael Binder). Ref: ERBFMBICT983303. (23,256 ECU)

14. ESRC grant for research on "Debt Management and the Evolving Macroeconomy" (with Shaun Vahey) October 1999-2001. Ref: L 13825 1021 (£87,771)

15. ESRC grant for research on "Dynamic Panel Analysis of Interactions and Nonlinearities" (with Sean Holly) Starting January 2004 for three years. Ref:35419 (£153,525.44)

16. ECB grant for Project 'International economic linkages and synchronisation in business cycles' (with Sean Holly), June 2004 for one year (€60,000)

17. Cambridge Finance Sinopia Research Fellowship, Forecasting in Presence of Structural Instability. Starting October 2006 for three years (£166,000)

18. ESRC grant for research on "Cross Section Dependence in Panel Data Models" (with Sean Holly and Vanessa Smith) October 2011-2013. Award Number: RG61423 (£357,879.00)
   http://www.econ.cam.ac.uk/CSDPDM/index.html

19. $20, 000 gift from Union Bank to Center for Applied Financial Economics in 2014

20. Institutional Grant from the Institute of New Economic Thinking ($3.25 million) matched by USC Dornsife ($3.25 million) during academic years 2014/2015–2019/2020.

Publications:

Articles/Notes/Comments published in refereed journals:

1973

1. (1973), "The Small Sample Problem of Truncation Remainders in the Estimation of Distributed Lag Models with Auto-Correlated Errors", *International Economic Review*, Vol.14, pp. 120-131

2. (1973), "An Alternative Econometric Approach to the Permanent Income Hypothesis: An International Comparison: A Comment", *Review of Economics and Statistics*, Vol. 55, pp. 259-261

3. (1973), "The Exact Maximum Likelihood Estimation of a Regression Equation with First Order Moving-Average Errors", *Review of Economic Studies*, Vol.40, pp. 529-535

4. (1973), "A Dynamic Inter-Industry Model of Price Determination - A Test of the Normal Price Hypothesis", *Quarterly Journal of Economic Research*, Tehran University. Reprinted in *Department of Applied Economics*, (University of Cambridge), Reprint Series, No. 410

1974

5. (1974), "On the General Problem of Model Selection", *Review of Economic Studies*, Vol.41, pp. 153-171

1976

6. (1976), "Planning and Social Welfare", presented at the Second National Seminar on Social Welfare in Tehran, (in Persian), and published in the *Proceedings* of the Seminar

7. With G.E.J. Llewellyn, (1976), "Determinants of United Kingdom Import Prices - A Note", *Economic Journal*, Vol. 86, pp. 315-320

1977

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"The recycling dilemma", *Keyhan International*, October 1974, Tehran.
"Banking and credit control in Iran", *Euromoney* (supplement), April 1975.
"Market Efficiency Today", *Medium Econometrische Toepassingden*, Vol. 14, pp. 47-54, Spring 2006 (also *Center for Financial Studies Working Paper Series,* No. 2006/01, January 2006)
"Recent Perspectives on the Iranian Economy", *Kanoon Iran Quarterly*, February 1996, pp. 7-11 (text of a lecture given in London, October 1994)
Hashem Pesaran Talks about Analyzing Panel Data in Economics, *Science Watch*, January 2012
Contributed an op.ed. to the Sunday Times entitled "A Square Mile in China will make us all richer", October 14, 2012. http://think.usc.edu/2012/10/14/china-needs-a-wall-street/
Contributed to the Tehran Bureau, a series in *The Guardian* entitled "Iran sanctions: now is the time to negotiate", September 17, 2013.
With Ron Smith, "Sanctions were not the only problem", *International Finance Magazine*, Vol. 1, Issue 5, pp. 22-25, October-December 2015.
With Kamiar Mohaddes, "Is cheap oil really good for the global economy?", *Financial Times*, July 14, 2016.
Contributed to Islamic Republic News Agency (IRNA) website on "President Rouhani's economic policies and accomplishments in his first term" published online on May 3, 2017.
With Alexander Chudik, Kamiar Mohaddes and Mehdi Raissi, "Rising Public Debt to GDP Can Harm Economic Growth" published on Dallas Fed webpage, Vol. 13, No. 3, March 2018.
"Professor Robert Neild 1924-2018", Obituary in Trinity College website. January 2, 2019.
"A Counterfactual Economic Analysis of Covid-19 Using a Threshold Augmented Multi-Country Model" featured in the University of Cambridge online article. (December 2020) Magazine coverage in Tejarat-e Farda (in Persian, November 2020)

Forewords/Prefaces/Biographical Entries

1. "Foreword" in F. Gardes and G. Prat (eds), *Price Expectations in Goods and Financial Markets: New Developments in the Theory and Empirical Research*, 2000, Cheltenham, Edward Elgar, ISBN 1-84064-322-6

2. "Foreword" in R. Mariano, T. Schuermann, and M. Weeks (eds), *Simulation-based Inference: Theory and Applications*, 2000, Cambridge, Cambridge University Press, ISBN 0-521-591120.

3. 2001, "Address given by M Hashem Pesaran at the Memorial Service for Professor David Gawen Champernowne, 1912-2000", *Trinity College Annual Record*, Cambridge University Press

4. "David Gawen Champernowne: 1912 – 2000", *Biographical Dictionary of British Economists,* 2004, Vol 1, pp 210-214

5. "John Richard Nicholas Stone: 1913 – 1991", *Biographical Dictionary of British Economists*, 2004, Vol 2, pp 1166-1172

6. Obituary in memory of Clive Granger: An Advisory Board member of the Journal, 2009, *Journal of Applied Econometrics*, 24: 871-873

Book Reviews

1. 1981, "Review of H. Motamen, 'Expenditure of Oil Revenue - An Optimal Control Approach with Application to the Iranian Economy'", *Journal of Economic Dynamics and Control*, pp.287-391

2. 1984, "Review of G.K. Shaw, 'Rational Expectations - An Elementary Exposition'", *Economic Journal*

3. 1985, "Review of M.R. Darby et al, 'The International Transmission of Inflation'", *Economic Journal*

4. 1985, "Review of Lawrence Klein, 'Economic Theory and Econometrics'", J. Marquez (ed), *Economic Journal*

5. 1986, "Review of R. Bowden and D. Turkington, 'Instrumental Variables'", *Economica*

6. 1990, "Review of L.G. Godfrey, 'Misspecification Tests in Econometrics: The Lagrange Multiplier Principle'" *Economic Journal*, Vol.100, pp. 259-261

7. 1993, "Review of Hansen & Sargent, 'Rational Expectations Econometrics", *Economica*, Vol.60, No.239

8. 1997, "Comparative Review of the papers by Anderson & Vahid, Bearse/Bozdogan/ Schlottmann, and van Driel/Nadall/ Zeelenberg in J. Magnus and M. Morgan (eds), "The Experiment in Applied Econometrics", *Journal of Applied Econometrics* Special Issue, Vol.12, pp.500-503, 527-529, 586-587. (Also in J. Magnus and M. Morgan (eds), *Methodology and Tacit Knowledge: Two Experiments in Econometrics*, 1999, Chichester, John Wiley)

Unpublished Papers and Manuscripts

1. "Instability of the parameters of the systematic and non-systematic parts of a single equation model", *Sidney Sussex College*, March 1970.

2. "Consistent estimation using linear unbiased estimating equations", *Harvard University*, 1971.

3. "More on testing aggregate consumption functions", *Harvard University*, 1971.

4. "AR, ARMA, DL1 and DL2: Programs for small sample estimation of dynamic economic models: A Manual", Department of Applied Economics, *University of Cambridge*, May 1973.

5. "Productive potential of the UK economy 1955-77", presented at the *European Meeting of the Econometric Society*, Grenoble, September 1974.

6. With B. Pesaran, "Trends in income distribution in urban Iran: 1959-1978", *Harvard University Discussion Paper*, No. 947, December 1982.

7. With L.G. Godfrey, "Small sample adjustments for the J-test", *Harvard University Discussion Paper*, No. 944, December 1982.

8. With M. Karshenas, "Islamic government and the Iranian economy", presented at the 17th *Annual Meeting of the Middle East Studies Association*, Chicago, November 1983.

9. With L.G. Godfrey, "Exact tests of linear regression models against non-nested alternatives", May 1984."Personal reflections on pre-revolutionary Iran", text of a lunch-time talk given at Trinity College, *Cambridge*, February 1984.

10. "A general likelihood approach to the instrumental variables estimation and test of misspecification", Working Papers in Economics and Econometrics, No. 108, *Australian National University*, 1984.

11. "Linear rational expectations models under asymmetric and heterogeneous information", presented at the Workshop on *Expectations and Learning*, University of Siena, June 1990.

12. With S. Potter, "Equilibrium Asset Pricing Models and Predictability of Excess Returns", May 1991 (Presented at the European Meeting of the Econometric Society, Cambridge, September 1991), Revised January 1993.

13. With A. Timmermann, "The Use of Recursive Model Selection Strategies in Forecasting Stock Returns", March 1994 (*University of Cambridge DAE Working Paper* No. 9406).

14. With K.S. Im, October 2003, "On the Panel Unit Root Tests using Nonlinear Instrumental Variables"

15. “General Diagnostic Tests for Cross Section Dependence in Panels”, *CESifo Working Papers*, No. 1229, June 2004, and *IZA Discussion Paper*, No. 1240, August 2004

16. With Paolo Zaffaroni (2009) "Optimality and Diversifiability of Mean Variance and Arbitrage Pricing Portfolios", *CESifo Working Papers No. 2857*, November, 2009.

17. With TengTeng Xu (2016) “Business Cycle Effects of Credit Shocks in a DSGE Model with Firm Defaults", *CWPE Working paper. No. 1159, CESifo Working Paper No. 3609, IZA Discussion Paper No. 6027*, October 2011, *USC-INET Research Paper No. 16-13* revised April 2016.

Invited Keynote Lectures/Seminar/Conference Presentations (from October 2005)

Oct 2005-Sep 2006

Keynote Speaker at IFO Conference on Survey Data in Economics – Methodology and Applications, Munich, October 2005. ‘Survey Expectations’ with Martin Weale
Keynote Speaker at the 12th International Conference on Computing in Economics and Finance, Limassol, Cyprus, June 22-24, 2006. ‘Learning, structural instability and present value calculations’
Presented at New Developments in Economic Forecasting, 8th Bundesbank Spring Conference, Eltville, 5-6 May 2006
Presented at UCM Madrid, Spain, May 2006
Presented at Swiss National Bank, Zurich, Switzerland, May 2006
Presented at Financial Econometrics Conference, York University, UK, June 2006
Presented at 50 Years of Econometrics Conference, Rotterdam University, June 2006
Presented at University of Amsterdam, Holland, June 2006
Presented at 12th International Conference of Computational, Limassol, Cyprus, June 2006
Presented at Toronto University, Canada, July 2006
Seminar presentation at Bocconi University, Milan, September 2006. ‘Testing Dependence Among Serially Correlated Multi-Category Variables’
Keynote Speaker at CREDIT, Conference on Risks in Small Business Lending, Venice, September 2006. ‘Firm Heterogeneity and Credit Risk Diversification’, with Samuel G. Hanson and Til Schuermann

Oct 2006-Sep 2007

Invited Speaker at Price and Wage Rigidities in an open Economy, Conference, National Bank of Belgium, October 2006
Presented at the New School, New York , USA, October 2006
Presented at New York University, USA, October 2006
Presented at CASS Business School, London, October 2006
Presented at Centre for Islamic Studies, Oxford University, November 2006
Invited Keynote Speaker at CGES 29th Executive Retreat Meeting, Surrey, December 2006. “Iranian Economy in a Global Context”
Invited Keynote Speaker at International Conference on ‘Breaks and Persistence in Econometrics’, Cass Business School, London, December 2006. “Learning, structural instability and present value calculations”, Glasgow University, February 2007
Invited Speaker at the 2nd Tinbergen Institute Conference, 20 Years of Cointegration. Rotterdam, March 2007. “A Spatio-Temporal Model of House Prices in the US”
Invited Speaker at the Joint German Statistical Meeting, Statistics Under One Umbrella, Bielefeld, Germany, March 2007. “Cross Section Dependence in Large Panels”.
Presented at Austrian National Bank (OeNB) Research Seminar, Vienna, April 2007
Presented at Bank for International Settlements (BIS), Basel, Switzerland, May 2007
Presented at Southampton University, May 2007
Presented at Banque de France, Paris, May 2007
Invited Speaker at the Global Quantitative Research Conference, organised by Citigroup, Cannes, France, June 2007
Invited Keynote Speaker at the 27th International Forecasting Symposium, New York, June 2007
Invited Speaker at the FEMES 2007 (Far Eastern Meeting of the Econometric Society), Taipei, Taiwan, July 2007
Invited Keynote Speaker at the 2007 International Conference on Panel Data Econometrics, Xiamen University, China, July 2007

	Presented at IMF, Washington DC, September 2007 **Invited Speaker** Seminar Programme, European Central Bank, Frankfurt, September 2007
Oct 2007-Sep 2008	**Keynote Speaker** at the New Developments in Dynamic Factor Modelling Workshop, Bank of England, October 2007 **Keynote Speaker** at the Large Datasets and Dynamic Factor Models Workshop, Queen Mary, University of London, October 2007 **Invited Speaker** at the Iran and Iranian Studies in the Twentieth Century Conference, Toronto, Canada, October 2007 **Keynote Speaker** at the London and Oxford Financial Econometrics Workshop, Imperial College, London, November 2007 **Invited Speaker** at the 5th ECB Workshop on Forecasting Techniques, ECB, Frankfurt, Germany, November 2007 Presented at CORE, Universite Catholique de Louvain, Louvain la Neuve, Belgium, November 2007 **Guest Speaker** at the Macromodels 2007 Conference, Warsaw, Poland, December 2007 **Keynote Speaker** at the Use of Panel Data in Macroeconomics and Finance Workshop, Leicester University, December 2007 Presented at Simon Frazer University, Vancouver, Canada, January 2008 Presented at University of Southern California, LA, February 2008 Presented at Hoover Institution, Stanford University, USA, February 2008 Presented at University of California, San Diego, March 2008 Presented at Econometrics Seminar, Montreal, Canada, March 2008 Presented at University of Pennsylvania, Philadelphia, USA, April 2008 Presented at Princeton University, USA, April 2008 Presented at Columbia University, New York, USA, April 2008 **Invited Speaker** at the Financial Econometrics Conference, Imperial College, London, May 2008 **Invited Speaker** at the Conference on the Iranian Economy, London Metropolitan Business School, May 2008 **Invited Speaker** at the Conference held in Honour of Mike Wickens, University of York, May 2008 **Invited & Guest Speaker** at the Time-Series and Panel Modelling Conference in Honour of M. Hashem Pesaran, Goethe University, Frankfurt, Germany, June 2008 **Plenary Speaker** at EcoMod 2008, International Conference on Policy Modelling, Berlin, Germany, July 2008 **Keynote Speaker** at the Conference of the African Econometric Society, University of Pretoria, South Africa, July 2008. Also gave address to the Economic Policy Division of the National Treasury at the National Treasury, Pretoria **Keynote Speaker** at the Forecasting in Rio Conference, Rio de Janeiro, Brazil, July 2008 **Keynote Address** at the International Conference on Factor Structures for Panel & Multivariate Time Series Data, Maastricht, September 2008. (On the occasion of the 25th Anniversary of the Faculty of Economics & Business Administration, Maastricht University) **Invited Speaker** at the 4th Cambridge – Princeton Conference, Cambridge, September 2008
Oct 2008-Sep 2009	**Invited Speaker** at the ADBI / ECB Conference on International Linkages, Tokyo, October 2008 Hitotsubashi University, Tokyo, October 2008 **Invited Speaker** at the one-day conference on Iran and the International Relations of Oil, in honour of Peter Avery, University of Cambridge, November 2008 **Invited Speaker** at the University of Cambridge 4CMR conference The Big Crunch and the Big Bang, November 2008 **Speaker and opening remarks** at the CIMF Workshop Forecasting Under Model Instability, Trinity College, Cambridge, November 2008 **Invited Speaker** at Cambridge Education without Borders Financial Crisis Conference, Cambridge, December 2008

Invited Speaker at the Cambridge Finance Conference Perspective on the Financial Crisis, Cambridge, December 2008
Keynote Speaker at the Conference on Iran's Economy, University of Illinois at Urbana-Champaign, USA, December 2008. Keynote Speech also after Conference Dinner
Invited Speaker at The Crash: Real and Unreal Money, at CRASSH (Centre for Research in the Arts, Social Sciences and Humanities), Cambridge, January 2009
Presented at Universidad Carlos III de Madrid, Spain, February 2009
Presented at LSE, 4th London and Oxbridge Time Series Workshop (STICERD R505), March 2009
Invited Speaker at the RES Conference, University of Guildford, April 2009
Invited Speaker at the Negotiating with Iran Conference, St Anthony's College, Oxford, April 2009
Invited Speaker at the Iranian Academics Symposium, London, April 2009
Invited Speaker at the Macroeconomics/Econometrics Conference, University of Birmingham, May 2009
Presented at Institute of Advanced Studies, Vienna, May 2009
Presented at European University Institute, Florence, June 2009
Invited Speaker at 15th Conference on Panel Data, University of Bonn, July 2009
Invited Speaker at special session of Econometric Society of Australia meeting, Australian National University, Canberra, July 2009
Invited Speaker at Conference in honour of Professor Adrian Pagan, Sydney, July 2009
Invited Speaker at the conference on Iranian Economy at a Crossroads: Domestic and Global Challenges, USC College, USA, September 2009

Oct 2009-Sep 2010

Invited Speaker at Cemmap Workshop: Cross-sectional dependence, Institute of Fiscal Studies, London, 16 October 2009
Presented at Cambridge Finance Seminar, The Spatial and Temporal Diffusion of House Prices in the UK, Cambridge, October 2009
Presented at CRASSH Mellon Sawyer Risk Seminar: Modelling Futures: Understanding Risk and Uncertainty, University of Cambridge, October 2009
Invited Speaker at Colloque CIRANO-CIREQ Conference, Econometrics of Interactions Montreal, 23-25 October 2009
Keynote Speaker at the 5th Nordic Econometric Meeting, Lund, Sweden, 29-31 October 2009
Presented at Lunch Time seminar at the Judge Business School, Modelling Risks in Financial Markets: Asset Return Correlations and Market Risk, 19 November 2009
Invited Speaker at Chicago/London Conference on Financial Markets, Factor Models in Economics and Finance, Cass Business School, London, 4-5 December 2009
Invited Speaker at Workshop on *"International linkages and the Macroeconomy: Applications of GVAR modelling approaches", European Central Bank*, Frankfurt, 9 December 2009
Invited Speaker at SIRE Econometrics Workshop, University of Edinburgh Business School, 11 December 2009
Presented Seminar at University of California, Riverside, 20 January 2010
A lecture in Farsi at the UCLA Center for Near Eastern Studies 7 February 2010
Invited Speaker at the Academy of Persian Physicians, at Olympic Collection, Los Angeles, 9 April 2010
Distinguished Speaker, Lecture at Centre for Research in Econometric Analysis of Time Series, CREATES, Denmark, 12 May 2010
Keynote Speaker at the Sir Clive Granger Memorial Conference, University of Nottingham, 24-25 May 2010
Keynote Speaker at The Brunel Macroeconomic Research Centre, together with QASS. 27 May 2010
Invited Speaker at the EIEF, Bank of Italia, Rome, June 2010
Invited Speaker at GREMAQ**,** Toulouse School of Economics, 22 June 2010
Keynote Speaker at Second Conference on Recent Developments in Macroeconomics, Centre for European Economic Research (ZEW), Mannheim, 24-25 June 2010
Invited Speaker at Second Workshop on Portfolio Optimization, Imperial College Business School, 29 June 2010

Presented a paper at the 16th International Conference on Panel Data, Amsterdam.2-3 July 2010
Presented Seminar at Renmin University, Beijing, 9 August 2010
Presented Seminar at University of International Business and Economics, Beijing August 10, 2010
Presented Seminar at Fudan University, Shanghai, 16 August 2010
Presented a paper for Wiley Blackwell at the Econometrics Society World Congress, Shanghai, 18 August 2010
Presented a paper at the Econometrics Society World Congress, Asset Pricing V sessions 20 August 2010
Invited Speaker at MMF 2010 Conference, Limassol, Cyprus, 1 September 2010
Invited Speaker at the Conference of Professors of Accounting and Finance, Manchester Conference Centre, 8 September 2010
Presented paper at the 2010 Cambridge Princeton Finance Conference, Cambridge, 10 September 2010.
Presentation at the Mellon Sawyer Financial Risk Seminar, CRASSH, Cambridge University
Invited Lecture at the 6th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg, 26-29, September, 2010

Oct 2010-Sep 2011

Presented a Seminar at Bank of England, 19 November, 2010
Presented a Seminar at AQR-IREA, University of Barcelona, 26 November, 2010
Invited talk at the International Conference on High-Dimensional Econometric Modelling, Cass Business School, December, 3-4, 2010
Plenary talk at the 4th CSDA International Conference on Computational and Financial Econometrics (CFE'10), 10-12 December 2010, Senate House, University of London, UK
Presented a paper at a two-day workshop on the impact of the crisis on the international environment, European Central Bank, Frankfurt, 16-17 December 2010.
Presented a Seminar at CIREQ, University of Montreal, March 2011.
Presented a Seminar at The Federal Reserve Board, Washington, April 2011.
Presented a Seminar at Department of Economics, American University, DC, April 2011
Presented a Seminar at Department of Economics and Related Studies, University of York, 25 May 2011.
Invited speaker, at the 3rd Annual Workshop on Finance, The Rimini Centre for Economic Analysis, 30 May 2011, Rimini, Italy
Presented a Seminar at Spatial Econometrics Advanced Institute, Rome, Italy, 1st June 2011
Speaker at 75th Anniversary of the General Theory, 20-21 June2011, University of Cambridge
Featured Speaker at the International Institute of Forecasters for the 31st International Symposium on Forecasting, 26-29 June, 2011, Prague
Invited speaker at 17th International Panel Data Conference, McGill University – Business School, Montreal, 8-10 July 2011
Speaker at Seventh Cambridge-Princeton Conference, Princeton University, September 16-17, 2011

Oct 2011-Sep 2012

Presented a paper at the Monetary Analysis Seminar, Bank of England, London, 14 October 2011
Presented two papers at Statistics Norway, Oslo, Norway, 20-21 October 2011
Presented a paper at the workshop at the Taiwan Centre for Research in Econometric Theory and Applications (CRETA), Taiwan National University, 28 October 2011.
Keynote speaker at the Taiwan Econometric Society Annual Meeting in Taiwan, 29 October 2011
Presented a seminar at Singapore Management University, 1 November 2011.
Presented a paper at a Workshop of Econometrics and Applied Economics at the Department of Economics at Universidad Carlos III de Madrid, 14 November 2011
Discussant at the Bank of England conference on QE and other unconventional monetary policies, London, 18 November 2011

Presented a paper at a Workshop of Econometrics and Applied Economics at the Department of Economics at Universidad Carlos III de Madrid, 14 November 2011
Invited speaker at The Trygve Haavelmo Centennial Symposium, University of Oslo, Oslo 13-14 December 2011
Invited speaker at the 22^{nd} $(EC)^2$ Conference, European University Institute and the University of Florence. 15-17 December 2011
Invited speaker at the Information and Econometrics of Networks Conference, Info-metrics Institute, American University Washington, 30-31 March 2012
Presented a paper at Koc University, Istanbul, 5 April 2012.
Keynote speaker at the Third International Conference in memory of Carlo Giannini, at the Banca d'Italia in Rome on 12-13 April 2012
Presented a paper at the ALPSP Seminar on Data Publishing, London 24 April 2012.
Guest speaker at The Quantitative Investment Conference 2012, UBS, London on 19 April 2012
Presented a paper at the ALPSP Seminar on Data Publishing, London 24 April 2012.
Presented a paper at the Financial Econometrics Conference, Toulouse School of Economics, 11-12 May 2012.
Keynote speaker at the 2012 International Econometrics Conference in honour of Professor Cheng Hsiao, at Southwestern University of Finance and Economics (SWUFE), Chengdu, China. May 26-27, 2012
Distinguished speaker at the Fifth Annual Conference of the Society for Financial Econometrics (SoFiE) hosted by the Oxford-Man Institute of Oxford University in Oxford, June 20-22 2012
Presented a paper at the 18^{th} International Panel Data Conference, Banque de France, Paris, 5-6 July 2012.
Keynote speaker at the VI World Conference – Spatial Econometric Association, Salvador, Brazil July 11-13, 2012

Oct 2012-Sep 2013

Presentation at the Annual Meeting of the American Finance Association, San Diego, January 4-6, 2013. (Testing CAPM with a Large Number of Assets).
Presentation at Morgan Stanley for USC Alumni banking executives—New York, NY March 1, 2013
Seminar presentation at Federal Reserve Bank of San Francisco, San Francisco, March 7, 2013. (Optimal Forecasts in the Presence of Structural Breaks).
Invited speaker at the USC Marshall Symposium on Social and Business Informatics: An Interdisciplinary Perspective, Los Angeles, April 26, 2013 (The Analysis of High Dimensional VARs)
Invited speaker at University of Glasgow Adam Business School Econometrics Presented at the Workshop on Advanced Econometric Modelling for Finance, University of Glasgow May 8, 2013
Invited speaker at The University of York Department of Economics and Related Studies, Econometrics of Social Interaction Symposium– "Modelling Spatial Dependence with Pairwise Correlations"–University of York, May 9-10, 2013
Seminar presentation at University of Bologna, Department of Economics, Bologna, Italy May 23, 2013. (Tests of Linear Factor Pricing Models with a Large Number of Securities).
Seminar presentation at the University of Venice, Department of Economics, Venice, Italy, May 27, 2013. (Modelling Spatial Dependence with Pairwise Correlations).
Presentation at the Istanbul Stock Exchange, "Global Economic Interdependencies", Istanbul, Turkey, June 20, 2013
Presented paper at Conference on MENA Economies, "The Long-run Impact of Inflation on Growth", Istanbul, Turkey, June 21-22, 2013.
Keynote Speaker at Rimini Time Series Workshop, "Modelling Spatial Dependence with Pairwise Correlations", at the University of Bologna, Rimini Campus, Italy, June 27-28, 2013
Presented paper at 19^{th} International Panel Data Conference, "Common Correlated Effects Estimation of Heterogenous Dynamic Panel Data Models with Weakly Exogenous Regressors", Cass Business School, London, UK, July 4, 2013

Presented “Counterfactual Analysis in Macroeconometrics: An Empirical Investigation into the Effects of Quantitative Easing” at European Central Bank, Frankfurt, Germany, July 8, 2013

Oct 2013-Sep 2014 Presentation at RES External Seminar organized by the IMF Research Department, “Debt, Inflation and Growth: A Robust Estimation of Long-Run Effects in Dynamic Panel Data Models”, IMF, October 16, 2013
Presented at the International Iranian Economic Association’s (IIEA) panel on Challenges and Options for Iran’s Economy–Possible Scenarios, Georgetown University, October 18, 2013
Presented “Global Economic Interdependencies” at Sharif University, Iran, January 6, 2014
Invited public Lecture, “Iran’s Economy: Challenges and Opportunities”, for Program of Iranian Studies Bilingual Lecture Series at UCLA, Los Angeles, CA, USA, February 24, 2014
Presented “Tests of Policy Ineffectiveness in Macroeconometrics” at the Bank of Canada on 1 May 2014.
Presented “A Two Stage Approach to Spatiotemporal Analysis with Strong and Weak Cross-Sectional Dependence” at the University of California, Riverside on 5 May 2014.
Lecture, “Cross Section Dependence in Panel Data Models”, at University of California, Riverside, May 6, 2014
Presented “Debt, Inflation and Growth: Robust Estimation of Long-Run Effects in Dynamic Panel Data Models” at the University of Economics, Prague, Czech Republic on 2 June 2014.
Presented "Opportunities and Challenges in the Analysis of Large Data Sets" at the University of Cambridge, UK on 9 June 2014.
Invited Speaker to present "A Multi-Country Approach to Forecasting Output Growth using PMIs" at 8th ECB Workshop on Forecasting Techniques, Frankfurt, Germany, 13-14 June 2014.
Presented “Iran’s Economy: Challenges and Opportunities” at Cambridge University Persian Society on 17 June 2014.
Invited speaker to present “Tests of Policy Ineffectiveness in Macroeconometrics” at BGE Summer Forum in Barcelona, Spain. 19-20 June 2014.

Oct 2014-Sep 2015 **Keynote Lecture**, “A multi-country approach to forecasting output growth using PMIs” at 32nd Biannual CIRET Conference in Hangzhou, China 9-11 October 2014
Presented “Oil Sanctions and the Global Economy: A Counterfactual Analysis” at International Iranian Economic Association (IIAE) held at Boston College, MA on October 24-25, 2014
Presented “Tests of Policy Ineffectiveness in Macroeconometrics” at the USC Dornsife Institute for New Economic Thinking and Centre for Applied Financial Economics workshop on Counterfactual Analysis for Policy Evaluation at University of Southern California on November 20, 2014
Keynote Speech, “Opportunities and Challenges in the Analysis of Large Data Sets” at the European Central Bank’s Workshop on Modelling Cross-Border Financial Channels: A GVAR Perspective, Frankfurt, Germany. November 24-25, 2014
Presented “Long Run Effects in Large Heterogeneous Panel Data Models with Cross Sectionally Correlated Errors” at the Conference in Honor of Aman Ullah, Riverside California on March 14, 2015.
Presented “Oil Booms and Busts: A Long-Run Perspective” at the 2015 Society of Petroleum Engineers (SPE) Western Regional Meeting Panel, Garden Grove, CA on April 30, 2015
Presented “Opportunities and Challenges in the Analysis of Large Data Sets” at the 2nd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Institute of Advanced Studies, Vienna, on May 21-22, 2015
Presented “Opportunities and Challenges in the Analysis of Large Data Sets” at Norges Bank’s Mini-Workshop on Econometric Modelling in Oslo, Norway on June 10, 2015.
Presented “A multi-country approach to forecasting output growth using PMIs” at Euro Area Business Cycle Network’s (EABCN) Conference on "Econometric methods for

	business cycle analysis, forecasting and policy simulations". Hosted by Norges Bank in Oslo, Norway on June 11-12, 2015. Presented "Oil Shocks, Foreign Exchange Crises, and the Iranian Economy" at the IIEA Sponsored meeting at Trinity College, Cambridge, UK on June 18, 2015. http://www.iraneconomics.org/HPesaran.mp4 Presented "Long-Run Effects in Large Heterogenous Panel Data Models with Cross-Sectionally Correlated Errors" at the 2015 International Association for Applied Econometrics (IAAE) Annual Conference in Thessaloniki, Greece on June 24–28, 2015. **Keynote Lecture**, "A Multistage and Multiple Testing Approach to Variable Selection in Linear Regression Models with a Large Number of Covariates" at USC Dornsife INET's California Econometrics Conference 2015 in Los Angeles, California on September 25–26, 2015.
Oct 2015–Sep 2016	Half-day seminar, "Global VARs and the International Spillover of Shocks", given at IMF on October 22, 2015 in Washington, DC. **Invited Lecture** on "Iran's Post-Sanctions Economic Challenges and Opportunities" presented in Los Angeles, California on December 4, 2015. Counterfactual Analysis", at Cal Poly San Luis Obispo in the Orfalea College of Business on January 29, 2016 http://www.cob.calpoly.edu/undergrad/economics/seminars/ Presented "Country-Specific Oil Supply Shocks and the Global Economy: A Counterfactual Analysis", at the Conference on Oil, Middle East, and the Global Economy at USC, Los Angeles, CA on April 1-2 2016 http://dornsife.usc.edu/conferences/oil-conference/papers-and-presentations/ Presented "Double-Question Survey Measures for the Analysis of Financial Bubbles and Crashes", at Queen's University, Kingston, Ontario, Canada, May 3, 2016 Presented "Oil Booms and Busts and the Global Economy" at the University of Economics Prague, Czech Republic May 20, 2016. **Keynote Lecture**, "Opportunities and Challenges in the Analysis of Large Data Sets" presented at the 19th Eurasia Business and Economics Society, Istanbul, Turkey, May 26, 2016. 19th EBES Conference. Presented "Econometric Analysis of Production and Price Networks", at Queen Mary College, London, June 10, 2016. Presented, "Oil Prices and the Global Economy: Is It Different This Time Around?", at the 4th International Conference on the Iranian Economy, in conjunction with the International Iranian Economic Association, Marburg, Germany June 18, 2016 With Alexander Chudik, presented "Big Data Analytics: A New Perspective", at the Annual Conference of the International Association for Applied Econometrics, University of Milano-Bicocca, Italy, June 22, 2016. With Alexander Chudik, presented "A Bias-Corrected Method of Moment Approach for Estimations of Dynamic Panels", at the Annual Conference of the International Association for Applied Econometrics, University of Milano-Bicocca, Italy, June 22, 2016. **Keynote Lecture**, "Oil Booms and Busts and the Global Economy," presented at the Annual Conference of the International Association for Applied Econometrics, University of Milano-Bicocca, Italy, June 23, 2016. Presented, "Double-Question Survey Measures for the Analysis of Financial Bubbles and Crashes", at the 9th York Econometrics Symposium, University of York, UK, July 11, 2016 Presented "A One-Covariate at a Time, Multiple Testing Approach to Variable Selection in Large Datasets", September 7, 2016, Econometrics Seminar, Michigan State University, Michigan. Presented "A One-Covariate at a Time, Multiple Testing Approach to Variable Selection in Large Datasets", September 9, 2016, Statistics Department Seminar Series, University of Michigan, Michigan.
Oct 2016–Sep 2017	Presented "Double-Question Survey Measures for the Analysis of Financial Bubbles and Crashes", November 25, 2016, Tasmanian School of Business and Economics Research Seminar, University of Tasmania, Australia.

Presented "A One-Covariate at a Time, Multiple Testing Approach to Variable Selection in Large Datasets", November 30, 2016, Monash University, Australia.
Keynote talk "Econometric Analysis of Production Networks with Dominant Units" at the Conference in Honor of Max King, Monash University, December 8-9, 2016.
https://www.youtube.com/watch?v=PLC443SXVHg
Presented " Double-question Survey Measures for the Analysis of Financial Bubbles and Crashes" April 6, 2017, Seminar at Federal Reserve Bank of San Francisco.
" Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities" April 14, 2017, Data Science and Operations Seminar at USC Marshall School of Business.
Presented " Double-question Survey Measures for the Analysis of Financial Bubbles and Crashes" April 19, 2017, Seminar at Rady School of Management, UC San Diego.
Presented "Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities " May 23, 2017, Cambridge INET and CeMMAP Panel Data Conference at Trinity College.
Presented " Double-question Survey Measures for the Analysis of Financial Bubbles and Crashes" June 1, 2017, Seminar at Bank of England.
Presented " Econometric Analysis of Production Networks with Dominant Units " June 9, 2017, Vienna Workshop on High-Dimensional Time Series in Macroeconometrics and Finance.
Presented " Econometric Analysis of Production Networks with Dominant Units " June 14, 2017, Seminar at Norges Bank, Norway.
Presented "Double-question Survey Measures for the Analysis of Financial Bubbles and Crashes" June 15, 2017, Seminar at Department of Economics, Norwegian Business School, Norway.
Presented "Double-question Survey Measures for the Analysis of Financial Bubbles and Crashes" June 26-29, 2017, 4th Annual IAAE Conference in Sapporo, Japan.

Oct 2017-Sep 2018

Presented "Debt Financing and Real Output Growth: Is There a Threshold Effect?" October 21-23, 2017, 2017 INET Conference in Edinburgh, Scotland
Presented "A One Covariate at a Time, Multiple Testing Approach to Variable Selection in High-Dimensional Linear Regression Models" November 2, 2017, Econometric Seminar at University of California, Irvine
Presented " Topics in Panel Data Models with Weak and Strong Cross Sectional Dependence", March 8, 2018, Econometric Seminar at University of California Riverside
Presented "Land Use Regulations, Migration and Rising House Price Dispersion in the U.S.", March 9, 2018, Econometric Seminars at University of California Riverside
Presented "Topics in Panel Data Models with Weak and Strong Cross Sectional Dependence" May 1 & May 2, 2018, Distinguished Visitor's Lectures at Boston University
Presented "A One Covariate at a Time, Multiple Testing Approach to Variable selection in High-Dimensional Linear Regression Models", May 4, 2018, Distinguished Visitor's Seminar at Boston University
Presented "Uncertainty and Economic Activity: A Multi-Country Perspective", May 18, 2018, Seminar at King's College London, UK
Presented "Forecasting in linear high dimensional models subject to structural breaks", May 24-25, 2018, Cambridge INET Conference "Big Data in Financial Markets" at Trinity College
Presented "Uncertainty and Economic Activity: A Multi-Country Perspective", May 28, 2018, Seminar at Bundesbank, Frankfurt, Germany
Presented "Forecasting in linear high dimensional models subject to structural breaks", May 29, 2018, Seminar at European Central Bank, Frankfurt, Germany
Keynote talk "Uncertainty and Economic Activity: A Multi-Country Perspective", June 11-12, 2018, Baltic Economic Association Conference, Vilnius, Lithuania
Presented "Land Use Regulations, Migration and Rising House Price Dispersion in the U.S." will be presented by co-author Wukuang Cun at 2018 International Association for Applied Econometrics Conference in Montreal, June 26-29, 2018

	Presented "Short T Dynamic Panel Data Models with Individual and Interactive Time Effects" will be presented by co-author Vanessa Smith at [2018 International Association for Applied Econometrics Conference in Montreal, June 26-29, 2018]
Oct 2018-Sep 2019	Presented "Multi-country analysis of business cycle effects of fiscal and technology shock", October 26-28, 2018, Louisiana State Univ., AIE Conference in honor of Prof. Cheng Hsiao Presented "US Sanctions, Unfulfilled Expectations and New Challenges Facing the Iranian Economy" January 27-28, 2019, UCLA Bilingual Lecture series organized by the Iranian Studies of UCLA and Center for Near Eastern Studies. Presented "Detection of Dominant Units in Networks", March 7, 2019, Emory University Presented "Detection of Units with Pervasive Effects in Large Panel Data Models", April 29, 2019, UC Davis Presented "Detection of Dominant Units in Networks", May 16-17, 2019, 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance 2019, Institute of Advance Studies (IHS), Vienna, Austria Presented "Detection of Units with Pervasive Effects in Large Panel Data Models", May 20, 2019, Central European University, Budapest Presented "Detection of Units with Pervasive Effects in Large Panel Data Models", May 29, 2019, University of Milano-Bicocca, Milan, Italy Presented "Detection of Units with Pervasive Effects in Large Panel Data Models", June 25-28, 2019, International Association for Applied Econometrics Conference, Cyprus
Oct 2019-Sep 2020	Presented "Detection of Units with Pervasive Effects in Large Panel Data Models", October 11-12, 2019, The 2nd CEMMAP UCL/Vanderbilt Joint Conference, Nashville Presented "Long-Term Macroeconomic Effects of Climate Change: A Cross-Country Analysis", November 8, 2019, Conference on the Economics of Climate Change, Federal Reserve Bank of San Francisco **Keynote talk**, "The role of factors strength and pricing errors for estimation and inference in asset pricing models" December 14-16, 2019, 13th International Conference on Computational Financial Econometrics (CFE 2019), Senate House University of London, UK Presented "Detection of Units with Pervasive Effects in Large Panel Data Models" and chaired the session hosted by the International Association of Applied Econometrics (IAAE) "Advances in Panel Data Econometrics: Theory and Practice", January 3-5, 2020, Allied Social Science Association 2020 Annual Meeting, San Diego **Keynote talk**, "Measurement of Factor Strength: Theory and Practice", February 21, 2020, Mardi Dungey Memorial Research Conference, Washington DC
Oct 2020-Sep 2021	Presented "Estimation and Inference for Spatial Models with Heterogeneous Coefficients: An Application to U.S. House Prices", October 6, 2020, IMF Seminar Big Data Analytics: A New Perspective Demand, Online event **Inaugural speaker**, "A Counterfactual Economic Analysis of Covid-19 Using a Threshold Augmented Multi-Country Model", November 13, 2020, Ralph Marotta Seminar Series on Financial Research, Loyola University Chicago, Online event Presented "A Counterfactual Economic Analysis of Covid-19 Using a Threshold Augmented Multi-Country Model", November 18, 2020, Centre for Applied Macro Economic Analysis (CAMA) Seminar, Australian National University, [Online event] Presented "COVID-19 Time-varying Reproduction Numbers Worldwide: An Empirical Analysis of Mandatory and Voluntary Social Distancing", March 18, 2021, Seminar at Michigan State University, Online event Presented "COVID-19 Time-varying Reproduction Numbers Worldwide: An Empirical Analysis of Mandatory and Voluntary Social Distancing", April 9, 2021, Seminar at University of California Riverside, Online event **Keynote talk**, "A Counterfactual EconomicAnalysis of COVID-19 Using a Threshold Augumented Multi-Country Model", July 7-9, 2021, International Conference on Economic Modeling and Data Science (EcoMod2021), Online event

Keynote talk, "Sanctions and the Iranian Economy: Measurement and Evidence", August 11, 2021 at Inaugural webinar for International Iranian Economic Association (IIEA)

Sporting interests

- Played on basketball teams representing Fars province (Iran), Salford and Cambridge Universities
- Awarded Athletic Colours at Salford University
- Cambridge basketball half-blue
- Squash, tennis, swimming and cycling