Curriculum Vitae

Jan M. Podivinsky

Personal Details

Name:	Jan Michael PODIVINSKY	
Contact address:	Department of Economics University of Southampton Southampton SO17 1BJ United Kingdom	Tel: +44 (0)23 8059 2542 E-mail: J.M.Podivinsky@soton.ac.uk
Nationality:	British & New Zealand Citizenships	

Employment

2014 to date:	Associate Professor, Department of Economics, University of Southampton
2007-2014	Senior Lecturer, Economics Division, University of Southampton,
1993-2007	Lecturer, Economics Division (previously Lecturer B, Department of Economics), University of Southampton,
July-Sept 1998 & July-Sept 1997	Visitor, Department of Econometrics and Business Statistics, Monash University, Australia
1987-1993	Lecturer A, Department of Economics, University of Southampton,
1986-1987	Temporary Lecturer, Department of Economics, University of Southampton
1985-1986	Experimental Officer, Department of Economics, University of Southampton
1982-1985	ESRC Research-Linked Studentship, Department of Economics, University of Southampton
1980-1982	Occasional Research Assistant, QEP & MIME Programmes, London School of Economics

Educational Qualifications

1989	PhD in Econometrics, University of Southampton
1982	MSc in Econometrics and Mathematical Economics, London School of Economics
1980	BSc(Economics), London School of Economics

Membership of Professional Societies

Econometric Society
Royal Statistical Society

Research Interests

Time Series Econometrics; Econometric Model Selection and Testing; Financial Econometrics and Empirical Finance; Applied Econometrics

Refereeing for Academic Journals and Research Sponsors

The Review of Economic Studies; *The Economic Journal*; *Economica*; *Journal of Econometrics*; *Econometric Reviews*; *The Econometrics Journal*; *Econometric Theory*; *Journal of Time Series Analysis*, *Journal of Educational and Behavioral Statistics*, *Economics of Education Review*, *Journal of Quantitative Economics*; *The Statistician*; Economic and Social Research Council.

Current and Recent Teaching Experience

Regular Courses in Southampton

Introduction to Econometrics (compulsory second-year undergraduate unit for non-specialists)

Empirical Finance (optional third-year undergraduate unit)

Econometrics II (core unit for MSc Economics and Econometrics)

Quantitative Economics (core unit for MSc Economics and MSc Economics and Econometrics)

Quantitative Methods (core unit for MSc Economics and MSc Finance and Economics)

Advanced Topics in Econometrics (specialist option for MSc Economics and Econometrics)

Financial Econometrics (specialist option for MSc in Finance and Economics)

Principles of Corporate Finance (compulsory module for MSc in Finance and Economics)

Regular Courses elsewhere

Econometric Theory (third-year option unit; at Monash University, Australia; 1997, 1998)

Time Series Analysis and Financial Forecasting (MSc option, Portsmouth Business School, 2001-03)

Training and Other Occasional Courses

April 2017:	Invited presenter, one-week course on Financial Econometrics. Business School, East China University of Political Science and Law, Shanghai, China.
July 2013:	Invited Presenter, 3rd Symposium on Methodology of Econometric Modelling and Forecasting. Dongbei University of Finance and Economics, Dalian, China.
June 2012:	Presenter, one-week training course in Applied Econometrics. Debt Management Office, Abuja, Nigeria.
January 2011:	Invited presenter, one-week course on Financial Econometrics. National Chung Hsing University, Taichung, Taiwan.

March 2009:	Invited presenter, one-week course on Financial Econometrics. Jiangxi University of Finance and Economics, China.
October 2007:	Co-presenter, one-week training course in Applied Econometrics. Debt Management Office, Abuja, Nigeria.
December 2006:	Invited presenter, one-week course on Financial Econometrics. Nanjing University of Finance and Economics, China.
January 2005:	Invited presenter, three-day PhD course on Generalized Method of Moments, Aarhus School of Business, Denmark.
March 2001 & October 2002:	Co-presenter, two-day training courses in GAUSS Programming for Applied Econometrics, Monetary Analysis Division, Bank of England.
April 1999:	Invited presenter, one-week course on Financial Econometrics. Shanghai University of Finance and Economics, China.
January 1999:	Invited presenter, one-week course on Econometrics of Finance, Institute of Finance, Copenhagen Business School, Denmark.
September 1993:	Erasmus Teacher Exchange, Institute of Economics, Aarhus University, Aarhus, Denmark
June 1992:	Invited co-presenter, one-week course on Econometrics of Finance, Institute of Finance, Copenhagen Business School, Denmark.

Current & Recent Administrative Positions and Responsibilities

2015-	Head, Department of Economics
2014-	Director of International Partnerships, Social Sciences
2011-2013	Deputy Director, then Director, ESRC Doctoral Training Centre, University of Southampton
2011-2014	Director of Postgraduate Research Programmes, Social Sciences
2008-2010	Head of Teaching Programmes, Economics, School of Social Sciences
2008	Acting Examinations Coordinator, Economics (for one semester, to cover leave)
2003-2008	Programme Director, MSc in Finance and Economics, School of Social Sciences
2000-2003	Postgraduate Research Tutor, Department of Economics
1999-2000	MSc Tutor, Department of Economics
1999-2002	Elected Member, University Senate
1999-2001	Member, Local Organising Committee, European Association for Environmental and Resource Economists Annual Conference, June 2001, University of Southampton
1999-2003	Member, Economics Departmental Graduate Committee
1998-1999 & 2000-2002	Member, Economics Departmental Research Committee
1996-2002	Chair, Faculty of Social Sciences Library Committee
1995-1998	Examinations Officer, Department of Economics

Publications and Research Papers

"Comments by Jan M. Podivinsky, on The Effect of Import Competition on Wages in the Japanese Manufacturing Sector." *Asian Economic Papers*, 17(1), 68–69, 2018.

"Empirical Analysis on Exchange Rate Fluctuation and Sectoral Stock Returns in Malaysia" (joint with N. Rambeli @ Ramli, E. Hashim, A. Hashim, and D.A. Awang Marikan, *Jurnal Ekonomi Malaysia*, 51(1), 33-40, 2017.

"Federal Government Debt and Economic Growth: Evidence from Malaysia" (joint with S. Mohd Daud), *Progress in Development Studies*, 15(3), 253-256, 2015.

"Government Debt and Economic Growth in Malaysia: The Role of Institutional Quality" (joint with S. Mohd Daud), *Applied Economics Letters*, 21(17), 1179-1183, 2014.

"Do Labour-Managed Firms Benefit from Agglomeration?" (joint with S. Arando, M. Gago and G. Stewart), *Journal of Economic Behavior & Organization*, 84(1), 193-200, 2012.

"Revisiting the Role of External Debt in Economic Growth of Developing Countries" (joint with S. Mohd Daud), *Journal of Business Economics and Management*, 13(5), 968-993, 2012.

"On the Choice Between Capitalist and Labour-Managed Production: Evidence from a Panel of Entrants into UK Manufacturing Industries" (joint with G. Stewart), *Advances in the Economic Analysis of Participatory and Labor-Managed Firms*, 13, 77-95, 2012.

"An Accumulation of International Reserves and External Debt: Evidence from Developing Countries" (joint with S. Mohd Daud), *Global Economic Review*, Vol. 40(3), 229-249, 2011.

"Debt-Growth Nexus: A Spatial Econometrics Approach for Developing Countries" (joint with S. Mohd Daud), *Transition Studies Review*, Vol. 18(1), 1-15, 2011.

"Are Active Labour Market Programs Least Effective Where They Are Most Needed? The Case of the British New Deal for Young People" (joint with D. McVicar), *Melbourne Institute for Applied Economic and Social Research, Working Paper No.* 16/10 (September 2010); paper presented at the 3rd EALE/SOLE World Conference, London, June 2010.

"The Impact of Inflation Uncertainty on Interest Rates" (joint with C.C. Cheong and G-H. Kim), paper presented at the Symposium on Econometric Theory and Applications, Singapore, April 2010, and at the African Econometric Society 15th Annual Conference, Cairo, July 2010.

"Modelling Proportions: Random Effects Models of UK Firm Entry" (joint with G. Stewart), *Singapore Economic Review*, special issue on Panel Data Econometrics, ed. by Jan F. Kiviet, 54(3), 367-377, 2009.

"How Well Has the New Deal for Young People Worked in the UK Regions?" (joint with D. McVicar), *Scottish Journal of Political Economy*, *56(2),* 167-195, 2009.
[An earlier version of this paper - *Northern Ireland Economic Research Centre Working Paper*, 79, 2003 – was cited in the Chancellor of the Exchequer's *Economic and Fiscal Strategy Report* ("Budget Report") for 2005 (p. 83), 2006 (p. 78) and 2007 (p. 86).]

"Dynamic Macroeconometric Modelling: Evidence on the Brazilian Monetary System" (joint with W.L. Rotatori), paper presented to Econometrics Seminar, Institute for Empirical Research in Economics, University of Zürich, December 2008.

"Why is Labour-Managed Firm Entry so Rare? An Analysis of UK Manufacturing Data" (joint with G. Stewart), *Journal of Economic Behavior and Organization*, 63(1), 177-192, May 2007.

"Does the Impact of Welfare to Work Depend on the State of the Labour Market? The Case of the UK New Deal for Young People" (joint with D. McVicar), *University of Southampton, Discussion Papers in Economics and Econometrics*, 0704. Presented at the Society of Labor Economists' Annual Meetings, Chicago, May 2007. [This paper was cited in *The Economist*, 3rd October 2009, Special Report on the World Economy.]

"The New Deal for Young People" (joint with D.McVicar), *Economic Review*, Vol. 24(4), 24-26, April 2007.

"Flexible Nonlinear Modelling and Prediction of Stock Returns: Evidence from Japan", presented at the Symposium on Econometric Theory and Applications, Xiamen, China, April 2006.

"Selecting Nonlinear Models by Indirect Inference" (joint with M. Lu), paper presented at International Symposium on Econometrics Development, Guanghua School of Management, Beijing, April 2005.

"Into Jobs or Into the Classroom?: The UK New Deal for Young People", Ch. 7 (pp. 163-198) in *Best Practice in the Evaluation of Labour Market Programmes for Vulnerable Groups (edited by Ides Nicaise)*. Report to *The European Commission (Employment and Social Affairs DG) and co-financed by the Flemish Government*. Katolieke Universiteit Leuven, Belgium, 2005.
[An earlier version of this paper - *Northern Ireland Economic Research Centre Working Paper*, 80, 2003 - was cited in the Chancellor of the Exchequer's *Economic and Fiscal Strategy Report* ("Budget Report") 2005, p. 83.]

"The Effect of Exchange Rate Uncertainty on US Imports from the UK: Consistent OLS Estimation with Volatility Measured by an ARCH-type Model" (joint with C.C. Cheong and M. Lu), paper presented at the Australasian and the Far Eastern Meetings of the Econometric Society, 2004.

"The Robustness of Trend Stationarity: An Illustration with the Extended Nelson-Plosser Dataset" (joint with M. Lu), *Econometric Reviews*, 22(3), 261-267, 2003. [*ABDC: A*]

"Has the New Deal in Scotland Helped Young People Out of Unemployment and Into Jobs?" (joint with D. McVicar), Scottish Economic Policy Network Report, 2003 (ISBN: 1 904365 19 1).

Young People, Unemployment Duration and the New Deal in Northern Ireland (joint with D. McVicar), Department of Employment and Learning, Belfast, 2002.

"Unemployment Duration Before and After New Deal" (joint with D. McVicar), *Northern Ireland Economic Research Centre Working Paper*, 74, 2002 [revised March 2003].

"Duration Dependence and Routes Out of Joblessness for Young People" (joint with D. McVicar) *Northern Ireland Economic Research Centre Working Paper*, 66, September 2001.

"The Effect of Non-Normal Disturbances and Conditional Heteroskedasticity on Multiple Cointegration Tests" (joint with P. Silvapulle), *Journal of Statistical Computation and Simulation*, 65(2), 173-189, 2000.

"The Exact Power Envelope of Tests for a Unit Root" (joint with M.L. King), University of Southampton Discussion Papers in Economics and Econometrics, No. 0026, Nov. 2000.

"Econometrics Gets Smart(er): PcGets and Model Selection", presented to the Royal Economic Society and Scottish Economic Society Millennium Conference, St. Andrews, July 2000.

"Finite Sample Properties of GMM Estimators and Tests", Ch. 5 in L. Mátyás (ed.), *Generalized Method of Moments Estimation*, Cambridge: Cambridge University Press, 1999.

"Ox 2.10: Beast of Burden or Object of Desire?", *Journal of Economic Surveys*, 13(4), 491-502, 1999.

"The Bank Lending Channel in the Transmission of Monetary Policy in Korea: A Multivariate Dynamic Analysis", manuscript, 1998 (joint with C.C. Cheong and M. Lu).

"Testing for Misspecification of Term Structure Dynamics", paper presented at the Quantitative Methods in Finance 1998 Conference, Sydney, December 1998.

"Testing Misspecified Cointegrating Relationships", *Economics Letters*, 60(1), 1-9, 1998. [*ABDC: A*]
[This paper was ranked by Elsevier/North-Holland's ECONbase as the second most retrieved full-text article from *Economics Letters* in 1998.]

"An Analysis of Tests Based on the LIML Estimator in Dynamic Simultaneous Systems", paper presented at the Far Eastern Meeting of the Econometric Society, Hong Kong, July 1997.

"The Effects of Mean Shifts on Johansen's Cointegration Tests" (joint with I.C. Andrade and R.J. O'Brien), manuscript, 1997.

"SNP: A Program for Nonparametric Time Series", *Economic Journal*, 106(439), 1825-1829, 1996.

"The Equity Premium in a Two-Sector Stochastic Endogenous Growth Model" (joint with J.B. Jakobsen), Copenhagen Business School, Institute of Finance Working Paper 95-9, 1995.

"Cointegration Tests and Mean Shifts" (joint with I.C. Andrade and R.J. O'Brien), University of Southampton Discussion Papers in Economics and Econometrics, No. 9405, 1994.

"Estimating the Risk Premium in a Multi-Sector Stochastic Endogenous Growth Model" (joint with J.B. Jakobsen), Copenhagen Business School, Institute of Finance Working Paper, 93-8, 1993.

"Small Sample Properties of Tests of Linear Restrictions on Cointegrating Vectors and Their Weights", *Economics Letters*, Vol. 39(1), 13-18, 1992. [*ABDC: A*]

"Unit Root Tests and Mean Shifts" (joint with G.J. Edmonds and R.J. O'Brien), University of Southampton Discussion Papers in Economics and Econometrics, No. 9215, June 1992.

"GAUSS 2.0, GAUSS 386 and GAUSS VM", *Economic Journal*, Vol.101(408), 1319-1324,1991.

"The Determinants of Labour-Managed Entry: Poisson Regression Models of UK Count Data" (joint with G. Stewart), University of Southampton Discussion Papers in Economics and Econometrics, No. 9111, August 1991.

"Econometric Engineering: An Update for PC-GIVE", *Journal of Economic Surveys*, Vol. 4(1), 109-113, 1990.

"Software Review: PC-GIVE" (joint with P.M. Turner), *Journal of Economic Surveys*, Vol. 1(1), 92-96, 1987.

"Assessing the Adequacy of Asymptotic Tests Using Edgeworth and Monte Carlo Approximations: Some Applications", University of Southampton Discussion Papers in Economics and Econometrics, No. 8715, July 1987.

Research Grants and Contracts

Dates	Award Holder(s)	Funding Body	Title	Value
Oct 2012	J.M. Podivinsky	Crown Agents	Technical Assistance for Training in Applied Econometrics	£3400
Mar-Jun 2003	D. McVicar J.M. Podivinsky	Scottish Economic Policy Network	The Effects of the New Deal for Young People in Scotland	£2000
Sept 2001 –Feb 2002	D. McVicar J.M. Podivinsky	Department of Employment and Learning, Northern Ireland	Young People, Employment Duration and the New Deal in Northern Ireland	£18000
Apr 1995 – Mar 1997	G.H. Hillier J.M. Podivinsky P.W.N. Marsh	British Council	Improved Techniques of Asymptotic Testing for Structure and Orthogonality in Economic Models	£1050
July 1991	J.M. Podivinsky G. Stewart	Southampton University Management School Research Fund	An Empirical Analysis of Entrepreneurship	£1600
Aug 1989	J.M. Podivinsky M.J. Chalkley G. Stewart	University of Southampton Research Fund	Setting up a database for international mergers and acquisitions	£500
Jul-Sept 1989	J.M. Podivinsky R.J. O'Brien	Social Sciences Faculty Research Fund	Testing Based Upon Maximum Likelihood Estimation in Dynamic Econometric Models	£400

Recent Conference Participation

10-12 Jan 2018: 21st EBES Conference, Bangkok, Thailand (Presenter & Session Chair)

21-25 Aug 2017: EEA-ESEM: 32nd Annual Congress of the European Economic Association & 70th European Meeting of the Econometric Society, Lisbon, Portugal

12-14 Jan 2017: 21st EBES Conference, Budapest, Hungary (Presenter)

20-23 Jun 2016: Asian Economic Panel, Dublin, Ireland (Invited Discussant)

26-28 May 2016: 19th EBES Conference, Istanbul, Turkey (Presenter & Session Chair)

4-6 Jun 2015: SIBR-Thammasat Conference on Interdisciplinary Business and Economics Research, Bangkok, Thailand (Presenter & Session Chair)

8-10 Jan 2015:	15th EBES Conference, Lisbon (Presenter & Session Chair)
5-7 Jun 2014:	SIBR-Thammasat Conference on Interdisciplinary Business and Economics Research, Bangkok, Thailand (Presenter & Session Chair)
9-11 Jan 2014:	12th EBES Conference, Singapore (Presenter & Session Chair)
17-18 Jul 2013:	3rd DUFE Symposium on Methodology of Econometric Modelling and Forecasting, Dalian, China (Invited Presenter)
4-7 Jul 2011:	ESAM: Econometric Society Australasian Meetings, Adelaide, Australia (Presenter)
14-16 Apr 2011:	SETA2011: 7th International Symposium on Econometric Theory and Applications, Melbourne, Australia (Presenter)
7-9 Jul 2010:	15th Annual Conference of the African Econometric Society, Cairo, Egypt (Presenter)
17-19 Jun 2010:	EALE/SOLE 3rd International Conference, University College London, UK (Participant; Co-author presenting paper)
16-18 Jul 2007:	14th International Conference on Panel Data, Xiamen, China (Presenter)
27-29 Jun 2007:	NZAE: New Zealand Association of Economists, 48th Annual Conference, Christchurch, New Zealand (Presenter & Discussant)
4-5 May 2007:	SOLE: Society of Labor Economists, 12th Annual Meetings, Chicago, USA (Presenter & Discussant)
21-23 Sep 2006:	EALE: European Association of Labour Economists, 18th Annual Conference, Prague, Czech Republic (Presenter)
4-7 Jul 2006:	ESAM: Econometric Society Australasian Meetings, Alice Springs, Australia (Presenter)
4-6 Apr 2006:	SETA2006: International Symposium on Econometric Theory and Applications, Xiamen, China (Presenter & Section Chair)

Postgraduate Research Supervision and External Examining

N. Ramli, "Essays on Applied Exchange Rate Issues: Some New Evidence on the Export Led Growth Hypothesis, Exchange Rate Exposure and the Exchange Rate Volatility-Export Nexus", PhD degree awarded 2012.

R. Ahmad, "Growth and Investment: Empirical Evidence at Macro and Firm Level", PhD degree awarded 2012.

S. Mohd Daud, "Issues in International Economics: An Empirical Study on the Sustainability, External Debt and Reserves Management", PhD degree awarded 2009.

W.L. Rotatori Correa, "Dynamic Econometric Models and High Inflation in Brazil", PhD degree awarded 2007 (jointly supervised).

W.-C. Luo, “The Predictability of Stock Index Futures Markets in Taiwan” PhD degree awarded 2005 (jointly supervised).

M. Eckert, “The German Financial Market”, PhD degree awarded 2003 (part-time; jointly supervised).

C.R. Peacock, “Econometric Modelling of Cointegrated I(2) Systems: Applications to Money and Exchange Rates”, PhD degree awarded 2002 (supported by ESRC Research Studentship)

S. Lee, “Econometrics of Jump-Diffusion Processes: Approximation, Estimation and Forecasting”, PhD degree awarded 2001.

C.C. Cheong, “Dynamic Macroeconometrics and Policy Analysis”, PhD degree awarded 2001 (jointly supervised)

R.J. Hillman, “Econometric Modelling of Nonlinearity and Nonstationarity in the Foreign Exchange Market”, PhD degree awarded 1999 (jointly supervised; supported by ESRC Research Studentship).

I.C. Andrade, “Three Essays in Applied Multivariate Econometrics”, PhD degree awarded 1994 (jointly supervised).

T.M. Ho, “Export Supply and Import Demand Functions of Hong Kong: A Dual Production Theory Approach”, PhD degree awarded 1994 (part-time; jointly supervised).

Supervisor for approximately 90 MSc dissertations, 1986 to date.

External examiner for 17 PhD theses, 1998-2018 [La Trobe (1), Leicester (1), Monash (8), Oxford (1), Portsmouth (1), Queen’s Belfast (1) and York (3) Universities; National Institute of Industrial Engineering, India (1)].

Internal examiner for 11 Southampton PhD theses, 1996-2014.

External Examiner, Statistics and Econometrics, BSc(Econ) Degree, Queen Mary University of London, 2003-2006.

External Member, MSc Economics Programme Evaluation, Queen’s University Belfast, 2014.

JMP February 2018