

CAMA Newsletter

Centre for Applied Macroeconomic Analysis Crawford School of Public Policy

Issue No 39

From the Director



Welcome to 2018 and an exciting new year for CAMA.

In particular, welcome to our new Research Associates Giovanni Caggiano, Arjuna Mohottala, Alessia Paccagnini and welcome to our Doctoral Student Associate Tsendsuren Batsuuri (Tsegi).

Congratulations to Bruce Preston. His paper on Anchored Inflation Expectations was selected to

represent CAMA on the 3rd International Macroeconomics and Finance Conference -Tokyo 23-24 March 2018.

Thank you to everyone who has submitted papers to the <u>CAMA</u> working paper series. Statistics for the papers published in 2017 are available <u>online</u>. If you would like to submit a new paper please contact your program director or CAMA.

Warwick McKibbin Director

New working papers

Burdekin RCK, Siklos PL, Quantifying the impact of the November 2014 Shanghai-Hong Kong stock connect, January 2018

Bohl MT, Siklos PL, <u>The anatomy of inflation: An economic history perspective</u>, January 2018

Siklos PL, What has publishing inflation forecasts accomplished? Central banks and their competitors, January 2018

Bohl MT, Siklos PL, Wellenreuther C, <u>Speculative activity and returns</u> volatility of Chinese major agricultural commodity futures, January 2018

Fry-McKibbin R, Hsiao CYL, Martin VL, Measuring financial interdependence in asset returns with an application to euro zone equities, January 2018

Liu X, Pagan AR, Robinson T, <u>Critically assessing estimated DSGE</u> models: A case study of a multi-sector model, January 2018

Nepal R, Paija N, Closing the evidence gap: Energy consumption, real output and pollutant emissions in a developing mountainous economy, January 2018

Janku J, Libich J, Ignorance isn't bliss: Uninformed voters drive budget cycles, January 2018

Events

International financial integration in a changing policy context – the end of an era? European Commission, Brussels. 1-2 March 2018.

4th Annual CAMA/Brookings
Conference on Global Economy:
Alternative Futures, The
Brookings Institution, 6-7 March
2018. Participation by invitation
only. Please contact
cama.admin@anu.edu.au if you
are interesting in attending.

ADME 2018 - Abu Dhabi Meeting of Economists, Zayed University, United Arab Emirates, 13 March 2018.

<u>3rd International</u>
<u>Macroeconomics and Finance</u>
<u>Conference</u>, Tokyo, 23-24 March
2018.

Australasian Development
Economics Workshop 2018,
Australian National University, 6–
7 June 2018. Submission
deadline 9 March 2018.

3rd Annual CAMA/Australian Treasury Conference on Global Economy: Looking Forward and Looking Back on Technology and Macroeconomic Policy (program available soon), The Australian National University, 20-21 August 2018. Participation by invitation only. Please contact cama.admin@anu.edu.au if you are interesting in attending.

Conference on cross-country analysis of retirement, health, and wellbeing and a special issue of the Journal of the Economics of Ageing, 29 Oct - 30 Oct 2018, University of Southern California. Submission deadline 1 April 2018.

2018 Melbourne Institute
Macroeconomic Policy Meeting,
Melbourne Institute, 4-5 October
2018. Submission deadline 1
April 2018.

Henckel T, Menzies GD, Moffatt PG, Zizzo DJ, <u>Belief adjustment: A double hurdle model and experimental evidence</u>, January 2018

Bjornland HC, Larsen VH, Maih J, Oil and macroeconomic (in)stability, December 2017

Pontines V, Siregar RY, Non-core liabilities and monetary policy transmission in Indonesia during the post-2007 global financial crisis, December 2017

McKibbin W, Morris A, Panton AJ, Wilcoxen PJ, <u>Climate change and monetary policy: Dealing with disruption</u>, December 2017

Recent publications

Congratulations too all the CAMA members who have published since our last newsletter. Visit the <u>CAMA website</u> for full details on these publications.

Alpaslan B, Review of Development Economics

Burke P, Environment and Development Economics

Kumar S, American Economic Review

Lee J-W, The World Economy

Manopimoke P, Journal of the Asia Pacific Economy

McKibbin W, Oxford Review of Economics and The World Economy

Nepal R, Energies and Frontiers in Energy Research

Siklos P, Journal of Macroeconomics, International Journal of Central Banking, Applied Economics Quarterly, and International Review of Economics and Finance

Stoeckel A, Oxford Review of Economics

Wills S, Journal of Macroeconomics and Oxford Review of Economic Policy

Yakita A. Journal of Population Economics

Other publications

Lost inflation by **Rod Tyers**

New members



Finance and the Macroeconomy Program

Arjuna Mohottala, The Treasury

Macroeconomic Policy Frameworks Program

<u>Giovanni</u> Caggiano, Monash University

Model Uncertainty and Macro-Econometrics Program

Alessia Paccagnini, University College Dublin

Doctoral Student Associates

Climate Change and Energy program and Multi-Country Models and Methods program

<u>Tsendsuren Batsuuri</u>, The Australian National University

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