



From the Director



We have come to the conclusion of another successful year and I would like to take this opportunity to thank you all for your contributions during the year.

We wish you and your families Merry Christmas, Happy Holidays and a Prosperous 2020.

Warwick McKibbin
Director

New working papers

Thank you to everyone who has submitted papers to the [CAMA working paper series](#). If you would like to submit a new paper please contact your program director or CAMA.

McKinnon K, November 2019, [Evaluating the portfolio rebalancing hypothesis in the presence of the international goods market](#) paper no. 85/2019.

McKinnon K, November 2019, [Investigating the drivers of international comovement in real financial asset returns](#) paper no. 84/2019.

Shields K, Tran TD, November 2019, [Uncertainty in a disaggregate model: A data rich approach using Google search queries](#) paper no. 83/2019.

Couharde C, Damette O, Generoso R, Mohaddes K, November 2019, [The growth effects of El Niño and La Niña: Local weather conditions matter](#) paper no. 82/2019.

Pagan A, Wickens M, November 2019, [Checking if the straitjacket fits](#) paper no. 81/2019.

Ijtsma P, Shaffer S, Spierdijk L, October 2019, [US banking deregulation and local economic growth: Direct effects and externalities](#) paper no. 80/2019.

Kavuri AS, Milne A, Wood J, October 2019, [What is new about cryptocurrencies? A visual analysis](#) paper no. 79/2019.

Majumder MK, Raghavan M, Vespignani J, October 2019, [Oil curse, economic growth and trade openness](#) paper no. 78/2019.

New members

Doctoral student associate

Commodities and the Macroeconomy program

[Kate McKinnon](#), The Australian National University

Research associates

Commodities and the Macroeconomy program; and Model Uncertainty and Macroeconometrics program

[Brian Trung Duc Tran](#), University of Sydney

Finance and the Macroeconomy program

[Biplob Chowdhury](#), University of Tasmania

Finance and the Macroeconomy program; and Model Uncertainty and Macroeconometrics program

[Bonsoo Koo](#), Monash University

Media

28 October

[Good policy needs good data. So why is it locked up?](#)

By **Robert Breunig** and **Warwick McKibbin**

Australian Financial Review

17 October

[IMF downgrades Australia's economic growth](#)

By **Warwick McKibbin**
2GB

News

Alison Booth has been recently elected a Fellow of the Econometric Society.

Anil Kavuri, Alistair Milne and Justine Wood presented the paper 'What is new about cryptocurrencies? A visual

Chan JCC, October 2019, [Large hybrid time-varying parameter VARs](#) paper no. 77/2019.

Hoffmann M, Maslov E, Sorensen BE, October 2019, [Small firms and domestic bank dependence in Europe's great recession](#) paper no. 76/2019.

Castelnuovo E, October 2019, [Domestic and global uncertainty: A survey and some new results](#) paper no. 75/2019.

Recent publications

Congratulations to all the CAMA members who have published since our last newsletter. Visit the [CAMA website](#) for full details on these publications.

Burke PJ, *Bulletin of Indonesian Economic Studies*

Comunale M, *Scottish Journal of Political Economy*

Eo Y, *Journal of Economic Dynamics and Control*

Janda K, *Annual Review of Resource Economics*

Libich J, *Economic Record*

Makin A, *Applied Economics Letters*

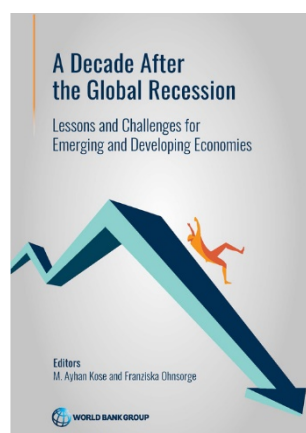
Ratti R, *Applied Economics*

Thoenissen C, *Journal of Economic Dynamics and Control*

Vespignani J, *Applied Economics*

Recent publications - Book

"Kose, M. Ayhan; Ohnsorge, Franziska. 2019. *A Decade After the Global Recession : Lessons and Challenges for Emerging and Developing Economies*. Washington, DC: World Bank.



Events

[5th Workshop of the Australasian Macroeconomics Society](#), Hobart, 5 - 7 December 2019.

[DBS-SWUFE Centre for Banking and Financial Stability Workshop](#), Melbourne, 17-18 February 2020. Submissions by 5 January 2020.

analysis' (CAMA WP 79 2019) in the 2nd annual Irish Academy of Finance (IAF) conference, 28-29 November 2019.

Larry Liu was awarded with the best poster prize for his presentation on 'Demographic changes and global imbalances' at the annual CEPAR workshop held in Sydney on 29-31 October 2019.

Tony Makin delivered a keynote address on "Macroeconomic Risks for the Asia-Pacific" at the South Pacific Central Banking Research Conference in Port Vila, Vanuatu, 13-14 November.

Warwick McKibbin and **Augustus Panton** attended in November the conference on 'economics of climate change' at the Federal Reserve Bank of San Francisco. The conference brought together central bankers and economists from academia and industry.

James Morley has been recently elected a [Fellow of the International Association for Applied Econometrics](#).

Tara Sinclair was panellist in the event organised by the Society of Government Economics on Probability of the US or World Entering a Recession in 2020. [Slides are available online](#).

[The OECD's New Approaches to Economic Challenges \(NAEC\)](#) has a regular program of seminars and mini or master courses on new techniques and approaches in economic theory and applied economics with an emphasis on complexity, computational economics, and agent based modelling. Please contact [Angela Stuart](#) if you would like to attend.

The latest edition of the World Bank's Commodity Markets Outlook is available [online](#).

[Mardi Dungey Memorial Research Conference](#), Washington DC, 21
February 2020. Registration is open.

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