

# **CAMA Newsletter**

Centre for Applied Macroeconomic Analysis Crawford School of Public Policy

Issue No 59

## From the Director



Thank you to everyone who has submitted papers to the <u>CAMA working paper series</u>. If you would like to submit a new paper, please contact your program director or CAMA.

To present your seminar at the CAMA global webinars or to advertise your seminar at CAMA please contact cama.admin@anu.edu.au.

Warwick McKibbin Director

## New working papers

Reid M, Odendaal H, Siklos PL, Du Plessis S, May 2021, <u>Priming in</u> inflation expectations surveys paper no. 45/2021.

Siklos PL, Stefan M, May 2021, <u>Exchange rate shocks in</u> <u>multicurrency interbank markets</u> paper no. 44/2021.

Miller R, Sedai AK, April 2021, <u>Opportunity costs of unpaid</u> <u>caregiving: Evidence from panel time diaries</u> paper no. 43/2021.

Anderson MA, Davies MH, Signoret JE, Smith SLS, April 2021, <u>Indian</u> <u>buyers in global markets: Quality, prices, and productivity</u> paper no. 42/2021.

Booth AL, Nolen P, April 2021, <u>Gender and psychological pressure in</u> <u>competitive environments</u> paper no. 41/2021.

Crucini MJ, Shintani M, Tsuruga T, April 2021, <u>A behavioral</u> <u>explanation for the puzzling persistence of the aggregate real</u> <u>exchange rate</u> paper no. 40/2021.

Crucini MJ, O'Flaherty O, April 2021, <u>Stay-at-home orders in a fiscal</u> <u>union</u> paper no. 39/2021.

Ferrara L, Metelli L, Natoli F, Siena D, April 2021, <u>Questioning the puzzle: fiscal policy, real exchange rate and inflation</u> paper no. 38/2021.

Fernando R, Liu W, McKibbin WJ, April 2021, <u>Global economic</u> <u>impacts of climate shocks, climate policy and changes in climate risk</u> <u>assessment</u> paper no. 37/2021.

## **Events**

Workshop on productivity and structural change, Bank of England Moorgate site, 26 November 2021. Submissions by 30 July 2021.

<u>Virtual East Asia</u> macroeconomics seminar series

#### **New members**



#### **Doctoral student associates**

Macroeconomic Policy Frameworks program

<u>Timothy W Watson</u>, The Australian National University

#### **Research associates**

## Climate Change and Energy program

<u>Shaikh Eskander</u>, London School of Economics and Political Science

Finance and the Macroeconomy program Vivek Sharma, Luiss University

Macroeconomic Policy Frameworks program <u>Stephen Elias</u>, The Treasury

#### News



Shuping Shi from Macquarie University and Peter C B Phillips from Yale University are launching the housing fever website: www.housing-fever.com

## **Recent publications**

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

Bjørnland HC, Review of Economics & Statistics

Chatterjee A, Journal of Applied Econometrics

Cross J, Review of Economics & Statistics

Kollmann R, *Journal of Economic Dynamics & Control,* and Oxford *Economic Papers* 

Leigh A, *Explorations in Economic History, Economic Record, and Australian Economic Review* 

Libich J, *Journal of Economic Surveys, Annals of Operations Research,* and *World Economics* 

Lu Y, Journal of Economic Surveys

Makin A, Journal of the Asia-Pacific Economy

- Meeks R, European Economic Review
- Morley J, Journal of Applied Econometrics
- Okimoto T, Empirical Economics
- Shaffer S, Spatial Statistics
- Shi S, Journal of Economic Surveys
- Smith P, Journal of Retirement
- Yakita A, Letters in Spatial & Resource Sciences

Zanetti F, American Economic Journal: Macroeconomics

## **Other publications**

Agarwala M, Burke M, Klusak P, Kraemer M and Mohaddes K (2021), '<u>Rising temperatures, melting ratings</u>', *Vox EU CEPR*.

Chen D, Kavuri AS and Milne A (2021), 'Growing pains: the changing regulation of alternative lending platforms', in *Palgrave MacMillan Handbook of Technological Finance* edited by Raghavendra (Raghu) Rau, Robert Wardrop, Luigi Zingales. Palgrave Macmillan UK.

Comunale M, Dainauskas J, Lastauskas P (2021), '<u>Helping to predict</u> <u>trade flows at a time of global crisis</u>', *LSE Research for the World*, The London School of Economics and Political Science

Kavuri AS and Milne A (2021), 'How technology is supporting working capital finance', in *Palgrave MacMillan Handbook of Technological Finance* edited by Raghavendra (Raghu) Rau, Robert Wardrop, Luigi Zingales. Palgrave Macmillan UK.

This website provides real-time bubble indicators for housing markets in the eight Australian capital cities and six primary New Zealand regions. These indicators provide a direct quantitative measure of the extent of housing fever in these major metropolitan areas. The measures are benchmarked against housing and macroeconomic fundamentals to provide a statistical mechanism for assessing the existence and the degree of speculative behaviour in these housing markets.

## **Statistics**



The CAMA working paper '<u>Liquidity traps in a world</u> <u>economy</u>' written by Robert Kollmann has received the highest number of views on Twitter from 27 April to 27 May 2021.

The top five papers with the highest number of views on the CAMA website from 27 April to 27 May 2021 are:

<u>'The global macroeconomic</u> <u>impacts of COVID-19: Seven</u> <u>scenarios</u>' written by Warwick McKibbin and Roshen Fernando

'<u>Global macroeconomic</u> scenarios of the COVID-19 pandemic' written by Warwick McKibbin and Roshen Fernando

'<u>COVID-19 infections and the</u> <u>performance of the stock market:</u> <u>An empirical analysis for</u> <u>Australia</u>' written by Markus Brueckner and Joaquin Vespignani

'<u>Liquidity traps in a world</u> <u>economy</u>' written by Robert Kollmann

'<u>Oportunity costs of unpaid</u> caregiving: Evidence from panel time diaries' written by Ray Miller and Ashish Kumar Sedai. Kavuri AS and Milne A (2021), 'Trading and Regulation of Cryptocurrencies, Stablecoins and other Cryptoassets', in *The Routledge Handbook of Fintech* edited by K. Thomas Liaw. Routledge, UK.

Mohaddes K (2021), '<u>How do businesses deal with uncertainty</u> <u>effectively?</u>' *The mastering entrepreneurship blog*, University of Cambridge – Judge Business School.

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