GEORGE KAPETANIOS

EDUCATION

1996-1999: **Cambridge University**; Ph.D. in econometrics.

1993-1995: **London School of Economics**; M.Sc. in econometrics and mathematical economics.

1989-1992: **City University, London**; B.Sc. in economics.

WORK EXPERIENCE

2015-: **King's College, London**; Professor of Econometrics and Finance (Head of Department of Banking and Finance (2015-)).

2004-2015: **Queen Mary, University of London**; Professor of Econometrics (Head of School of Economics and Finance (2007-2014)).

2003-2004: **Queen Mary, University of London**; Reader.

2002-2003: **Queen Mary, University of London**; Senior Lecturer.

2000-2002: **Bank of England**; Economist;

1998-2000: **National Institute of Economic and Social Research**; Research Officer.

ACADEMIC DISTINCTIONS

- Fellow of the *Journal of Econometrics*
- Multa Scripsit award for *Econometric Theory*
- Distinguished author for the *Journal of Applied Econometrics*
- Distinguished author for the *Journal of Time Series Analysis*

PUBLICATIONS

1. Small Sample Properties of the Conditional Least Squares Estimator in SETAR Models; *Economics Letters*; 69(3), pp.267-276; (2000a).

2. A Radial Basis Function Artificial Neural Network Test for ARCH; with A.P. Blake; *Economics Letters*; 69(1), pp. 15-23; (2000b).

3. Testing the Rank of the Hankel Covariance Matrix: A Statistical Approach; with G. Camba-Mendez; *Institute of Electrical and Electronic Engineers (IEEE) Transactions on Automatic Control*; 46(2), pp. 331-336; (2001a).

4. Model Selection in Threshold Models; *Journal of Time Series Analysis*; 22(6), (2001b).

5. Incorporating Lag Order Selection Uncertainty in Parameter Inference for AR Models; *Economics Letters*; 72(2), pp. 137-44; (2001c).

6. An Automatic Leading Indicator of Economic Activity: Forecasting GDP Growth for European Countries; with G. Camba-Mendez, R. J. Smith and M. R. Weale; *Econometrics Journal*; 4(1), pp. S56-90; (2001d).

7. The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy and the UK; with G. Camba-Mendez, R. J. Smith and M. R. Weale; in *A Companion to Economic Forecasting*, eds. M. P. Clements and D. F. Hendry; Blackwell Publishers (2002e).

8. Nonlinear Mean Reversion in Real Exchange Rates; with G. Chortareas and Y. Shin; *Economics Letters*; 77(3), pp. 411-417, (2002f).

9. Threshold Models for Trended Time Series; *Empirical Economics*; 28(4) pp. 687–707; (2003a).

10. Pure Significance Tests of the Unit Root Hypothesis against Nonlinear Alternatives; with A.P. Blake; *Journal of Time Series Analysis*; 24(3), pp. 1-17; (2003b).

11. Testing for a Unit Root against Nonlinear STAR Models; with Y. Shin and A. Snell; *Journal of Econometrics*; 112(2), pp. 359-379 (2003c).

12. Tests of Rank in Reduced Rank Regression Models; with G. Camba-Mendez, R. J. Smith and M. R. Weale; *Journal of Business and Economic Statistics*; 21(1), pp. 145-156, (2003d).

13. A note on an iterative least squares estimation method for ARMA and VARMA models; *Economics Letters*; 79(3), pp. 305-312, (2003e).

14. The Yen Real Exchange Rate May Be Stationary After All: Evidence from Nonlinear Unit-Root Tests; with G. Chortareas. *Oxford Bulletin of Economics and Statistics*; 66(1), pp. 113-131, (2003f).

15. Bootstrap Neural Network Cointegration Tests Against Nonlinear Alternative Hypotheses; *Studies in Nonlinear Dynamics and Econometrics*; 7(2), (2003g).

16. A Radial Basis Function Artificial Neural Network Test for Neglected Nonlinearity; with A. P. Blake; *Econometrics Journal*; 6(2), (2003h).

17. Modelling Core Inflation for the UK Using a New Dynamic Factor Estimation Method and a Large Disaggregated Price Index Dataset; *Economics Letters*; 85(1), pp. 63-69, (2004a).

18. The Asymptotic Distribution of the Cointegration Rank Estimator under the Akaike Information Criterion. *Econometric Theory*; 20(4), pp. 735-743, (2004b)

19. Bootstrap Statistical Tests of Rank Determination for System Identification; with G. Camba-Mendez; *IEEE Transactions on Automatic Control*; 49(2), pp. 238-243 (2004c).

20. An Investigation of Current Account Solvency in Latin America Using Non Linear Nonstationarity Tests; with G. Chortareas and M. Uctum; *Studies in Nonlinear Dynamics and Econometrics*; 8(1), (2004d).

21. Using option prices to measure financial market views about balances of risk to future asset prices; with D. Lynch and N. Panigirtzoglou. *Bank of England Quarterly Bulletin*; Winter 2004, (2004e).

22. Unit root testing against the alternative hypothesis of up to m structural breaks; *Journal of Time Series Analysis*; 26(1), pp. 37-49 (2005a).

23. Rational Expectations and Fixed Event Forecasts: An Application to UK Inflation; with H. Bakhshi and T. Yates; in *Empirical Economics*; 30(3), pp. 539–553, (2005b).

24. Testing the Rank of the Spectral Density Matrix; with G. Camba-Mendez; *Journal of Time Series Analysis*; 26(1), pp. 123-135 (2005c).

25. Forecasting with measurement errors in dynamic models; with R. Harrison and T. Yates. *International Journal of Forecasting*; 21(3), pp. 595–607 (2005d).

26. Forecasting Euro Area Inflation Using Dynamic Factor Measures of Underlying Inflation; with G. Camba-Mendez; *Journal of Forecasting*; 24(7), pp. 491-503, (2005e).

27. Testing for Cointegration in Nonlinear STAR Error Correction Models; with Y. Shin and A. Snell; *Econometric Theory*; 22, pp. 279–303, (2006a).

28. Cluster Analysis of Panel Datasets using Non-Standard Optimisation of Information Criteria; *Journal of Economic Dynamics and Control*; 30(8), pp. 1389–1408, (2006b)

29. Nonlinear Modelling of Autoregressive Structural Breaks in a US Diffusion Index Dataset; with E. Tzavalis. In: Milas, C., Rothman, P. and van Dijk. Nonlinear Time Series Analysis of Business Cycles. Elsevier; pp. 175–198; (2006c).

30. Unit root tests in three-regime SETAR models; with Y. Shin. *Econometrics Journal*; 9(2), pp. 252–278, (2006d).

31. Choosing the Optimal Set of Instruments from Large Instrument Sets; *Computational Statistics and Data Analysis*; 51(2), pp. 612–620 (2006e).

32. Long Memory in Nonlinear Autoregressive Models; *Economics Letters*; 91(3), pp. 360–368, (2006f).

33. Forecasting Using Predictive Likelihood Model Averaging; with V. Labhard and S. Price; *Economics Letters*; 91(3), pp. 373–379, (2006g).

34. Forecast Evaluation of the Bank of England's Fancharts; with R. Elder, T. Taylor and T. Yates; Bank of England Quarterly Bulletin; Autumn 2006, (2006h).

35. Making a Match: Combining Theory and Evidence in Policy-oriented Macroeconomic Modeling; with A.R. Pagan and A. Scott. *Journal of Econometrics*; 136(2), 565–594, (2007a).

36. Testing for ARCH in the presence of Nonlinearity of Unknown Form in the Conditional Mean; with A. P. Blake. *Journal of Econometrics*; 137(2), pp. 472–488, (2007b).

37. Testing for Neglected Nonlinearity in Long Memory Models; with R. Baillie. *Journal of Business and Economic Statistics*; 25(4), pp. 447–461, (2007c).

38. Small Sample Properties of Cross Section Augmented Estimators for Panel Data Models with Residual Multi-factor Structures; with M. H. Pesaran. In The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis, Garry Phillips and Elias Tzavalis (eds.), Cambridge University Press, (2007d).

39. Measuring Conditional Persistence in Time Series; *Oxford Bulletin of Economics and Statistics*; 69(3), pp. 363–386, (2007e).

40. Dynamic Factor Extraction of Cross-Sectional Dependence In Panel Unit Root Tests; *Journal of Applied Econometrics*; 22(2), pp. 313–338, (2007f).

41. Testing for Neglected Nonlinearity in Cointegrating Relationships; with A. P. Blake; *Journal of Time Series Analysis*; 28(6), pp. 807–826, (2007g).

42. Estimating Deterministically Time-Varying Variances in Regression Models. *Economics Letters*; 97(2), pp. 97–104, (2007h)

43. Variable Selection in Regression Models using Non-Standard Optimisation of Information Criteria; *Computational Statistics and Data Analysis*; 52(1), pp. 4-15, (2007i)

44. Forecasting using Bayesian and Information Theoretic Model Averaging: An application to UK inflation; with V. Labhard and S. Price. *Journal of Business and Economic Statistics*; 26(1), pp. 33-41, (2008a),

45. A Review of Forecasting Techniques for Large Data Sets; with J. Eklund. *National Institute Economic Review*; 203(1), pp. 109–115, (2008b).

46. A Stochastic Variance Factor Model for Large Datasets and an Application to S&P data; with A. Cipollini; *Economics Letters*; 100(1), pp. 130–134, (2008c).

47. GLS Detrending-based Unit Root Tests in Nonlinear STAR and SETAR Models; with Y. Shin; *Economics Letters*; 100(3), pp. 377–380, (2008d).

48. Forecast combination and the Bank of England's suite of statistical forecasting models; with V. Labhard and S. Price; *Economic Modelling*; 25(4), pp. 772–792, (2008e).

49. A Bootstrap Procedure for Panel Datasets with Many Cross-Sectional Units; *Econometrics Journal*; 11(2), (2008f).

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55. A real time evaluation of Bank of England forecasts of inflation and growth; with J.J.J. Groen and S. Price; *International Journal of Forecasting*, 25(1), pp. 74-80, (2009c).

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61. Testing Exogeneity in Threshold Models; *Econometric Theory*, 26(1), pp. 231–259, (2010b).

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63. Tests of the Martingale Difference Hypothesis Using Boosting and RBF Neural Network Approximations; with A. Blake; *Econometric Theory*, 26(5), pp. 1363–1397, (2010d).

64. Modeling Structural Breaks in Economic Relationships Using Large Shocks; with E. Tzavalis; *Journal of Economic Dynamics and Control*, 34(3), pp. 417–436, (2010e).

65. Cross-sectional Averaging and Instrumental Variable Estimation with Many Weak Instruments; with M. Marcellino; *Economics Letters*, 108(1), pp. 36–39, (2010).

66. Factor-GMM Estimation with Large Sets of Possibly Weak Instruments; with M. Marcellino; *Computational Statistics and Data Analysis*, 54(11), pp. 2655–2675, (2010f).

67. Forecasting Large Datasets with Reduced Rank Multivariate Models; with A. Carriero and M. Marcellino; *Journal of Applied Econometrics*, 26(5), 735-761 (2011a).

68. The Elusive Persistence: Wage and Price Rigidities, the New Keynesian Phillips Curve, and Inflation Dynamics; with C. Tsoukis and J. Pearlman; *Journal of Economic Surveys*, 25(4), pp. 737-768, (2011b).

69. Testing the Null Hypothesis of Nonstationary Long Memory Against the Alternative Hypothesis of a Nonlinear Ergodic Model; with Y. Shin; *Econometric Reviews*, 30(6), pp. 620–645, (2011c).

70. Panels with non-stationary multifactor error structures; with M. H. Pesaran and T. Yamagata; *Journal of Econometrics*, 160(2), 326–348 (2011d).

71. Are More data always Better for Factor Analysis? Results for the Euro Area, the Six Largest Euro Area Countries and the UK; with G. Caggiano and V. Labhard; *Journal of Forecasting*, 30(8) pp. 736–752, (2011e).

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74. Comment on "Fast sparse regression and classification" by J.H. Friedman; with M. H. Pesaran; *International Journal of Forecasting*, 28(3), pp. 739–740, (2012c).

75. A State Space Approach to Extracting the Signal From Uncertain Data;with A. Cunningham, J. Eklund, C. Jeffery and V. Labhard. *Journal of Business and Economic Statistics*, 30(2), pp. 173–180, (2012d).

76. Multivariate Methods for Monitoring Structural Change; with J. Groen and S. Price. *Journal of Applied Econometrics*, 28(2), pp. 250–274, (2013a).

77. How Puzzling is the PPP Puzzle? An Alternative Half-Life Measure of Convergence to PPP; with G. Chortareas. *Journal of Applied Econometrics*, 28(3), pp. 435–457, (2013b).

78. Assessing the Economy-Wide Effects of Quantitative Easing; with H. Mumtaz, I. Stevens and K. Theodoridis. *Economic Journal*, 122(564), pp. 316–347, (2013c).

79. A factor approach to realized volatility forecasting in the presence of finite jumps and cross-sectional correlation in pricing errors; with A. Atak. *Economics Letters*, 120(2), pp. 224-228, (2013d).

80. Robust Forecast Methods and Monitoring during Structural Change; with J. Eklund and S. Price; *The Manchester School* 81(S3), pp: 3-27, (2013e)

81. Model Selection Criteria for Factor Augmented Regressions; with J. Groen. *Oxford Bulletin of Economics and Statistics*, 75(1), pp. 37–63, (2013f).

82. Estimation and Inference for Impulse Response Functions from Univariate Strongly Persistent Processes; with R. Baillie. *Econometrics Journal*, 16(3), pp. 373–399, (2013g).

83. Adaptive Forecasting in the Presence of Recent and Ongoing Structural Change; with L. Giraitis and S. Price. *Journal of Econometrics*, 177(2), pp. 153–170, (2013h).

84. Inference on Stochastic Time-Varying Coefficient Models; with L. Giraitis and T. Yates. *Journal of Econometrics*, 179(1), pp. 46–65,(2014a).

85. A Nonlinear Panel Data Model of Cross-Sectional Dependence; with J. Mitchell and Y. Shin. *Journal of Econometrics*, 179(2), pp. 134–157, (2014b).

86. Modified information criteria and selection of long memory time series models; with R. T. Baillie and F. Papailias; *Computational Statistics and Data Analysis*, 76, pp. 116–131, (2014c).

87. Evolving UK and US Macroeconomic Dynamics through the Lens of a Model of Deterministic Structural Change; with T. Yates; *Empirical Economics*, 47(1), pp. 305–345, (2014d).

88. Bandwidth Selection by Cross-Validation for Forecasting Long Memory Financial Time Series; with R. T. Baillie and F. Papailias; *Journal of Empirical Finance*, 29, pp. 129–143, (2014e).

89. Level Shifts in Stock Returns Driven by Large Shocks; with Y. Dendramis and E. Tzavalis; *Journal of Empirical Finance*, 29, pp. 41–51, (2014f).

90. Shifts in Volatility Driven by Large Stock Market Shocks; with Y. Dendramis and E. Tzavalis; *Journal of Economic Dynamics and Control*, 55, pp. 130-147, (2015a).

91. Generalised Density Forecast Combinations; with N. Fawcett, J. Mitchell and S. Price; *Journal of Econometrics*, 188(1), pp. 150-165, (2015b).

92. A new approach to multi-step forecasting using dynamic stochastic general equilibrium models; with S. Price and K. Theodoridis; *Economics Letters*, 136, pp. 237–242, (2015c).

93. Semiparametric Sieve-Type GLS Inference; with Z. Psaradakis; *Econometric Reviews*, 35(6), pp. 951–985, (2016a).

94. Forecasting Inflation and GDP Growth using Heuristic Optimisation of Information Criteria and Variable Reduction; with M. Marcellino and F. Papailias; *Computational Statistics and Data Analysis*, 100, pp. 369–382, (2016b)

95. Estimating the dynamics and persistence of financial networks, with an application to the sterling money market; with L. Giraitis, A. Wetherilt and F. Zikes; *Journal of Applied Econometrics*, 31(1), pp. 58-84, (2016c).

96. Exponent of Cross-sectional Dependence: Estimation and Inference; with N. Bailey and M. H. Pesaran; *Journal of Applied Econometrics*, 31(6), pp. 929-960, (2016d).

97. Factor based identification-robust inference in IV regressions; with L. Khalaf and M. Marcellino; *Journal of Applied Econometrics*, 31(5), pp. 821-842, (2016e).

98. Comparing Logit-based Early Warning Systems: Does the Duration of Systemic Banking Crises Matter?; with G. Caggiano, P. Calice and L. Leonida; *Journal of Empirical Finance*, 37, pp. 104–116, (2016f).

99. Revisiting Useful Approaches to Data-Rich Macroeconomic Forecasting; with J. J. J. Groen; *Computational Statistics and Data Analysis*, 100, pp. 221–239, (2016g).

100. Structural Analysis with Multivariate Autoregressive Index Models; with A. Carriero and M. Marcellino; *Journal of Econometrics*, 192(2), pp. 332–348, (2016h).

101. A time varying DSGE model with financial frictions; with A. Galvao, L. Giraitis and K. Petrova; Forthcoming in the *Journal of Empirical Finance*, 38, pp. 690–716, (2016i).

102. Credit market freedom and cost efficiency in US state banking; with G. Chortareas and A. Ventouri; *Journal of Empirical Finance*, 37, pp. 173–185, (2016j).

103. A new summary measure of inflation expectations; with B. Maule and G. Young; Economics Letters, 149, pp. 83–85, (2016k)

104. Inference for Impulse Response Coefficients from Multivariate Fractionally Integrated Processes; with R. Baillie and F. Papailias; *Econometric Reviews*, 36(1-3), pp. 60–84, (2017a).

105. Liquidity Creation Through Efficient M&As: A Viable Solution for Vulnerable Banking Systems? Evidence From a Stress Test Under a Panel VAR methodology; with K. Baltas, M. Izzedin and M. Tsionas; *Journal of Banking and Finance*, 83, pp. 36-56, (2017b).

106. Inference on multivariate heteroscedastic time varying random coefficient models; with L. Giraitis and T. Yates; *Journal of Time Series Analysis*, 39(2), pp. 129–149, (2018a).

107. Forecasting Medium and Large Datasets with Vector Autoregressive Moving Average (VARMA) Models; with G. Dias; *Journal of Econometrics*, 202(1), pp. 75–91, (2018b).

108. Resuscitating Real Interest Rate Parity: New Evidence from Panels; G. Chortareas and G. Magkonis; *European Journal of Finance*, 24(14), pp. 1176–1189, (2018c).

109. A UK financial conditions index using targeted data reduction: forecasting and structural identification; with S. Price and G. Young; *Econometrics and Statistics*. 7(1), pp. 1–17, (2018d).

110. A One Covariate at a Time, Multiple Testing Approach to Variable Selection in High-Dimensional Linear Regression Models; with A. Chudik and M. H. Pesaran; *Econometrica*, 86(4), pp. 1479–1512, (2018e).

111. Time Varying Lasso; with F. Zikes; *Economics Letters*, 169(9), pp. 1-6, (2018f).

112. A New Approach for Detecting Shifts in Forecast Accuracy; with J. Chiu, S. Hayes and K. Theodoridis; *International Journal of Forecasting*, 35(4), pp. 1596–1612, (2019a).

113. A comprehensive evaluation of macroeconomic forecasting methods; with A. Carriero and A. Galvao; *International Journal of Forecasting*, 35(4), pp. 1226–1239, (2019b).

114. A Generalised Fractional Differencing Bootstrap for Long Memory Processes; with F. Papailias and A. M. R. Taylor; *Journal of Time Series Analysis*, 40(4), pp. 467–492, (2019c).

115. Large Time-Varying Parameter VARs: A Non-Parametric Approach; with M. Marcellino and F. Venditti; *Journal of Applied Econometrics*, 34(7), pp. 1027–1049, (2019d).

116. Exponent of Cross-sectional Dependence for Residuals; with N. Bailey and M. H. Pesaran; *Sankhya B*, 81, pp. 46-102, (2019e).

117. A time-varying parameter structural model of the UK economy; with R. Masolo, K. Petrova and M. Waldron; *Journal of Economic Dynamics and Control*, 106(9), (2019f).

118. Jumps in option prices and their determinants: Real-time evidence from the E-mini S&P 500 option market; with E. Konstantinidi, M. Neumann and G. Skiadopoulos; *Journal of Financial Markets*, 46, (2019g).

119. A Similarity-based Approach for Macroeconomic Forecasting; with Y. Dendramis and M. Marcellino; *Journal of the Royal Statistical Society A*, 183(3), (2020a).

120. Time varying cointegration with an application to the UK Great Ratios; with S. Millard, K. Petrova and S. Price; *Economics Letters*, 193, (2020b).

121. Estimation and Inference for Multi-dimensional Heterogeneous Panel Datasets with Hierarchical Multi-factor Error Structure; with L. Serlenga and Y. Shin; *Journal of Econometrics*, 220(2), (2021a).

122. Detection of Units with Pervasive Effects in Large Panel Data Models; with M. H. Pesaran and S. Reese; *Journal of Econometrics*, 221(2), (2021b).

123. Time-Varying Instrumental Variable Estimation; with L. Giraitis and M. Marcellino; *Journal of Econometrics*, 224, (2021c).

124. Kernel-based Volatility Generalised Least Squares; with I. Chronopoulos and K. Petrova; *Econometrics and Statistics*, 20, (2021d).

125. State-level wage Phillips curves; with S. Price, M. Tasiou and A. Ventouri; *Econometrics and Statistics*, 18, (2021e).

126. Measurement of Factor Strength: Theory and Practice; with N. Bailey and M. H. Pesaran; *Journal of Applied Econometrics*, 36(5), (2021f).

127. Common Correlated Effect Cross-sectional Dependence Corrections for Non-linear Conditional Mean Panel Models; with S. Hacioglu; *Journal of Applied Econometrics*, 36(1), (2021g).

128. Unconventional Monetary Policies and the Macroeconomy: The Impact of the UK's QE2 and Funding for Lending Scheme; with R. Churm, M. Joyce and K. Theodoridis; *Quarterly Review of Economics and Finance*, 80, (2021h).

129. Estimation of time-varying covariance matrices for large datasets; with Y. Dendramis and L. Giraitis; *Econometric Theory*, 37(6), (2021i).

130. Making text count: economic forecasting using newspaper text; with E. Kalamara, A. Turrell, C. Redl and S. Kapadia; *Journal of Applied Econometrics*, 37(5), 896–919, (2022a).

131. Investigating the predictive ability of ONS big-data based indicators; with F. Papailias; *Journal of Forecasting*, 41(2), 252–258, (2022b).

132. Hierarchical Time-Varying Estimation of Asset Pricing Models; with R. T. Baillie and F. Calonaci; *Journal of Risk and Financial Management (Special posthumous issue in honour of Prof. M. Mcaleer)*, 15(1), (2022c).

133. How did consumers react to the COVID-19 pandemic over time?; with N. Neuteboom and A. Ventouri; *Oxford Bulletin of Economics and Statistics*, 84(5), 961–993, (2022c).

134. Choosing between persistent and stationary volatility; with I. Chronopoulos and L. Giraitis; *Annals of Statistics*, 50(6), 3466–3483, (2022d).

135. A New Test for Market Efficiency and Rational Expectations in Financial Markets; with R. T. Baillie, F. Diebold and K. Kim; *Journal of International Money and Finance*, 130(1), (2023a).

136. Testing for Correlation between the Regressors and Factor Loadings in Heterogeneous Panels with Interactive Effects; with L. Serlenga and Y.

Shin; *Empirical Economics*, Special Issue in honour of Peter Schmidt, 64, 2611-2659, (2023b).

137. Forecasting in Factor Augmented Regressions under Structural Change; with D. Massacci. *International Journal of Forecasting*, 40(1), 62–76, (2024a).

138. Forecasting UK inflation bottom up; with A. Joseph, G. Potjagailo and C. Chakraborty; *International Journal of Forecasting*, 40(4), 1521–1538, (2024b).

139. Forecasting Value-at-Risk using Deep Neural Network Quantile Regression; with I. Chronopoulos and A. Raftapostolos; *Journal of Financial Econometrics*, 22(3), 636-669, (2024c).

140. An LM Test for the Conditional Independence between Regressors and Factor Loadings in Panel Data Models with Interactive Effects; with L. Serlenga and Y. Shin; *Journal of Business and Economic Statistics*, 42(2), 743-761, (2024c).

141. Mean group instrumental variable estimation of time-varying large heterogeneous panels with endogenous regressors; with Y. Bai and M. Marcellino. Forthcoming in *Econometrics and Statistics.*

142. On Robust Inference in Time Series Regression; with R. T. Baillie, F. Diebold, K. H. Kim, and A. Mora; Forthcoming in *Econometrics Journal.*

143. Forecasting with Machine Learning methods and multiple large datasets; with N. Anesti and E. Kalamara. Forthcoming in *Econometrics and Statistics.*

144. Reducing Labour Market Flexibility: A Causal Inference Study on Reform in the Netherlands; with N. Neuteboom, K. Patra and A. Ventouri. Forthcoming in *Economics Letters.*

145. Machine Learning for Economic Policy; with M. Haghighi, A Joseph, C. Kurz, M. Lenza and J. Marcucci. Forthcoming in the *Journal of Econometrics.*

146. Nonparametric Time Varying IV-SVARs: Estimation and Inference; with R. Braun and M. Marcellino. Forthcoming in the *Review of Economics and Statistics.*

Professional, advisory or consultative work

Ad-Hoc Consultancy for Eurostat, the European Central Bank, the Bank of England and the International Monetary Fund.