CURRICULUM VITAE

Personal Data:

Name:	Dr. Dipl.Ing. Robert Mauritius KUNST
Birth Date:	August 15th, 1957
Birth Place:	Mödling/Niederösterreich (Lower Austria)
Nationality:	Austrian
Marital Status:	Married
Address:	Johann Strauss Gasse 28/18, A-1040 Vienna, Austria
Telephone:	+43-1-59991-255 (work), +43-1-4277-37479 (University) +43-1-5055345 (home)
email:	kunst@ihs.ac.at, robert.kunst@univie.ac.at
Fax:	+43-1-59991-163 (IHS) +43-1-5055345 (home)

Education

1963-1975 School in Vienna: Elementary School in Wien-Hietzing, then Akademisches Gymnasium, Vienna

1975-1984 Vienna University of Technology (TU Wien): Technical Mathematics/Mathematics in Economics and Planning

1980 Degree of Dipl.Ing. at TU Wien (corresponds to M.Sc.); topic of thesis: Granger causality

1984 Degree of Dr.techn. at TU Wien (corresponds to Ph.D.); topic of thesis: Outliers models in time series analysis

1981-1983 Post-graduate course in Economics at the Department of Economics in the Institute for Advanced Studies, Wien/Vienna

May 1994 Habilitation (senior lectureship) in "Econometrics" at the Vienna University of Technology (Topic of venia thesis "Time series models in econometrics: stationary and non-stationary, normally and non-normally distributed processes")

Present positions

Professor of Economics at the University of Vienna (since 2000)
Consultant and lecturer at the Institute for Advanced Studies

Previous professional appointments

1983-1984 Assistant professor at the Institute for Economic Sciences in the Vienna University
1984-2000 Assistant professor at the Institute for Advanced Studies Vienna
1986-1994 Lecturer at the Institute for Statistics in the Vienna University
January-June 1992 Visiting professor at the University of California San Diego
1993-1998 Visiting professor at the Johannes Kepler University Linz
1998-2000 Lecturer at the Johannes Kepler University Linz
1999-2000 Visiting professor at the University of Vienna

Teaching

at the Vienna University:

Ökonometrisches Praktikum I (Practical Exercises in Econometrics), WS 1986/87, WS 1987/88, WS 1988/89, WS 1989/90, WS 1990/91, WS 1991/92, WS 1992/93, WS 1993/94, WS 1994/95
Ökonometrisches Praktikum II, SS 1987, SS 1988, SS 1989, SS 1990
Econometric Proseminar, SS 1990
Advanced Macroeconomics, 1999-2003
Macroeconomics, from 1999 regularly
Introduction to methods of empirical economics, regularly
Forecasting, SS 2004, WS 2005/06
Applied time series analysis, from WS 2004/05 regularly once a year
Vector autoregressions, WS 2005/06, WS 2006/07, WS 2007/08
Econometrics of panel data, SS 2006, SS 2007
Econometrics of seasonality, SS 2007, SS 2008
Generalized method of moments, SS 2008

at the Institute for Advanced Studies:

together with M. Deistler and from 1984-2000 temporarily with W. Krämer, K. Neusser, C. Donninger, H. Zeisel, R. Alt, A. Jumah: Econometric Research Seminar
together with M. Deistler, WS 1988/89: Econometrics I
SS 1985, SS 1987, SS 1989, SS 1991, and since 1993/94: Econometrics II
together with R. Alt, WS 1990/91: Econometrics I
WS 1985/86: Methods of Time Series Analysis
together with the Department: Seminar on Econometric Modeling and Economic Research Seminar
together with R.Alt, 1994: Seminar on ARCH Models in Finance
together with R.Alt and G.Rünstler: Seminar on Financial Econometrics

at the University of California San Diego:

Winter quarter 1992: Econometrics
Spring quarter 1992: Applied Econometrics

at the Johannes Kepler University Linz:

WS 1993/94 to SS 2000: Advanced Econometrics; Time Series Analysis (2 parts: Introduction, Trends and Seasonality); Panel Data; Applied Econometrics (3 parts: Basics, Applications in Macroeconomics, Applications in Microeconomics); Econometric Seminar; Limited Dependent Variables.

at the University of Technology Vienna

WS 1995/96: Cointegration, Trend and Seasonality.

Memberships in scientific societies

Econometric Society, Austrian Statistical Society, Royal Statistical Society, Bernoulli Society, International Institute of Forecasting

Research visits

1989 University of Copenhagen
February 1991 University of Basle, Switzerland
February 1995 Tinbergen Institute Rotterdam
February-March 1998 CES, University of Munich
January-February 2000 EERC at Mohyla Academy, Kyiv, Ukraine

Refereeing

Refereeing of articles for the following journals:
Applied Stochastic Models in Business and Industry, Econometric Reviews, Econometric Theory, Empirica, Empirical Economics, European Economic Review, European Review of Agricultural Economics, German Economic Review, International Journal of Forecasting, Journal of Econometrics, Journal of Money Credit and Banking, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, Zeitschrift für Wirtschafts- und Sozialwissenschaften.

Book reviews in the journals:
The Statistician (Journal of the Royal Statistical Society D), Zeitschrift für Wirtschafts- und Sozialwissenschaften.

Organizational work

1989 Co-organizer of a workshop at IHS on "Multivariate Cointegration"
1994 Organizer of a session for the International Society of Forecasting, Stockholm
1998 Organizer of a session for the Austrian Statistical Society, Linz
until 2001 Editor of the *IHS Economics Series*
since 2000 Coordinating Editor of *Empirical Economics*

Publications

(& G. Winckler) The Influence of Wage Rate Variations on the Level of Employment with and without an Exogenous Interest Rate; in Frisch, H., Gahlen, B. (Eds.), *Causes of Contemporary Stagnation*, Springer, Vienna, 1986

(& K. Neusser) A Forecasting Comparison of Some VAR Techniques; *International Journal of Forecasting* **2**, 447-456 (1986).

(& K. Neusser) Forecasting with Vector Autoregressive Models; *Empirica* 2'86,187-202

(& D. Marin) The Export-Productivity Relationship: A Time Series Representation for Austria; *Empirica* 1'87,55-75

(& W. Polasek) Causality and Non-Stationary Data: A Simulation Study; *Computational Statistics Quarterly* **4**,1,3-22 (1988).

The Performance of Robust Filtering: Some Monte Carlo Evidence; *Computational Statistics Quarterly* **5**,1,53-76 (1989).

(& D. Marin) On Exports and Productivity: A Causal Analysis; *Review of Economics and Statistics* **LXXI**, No.4, 699-703 (November 1989).

(& A. Jaeger): Seasonal Adjustment and Measuring Persistence in Output; *Journal of Applied Econometrics* **5**, 47-58 (1990).

(& K. Neusser): Cointegration in a Macroeconomic System; *Journal of Applied Econometrics* **5**, 351-365 (1990).

(& E. Reschenhofer & K. Rodler): Testing for Normality and Randomness of Austrian Stock Market Data; *Empirical Economics* **16**, 465-477 (1991).

Seasonal Models and Seasonal Adjustment; *Oesterreichische Zeitschrift fuer Statistik und Informatik* **21**, 177-188 (1992).

Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries; *Review of Economics and Statistics* **LXXV**, 325-330 (1993).

Apparently Stable Increments in Finance Data: Could ARCH Effects be the Cause?; *Journal of Statistical Computation and Simulation* **45**, 121-127 (1993).

Seasonal Cointegration, Common Seasonals, and Forecasting Seasonal Series; *Empirical Economics* **18**, 761-776 (1993).

Stability Conditions for a Bivariate ARCH System Which is Cointegrated in Mean; *Communications in Statistics, Theory and Methods* **22**(10), 2941-2953 (1993).

(& W. Polasek) Structuring Volatile Swiss Interest Rates: Some Evidence on the Present Value Model and a VAR-VARCH Approach; in: J. Kaehler and P. Kugler (ed.), *Econometric Analysis of Financial Markets*, pp. 105-128, Physica-Verlag, Heidelberg (1994).

(& M.A. Hauser & E. Reschenhofer) Modeling Exchange Rates: Long-Run Dependence Versus Conditional Heteroscedasticity; *Applied Financial Economics* **4**, 233-239 (1994).

(& M.A. Hauser & W. Hörmann & J. Lenneis) A Note on Generation, Estimation and Prediction of Stationary Processes; COMPSTAT Conference Series (1994).

(& A. Jaeger) Trend Interpolation and the Persistence of Fluctuations in U.S. GNP, in: Th. Url and A. Wörgötter (eds.), *Econometrics of Short and Unreliable Time Series*, Physica-Verlag, Heidelberg (1995).

(& A. Jumah) Forecasting Seasonally Cointegrated Systems: Supply Response of the Austrian Breeding Sow Herd; *European Review of Agricultural Economics* **23**, 487-507 (1996).

Estimating Discrete Parameters: An Application to Cointegration and Unit Roots; *Österreichische Zeitschrift für Statistik* **25**, 7-32. (1996)

Testing for Cyclical Non-Stationarity in Autoregressive Models; *Journal of Time Series Analysis* **12**, 137-156 (1997).

Fourth-Order Moments of Augmented ARCH Processes; *Communications in Statistics - Theory and Methods* **26**, 6, 1425-1442. (1997)

Augmented ARCH models for financial time series: stability conditions and empirical evidence; *Applied Financial Economics* **7**, 575-586. (1997)

(& M.A. Hauser) Fractionally Integrated Models with ARCH Errors - With an Application to the Swiss 1-Month Euromarket Interest Rate; *Review of Quantitative Finance and Accounting* **10**, 95-113 (1998).

(& P.H. Franses) The Impact of Seasonal Constants on Forecasting Seasonally Cointegrated Time Series; *Journal of Forecasting* **17**, 109-124 (1998).

(& P.H. Franses) On the Role of Seasonal Intercepts in Seasonal Cointegration; *Oxford Bulletin of Economics and Statistics* **61**, 409-434 (1999).

(& M.A. Hauser) Forecasting the ARFIMA-ARCH model; *Journal of Forecasting* 20, 501-518 (2001).

(& A. Jumah) The effects of dollar/sterling exchange rate volatility on futures markets for coffee and cocoa; *European Review of Agricultural Economics* **28**, 307-328 (2001).

(& M. Reutter) Decisions on seasonal unit roots, *Journal of Statistical Computation and Simulation* 72, 403-418 (2002).

(& A. Jumah) Modeling Fixed Investment and Its Components: An Application of Non-Linear Error Correction; in: *Advances in macroeconometric modeling*, C. Dreger and H.P. Galler (ed.), Nomos (2005)

(& A. Jumah) Exchange-Rate Volatility Spillovers in International Equity Markets, *Advances in Investment Analysis and Portfolio Management* **2**, 173-198 (2006).

(& A. Jumah) Trivariate ARCH Estimation of Exchange Rate Volatility Spillovers in Commodity Markets, in: *Progress in Economics Research*, F. Columbus (ed.), Nova Science Publishers (in press)

(& P.H. Franses) Analyzing a panel of seasonal time series: Does seasonality in industrial production converge across Europe? *Economic Modelling* 24, 954-968 (2007).

(& A. Jumah) Modelling Macroeconomic Sub-Aggregates: An Application of Non-Linear Cointegration; *Macroeconomic Dynamics* 12, 151-171 (2008)

(& A. Jumah) Immigrant remittance flows and aggregate demand forecasts in West African economies; *Journal of Policy Modeling* 30, 377-380 (2008)

Cross validation of prediction models for seasonal time series by parametric bootstrapping, *Austrian Journal of Statistics* 37, 271-284 (2008)

(& Adusei Jumah) Seasonal Prediction of European Cereal Prices: Good Forecasts Using Bad Models? *Journal of Forecasting* 27, 391-406 (2008)

IHS Research Memoranda

(& E. Bomze & E. Reschenhofer) Über die Schätzung der Spektraldichten (About the Estimation of Spectral Densities); May 1983, No. 184

Schätzung von Faktornachfragefunktionen für Österreich (Estimation of Factor Demand Functions for Austria); October 1983, No. 189

Ein Zeitreihenmodell für die österreichische Wirtschaft (A Time Series Model for the Austrian Economy); March 1985, No. 211

Strategien gegen Ausreißer in Zeitreihenmodellen (Strategies Against Outliers in Time Series Models); June 1985, No. 219

Multivariate Robust Filtering; January 1986, No. 226

(& D.Marin) The Export-Productivity Relationship: A Time Series Representation for Austria; September 1986, No. 233

Order Determination by Table Methods: Some Monte Carlo Evidence; June 1987, No. 239

(& A. Jaeger) Seasonal Adjustment and Measuring Persistence in Output; June 1988, No. 247

Cointegration in a Macro-Economic System; July 1988, No. 248

A Likelihood-Ratio Test for Seasonal Unit Roots; October 1988, No. 251

Prediction Threshold Filtering; July 1988, No. 254

Cointegration in Macroeconomic Systems: Seasonality and Explosive Roots; October 1988, No. 255.

(& P. Brandner) Forecasting Vector Autoregressions - The Influence of Cointegration. A Monte Carlo Study. February 1990, No. 265.

Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries. October 1990, No. 271.

Seasonality in the Austrian Economy: Common Seasonals and Forecasting. September 1992, No. 305.

(& M.A. Hauser & E. Reschenhofer) Modeling Exchange Rates: Long-Run Dependence versus Conditional Heteroskedasticity. September 1992, No. 306.

(& M.A. Hauser) Fractionally Integrated Models With ARCH Errors. May 1993, No. 322.

Fourth-Moments Structures in Financial Time Series. October 1993, No.335.

(& A. Jumah) Forecasting Seasonally Cointegrated Systems: Supply Response in Austrian Agriculture. July 1995, Economics Series No. 11.

(& P.H. Franses) On the role of seasonal intercepts in seasonal cointegration. September 1995, Economics Series No. 15.

Estimating the Number of Unit Roots. A Multiple Decision Approach. October 1995, Economics Series No. 16.

Decision Bounds for Data-Admissible Seasonal Models. November 1997, Economics Series No. 51.

Unit Roots, Change, and Decision Bounds. September 1998, Economics Series No. 58.

(& R. Luniku) Inflation, its Dynamics, and its Possible Causes in Albania. September 1998, East European Series No. 57.

(& A. Jumah) The Effects of Dollar/Sterling Exchange Rate Volatility on Futures Markets for Coffee and Cocoa. October 1999, Economics Series No. 73.

(& A. Jumah) The Effects of Exchange-Rate Exposures on Equity Asset Markets. January 2001, Economics Series No. 94.

(& A. Jumah) On Mean Reversion in Real Interest Rates: An Application of Threshold Cointegration. January 2002, Economics Series No. 109.

Testing for Stationarity in a Cointegrated System. July 2002, Economics Series No. 117.

Decision Maps for Bivariate Time Series with Potential Threshold Cointegration. September 2002, Economics Series No. 121.

Testing for Relative Predictive Accuracy: A Critical Viewpoint. May 2003, Economics Series No. 130.

(& A. Jumah) Modeling National Accounts Sub-Aggregates: An Application of Non-Linear Error Correction. March 2004, Economics Series No. 149.

(& A. Jumah) Toward a Theory of Evaluating Predictive Accuracy. November 2004, Economics Series No. 162.

(& A.V. Nagaev & S.A. Nagaev) A Diffusion Approximation for the Riskless Profit Under Selling of Discrete Time Call Options. - Non-identically Distributed Jumps, January 2005, Economics Series No. 164.

(& A.V. Nagaev & S.A. Nagaev) A Diffusion Approximation to the Markov Chains Model of the Financial Market and the Expected Riskless Profit Under Selling of Call and Put Options, January 2005, Economics Series No. 165.

(& A. Jumah) Forecasting Aggregate Demand in West African Economies: The Influence of Immigrant Remittance Flows and of Asymmetric Error Correction, February 2005, Economics Series No. 168.

Approaches for the Joint Evaluation of Hypothesis Tests: Classical Testing, Bayes Testing, and Joint Confirmation, September 2005, Economics Series No. 177.

(& A. Jumah) Seasonal Cycles in European Agricultural Commodity Prices, September 2006, Economics Series No. 192.

(& H. Hofer, W. Schwarzbauer, U. Schuh, D.J. Snower) Some Evidence on the Relevance of the Chain-reaction Theory in Selected Countries, May 2007, Economics Series No. 207.

(& A. Jumah) Inflation in the West African Countries: The Impact of Cocoa Prices, Budget Deficits, and Migrant Remittances, October 2007, Economics Series No. 219.

(& A. Jumah) Optimizing Time-series Forecasts for Inflation and Interest Rates Using Simulation and Model Averaging, November 2008, Economics Series No. 231.

A Nonparametric Test for Seasonal Unit Roots, January 2009, Economics Series No. 233.

Other Research Papers

(& K. Neusser) Cointegration in a Macro-Economic System; September 1988, Working Paper No. 8804, Department of Economics, University of Vienna (presented at the Econometric Society European Meeting, Bologna)

(& W. Polasek) Structuring Volatile Swiss Interest Rates: Reconciling Economic Theory with Empirical Evidence?. Discussion Paper No.9113, University of Basle, Switzerland. (1991)

Threshold Cointegration in Interest Rates. Discussion Paper 92-26, University of California San Diego. (June 1992)

Fractionally Integrated Models With ARCH Errors - With an Application to a Swiss Interest Rate. Discussion Paper, Johannes Kepler University Linz. (February 1994)

Fourth-Order Moments of Augmented ARCH Processes. Discussion Paper, Tinbergen Institute, Rotterdam (February 1995)

The Myth of Misspecification - Some Metaphors. Discussion Paper, Johannes Kepler University Linz. (July 1995)

(& P.H. Franses) The Impact of Seasonal Constants on Forecasting Seasonally Cointegrated Time Series. Report 9666/A, Econometric Institute, Erasmus University Rotterdam. (November 1996)

(& P.H. Franses) On the Role of Seasonal Intercepts in Seasonal Cointegration. Discussion Paper TI 96-175/7, Tinbergen Institute Rotterdam. (December 1996)

Decision Bounds for Data-Admissible Seasonal Models. Discussion Paper No. 9707, Johannes Kepler University Linz. (March 1997)

Asymptotics for Unit-Root Processes with Underspecified Deterministic Structures. Discussion Paper No. 9718, Johannes Kepler University Linz. (June 1997)

Unit roots, change, and decision bounds. Working Paper No. 157, Center for Economic Studies, University of Munich. (March 1998)

Some Aspects of Modeling Seasonality in Economic Time series. Discussion Paper No. 9813, Johannes Kepler University Linz. (June 1998)

(& P.H. Franses) Testing Common Deterministic Seasonality, with an application to industrial production. Econometric Institute Research Report 9905/A, Erasmus University Rotterdam.

(& P.H. Franses) Testing for Converging Deterministic Seasonal Variation in European Industrial Production. Econometric Institute Research Report 9917/A, Erasmus University Rotterdam.

(& M. Reutter) Decisions on Seasonal Unit Roots. CES ifo Working Paper No. 286, Munich.

Contributions to Conferences

(& D. Marin) The Export Productivity Relationship. A Time Series Analysis for Austria; Annual Conference of the Austrian Economic Society, October 1986, Vienna.

(& K. Neusser) Forecasting with Vector Autoregressive Models: An Empirical Investigation for Austria; Annual Conference of the Austrian Economic Society, October 1986, Vienna.

Prediction Threshold Filtering; Econometric Society European Meeting, August 1987, Copenhagen.

Forecasting By Vector Autoregressions: Cointegration in a Typical Economic System; 8th International Symposium on Forecasting, June 1988, Amsterdam.

(& A. Wörgötter) Is Weather a Problem for Short-Run Economic Forecasting; 8th International Symposium on Forecasting, June 1988, Amsterdam.

(& A. Jaeger) Seasonal Adjustment and Measuring Persistence in G.D.P.; Econometric Society European Meeting, August 1988, Bologna.

(& K. Neusser) Cointegration in a Macro-Economic System; Econometric Society European Meeting, August 1988, Bologna.

Outlying Observations in a Cointegrated VAR System and Their Influence on Prediction; 9th International Symposium on Forecasting, June 1989, Vancouver.

(& P. Brandner) Forecasting Economic Time Series - How Relevant is Cointegration ?; 9th International Symposium on Forecasting, June 1989, Vancouver.

Cointegration in Macroeconomic Systems: Seasonality and Explosive Roots; Econometric Society European Meeting, September 1989, Munich.

Cointegration and Macroeconomic Systems: Case Studies for Small and Large European Countries; Workshop on Multivariate Cointegration in Theory and Practice, February 1990, Vienna.

Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries; Conference on Structure and Dynamics in Econometrics, December 1990, Amsterdam.

Trend Interpolation and Persistence in U.S. GNP (joint paper with A. Jaeger), IHS-Conference "Econometrics of Short and Unreliable Time Series", June 1991, Vienna.

Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries; revised version presented at the conference "Econometrics of Non-Stationary Models and Cointegration", June 1991, Paris.

Structuring Volatile Swiss Interest Rates: Reconciling Economic Theory with Empirical Evidence; Econometric Society European Meeting, September 1991, Cambridge.

Forecasting Fractionally Integrated Models With ARCH Errors (joint paper with M.A. Hauser); 13th International Symposium on Forecasting, June 1993, Pittsburgh.

Fractionally Integrated Models With ARCH Errors (joint paper with Michael A. Hauser); Econometric Society European Meeting, August 1993, Uppsala.

Fourth-Moments Structures in Financial Time Series; NBER Time Series Seminar, October 1993, Vienna. (revised version presented at the Econometric Society European Meeting 1994 in Maastricht).

ARCH Patterns in Cointegrated Systems (joint paper with Marc Saez, Universitat Pompeu Fabre Barcelona); 14th International Symposium on Forecasting, June 1994, Stockholm.

The Myth of Misspecification - Some Metaphors; Economic Seminar of the University Linz, December 1994, Weitersfelden.

Forecasting Seasonally Cointegrated Systems - Supply Response in Austrian Agriculture (joint paper with Adusei Jumah, Federal Institute for Agricultural Research, Vienna); 15th International Symposium on Forecasting, June 1995, Toronto. Revised version presented at the Annual Meeting of the European Economic Association, September 1995, Prague.

Estimating the Number of Unit Roots; Economic Seminar of the University Linz, December 1995, St.Oswald. Revised versions presented at the Annual Meeting of the Austrian Statistical Society, April 1996, Vienna, at the International Symposium on Economic Modelling, July 1996, Oslo, and at the Econometric Society European Meeting, August 1996, Istanbul.

Determining Long-Run Equilibrium Structures in Bivariate Threshold Autoregressions: A Multiple Decision Approach; European Conference in Quantitative Economics and Econometrics, December 1995, Aarhus.

Data Admissibility and Seasonal Cointegration; Economic Seminar of the University Linz, December 1996, St.Oswald.

On the Role of Seasonal Intercepts in Seasonal Cointegration (joint paper with P.H. Franses); Modelisation Macroeconometrique Dynamique, January 1997, Evry-Paris.

Decision Bounds for Data-Admissible Seasonal Models; Annual Meeting of the Austrian Statistical Society, April 1997, Vienna. Revised version presented at the Econometric Society European Meeting 1997, Toulouse.

Optimal Decision on the Cointegrating Rank; Economic Seminar of the University Linz, December 1997, Reichenau, and European Conference in Quantitative Economics and Econometrics, December 1997, Amsterdam.

Optimizing prediction loss in estimating the cointegrating rank in vector autoregressions; EC^2 Conference, December 1998, Stockholm. (also presented at the Erasmus University Rotterdam, January 1999)

Time-changing volatility and time-changing persistence: A parametric model for price inflation; Conference of the Royal Statistical Society, July 1999, University of Warwick, Coventry.

Testing Common Deterministic Seasonality, with an application to industrial production; Econometric Society European Meeting, August 1999, Santiago de Compostela. (also presented at the Stockholm School of Economics, May 1999)

Least squares and temporal disaggregation if the sampling frequency changes (joint paper with Marta Oleksiv, Kyiv); Conference of the Royal Statistical Society, September 2000, Reading.

The effects of dollar/sterling exchange rate volatility on futures markets for coffee and cocoa (joint paper with Adusei Jumah, Institute for Advanced Studies); Conference of the International Economics and Finance Society, May 2001, Thessaloniki, Greece.

Testing for stationarity in a cointegrated system; Econometric Society European Meeting, August 2001, Lausanne.

Decisions on the causal structure of vector autoregressions, EC² Meeting, Louvain-la-Neuve, December 2001.

Decision maps for bivariate time series with potential threshold cointegration; Conference of the Royal Statistical Society, September 2002, Plymouth.

Testing for relative predictive accuracy : A critical viewpoint; METU Conference, September 2003, Ankara, Turkey. Also presented at the Economic Seminar of the University Linz, November 2002, Neufelden.

Modeling National Accounts Sub-Aggregates: An Application of Non-Linear Error Correction (joint paper with Adusei Jumah); Workshop on Macroeconometrics, November 2003, Halle, Germany.

Analyzing a panel of seasonal time series: Does seasonality converge across Europe? (joint paper with P.H. Franses); Atlantic Economic Association Conference, February 2004, Lisbon, Portugal.

Toward a theory of evaluating predictive accuracy (joint paper with Adusei Jumah); Econometric Society European Meeting, August 2004, Madrid, Spain. Also presented at the Conference of the Royal Statistical Society, September 2004, Manchester.

Forecasting demand aggregates in Sub-Saharan economies: The influence of remittance flows (joint paper with Adusei Jumah); Economic Seminar of the University of Linz, November 2004, Neufelden.

Approaches for the joint evaluation of hypothesis tests: classical testing, Bayes testing, and joint confirmation; European Meeting of Statisticians, July 2005, Oslo.

Seasonal cycles in European Agricultural Prices (joint paper with Adusei Jumah); 26th International Symposium on Forecasting, June 2006, Santander.

Small-sample performance of linear estimators in autoregressions with common seasonals: An example for Bayesian Monte Carlo evaluation of classical estimators; Econometric Society European Meeting, August 2006, Vienna. Also presented at the Conference of the Royal Statistical Society, September 2006, Belfast.

Evaluating prediction models by parametric bootstrapping; Economic Seminar of the University of Linz, November 2004, Neufelden. Also presented at the European Symposium on Time Series Prediction, February 2007, Espoo.

Cross validation of prediction models for seasonal time series by parametric bootstrapping; 56th Session of the ISI, August 2007, Lisbon.

A nonparametric test for seasonal unit roots; EC^2 Meeting, December 2007, Faro, Portugal. Also presented at the Econometric Society European Meeting, August 2008, Milan, and at the Conference of the Royal Statistical Society, September 2008, Nottingham.

Optimizing forecasts for inflation and interest rates by time-series model averaging (joint paper with Adusei Jumah), 28th International Symposium on Forecasting, June 2008, Nice.

Optimizing time-series forecasts for inflation and interest rates using simulation and model averaging (joint paper with Adusei Jumah), International Conference on Empirical Economics and Econometrics, January 2009, Ancona.

Combining forecasts based on multiple encompassing tests in a macroeconomic core system (joint paper with Mauro Costantini), First Macroeconomic Forecasting Conference, March 2009, Rome.

Contributions to commercial projects

1983: The effects of subsidies on household saving (Vienna University, together with G. Winckler and P. Rosner)
1984: The effects of changes in taxation on the Austrian economy (IHS, together with the Economics Department)
since 1984: Quarterly forecasts for the Austrian economy (IHS, together with the Economics Department)
since 1984: Annual medium-term projections for the Austrian economy (IHS, together with the Economics Department)
1990/91: Common features and peculiarities of international capital markets (IHS, together with A. Wörgötter)
1998/99: Financial markets in Albania (IHS, funded by the Oesterreichische Nationalbank, project director)
2002/03: Project Consulting Services to Strengthen Macroeconomic & Fiscal Analysis Capacities in Albania (IHS)
2002/03: Erstellung eines langfristigen makroökonomischen Modells (LMM) für die österreichische Volkswirtschaft (IHS)
2004/05: Ableitung von Diffusionsapproximationen für die Wahrscheinlichkeitsverteilung und den Erwartungswert risikofreien Gewinnes eines Investors (IHS, project director, together with Sergey Nagaev)
2008: An early warning system for currency crises on the basis of combined forecasts (together with Raimund Alt, Economica Institute for Economic Research, funded by the Oesterreichische Nationalbank, project director)