

Curriculum Vitae (June 2022): Associate Professor Joaquin Vespignani

Personal Details

www.joaquinespignani.com

https://www.utas.edu.au/profiles/staff/tsbe-finance/joaquin_vespignani

<https://ideas.repec.org/f/pve271.html> <https://scholar.google.com.au/citations?user=15XQ5osAAAAJ=en>

<https://publons.com/researcher/1214147/joaquinespignani/peer/revie/>

Research Interest

Fields: Applied Macroeconomics and Energy Prices

Energy Economics. Topics: Oil Prices, Commodity Prices, Energy Transition Commodities, Macroeconomic Forecast.

Education

PhD in Economics (Macroeconomics) 2007-2012. University of New South Wales, Australia

Master of Economics (Macroeconomics) 2006-2007. University of New England, Australia

Bachelor of International Trade 1998-2003. Universidad de la Marino Mercante, Buenos Aires,

Degree of Commerce 1996-1999. Universidad de Belgrano, Buenos Aires, Argentina

Employment

- Associate Professor, TSBE, University of Tasmania (2018- present)
- Head of Discipline (Economics and Finance), TSBE, University of Tasmania (2016-2019)
- Senior Lecturer in Economics, TSBE, University of Tasmania (2016)
- Lecturer in Economics, TSBE, University of Tasmania (2012-2015)
- Principal Economist for Australia. Barclays Capital Investment Bank, Sydney Australia (2009 -2012)
- Casual Lecturer/Tutor/PhD Student, University of New South Wales, Sydney Australia (2007-2012)

Current Appointments and Affiliations

- Associate Professor of Economics and Finance at **the University of Tasmania**
- Co-Founder Director of the Research Program "Covid-19 and the Macroeconomics" of the Centre for Applied Macroeconomic Analysis, **Australian National University**
- Research associate at the Globalization and Monetary Policy Institute, **Federal Reserve Bank of Dallas**
- Macroeconomic Expert Panel (Energy Market and Macroeconomic Forecast), **The Australian Treasury**
- Australian Economic Expert Panel at **the Economic Society of Australia**
- Associate Editor (Macroeconomics), Economic Papers (**Economic Society of Australia**)

Teaching Experience

University of Tasmania, Tasmanian School of Business and Economics (2012-) Hobart Australia; Banking and Financial Institutions (Undergraduate); Macroeconomics Theory and Policy (Undergraduate); Macroeconomics II (Undergraduate); Principles of Economics (Postgraduate); International Financial Management (Postgraduate); Principal of Finance (Undergraduate), International Finance (Undergraduate).

University of New South Wales, Sydney Australia (2008-2010);

Macroeconomics I and II (Undergraduate); Econometrics Methods (Undergraduate), Principles of Economics (Postgraduate).

Peer-Reviewed Publications

Al Jabri, Salwa., Raghavan, Mala & Vespignani, Joaquin, 2022. "Oil Prices and Fiscal Policy in an Oil-exporter Country: Empirical Evidence from Oman," *Energy Economics*, vol. 111(C) (ABDC: A*)

Markus Brueckner., Ngo Van Long and Joaquin Vespignani, 2022. "Trade, Education, and Income Inequality," *Applied Economics*, 54(40). (ABDC: A)

Majumder, Monoj Kumar, Raghavan, Mala and Vespignani, Joaquin, 2022. "Commodity Price Volatility, Fiscal Balance and Real Interest Rate," *Empirical Economics*, vol. 63(3), pages 1375-1402 (ABDC: A)

Markus Brueckner, Wensheng Kang and Joaquin Vespignani, 2021. "Covid-19 and Firms' Stock Price Growth: The Role of Market Capitalization," *Applied Economics* (forthcoming) (ABDC: A)

Ferrari, D., Ravazzolo, F., and Vespignani, J., 2021. "Forecasting Energy Commodity Prices: A Large Global Dataset Sparse Approach," *Energy Economics*, vol. 98. (ABDC: A*)

Majumder, M, K., Raghavan, M., and Vespignani, J., 2021 "Impact of Commodity Price Volatility on External Debt: The Role of Exchange Rate Regimes" *Applied Economics*, 2021. (ABDC: A)

Brueckner, M., and Vespignani, J. 2021. "Covid-19 Infections and the Performance of the Stock Market: An Empirical Analysis for Australia," *Economic Papers*, vol. 40, pages 173-193, 2021. (ABDC: B)

Kang, W., and Ratti, RA., and Vespignani, J, 2021. "Financial and Nonfinancial Global Stock Market Volatility Shocks", *Economic Modelling*, 96 pp. 128-134. (ABDC: A)

Burrell, H., and Vespignani, J., 2021. "The Industrial Impact of Economic Uncertainty Shocks in Australia," *Economic Papers*, vol. 40, pages 248-271 2021. (ABDC: B)

Majumder, M, K., Raghavan, M., and Vespignani, J., 2020. "Oil Curse, Economic Growth and Trade Openness," *Energy Economics*, vol. 91 . (ABDC: A*)

Ravazzolo, F., and Vespignani, J., 2020. "World Steel Production: A New Monthly Indicator of Global Real Economic Activity, *Canadian Journal of Economics*, vol. 53, pages 743-766. (ABDC: A)

Kang, W., Ratti, R., and Vespignani, J., 2020 "Global Commodity Prices and Global Stock Market

- Volatility Shocks: Effects Across Countries”, *Journal of Asian Economics*, 71 pages. 1-15. (ABDC: B)
- Kang, W., Ratti, R., and Vespignani, J., 2020. “Impact of Global Uncertainty on the Global Economy, and Large Developed and Developing Economies” *Applied Economics*, vol 51, vol. 52(22), pages. 2392- 2407. (ABDC: A)
- Ratti, R.A., and Vespignani, J., 2019. “What Drives the Global Official/Policy Interest Rate?”. *Applied Economics*, vol 51, pages 5185-5190. (ABDC: A)
- Hudson, K, B., and Vespignani, J., 2018. “Understanding the Deviation of Australian Policy Rate from The Taylor Rule”. *Applied Economics*, vol. 50 (9), pages 973-989. (ABDC: A)
- Kang, W., Ratti, R.A., and Vespignani, J., 2017. "Oil Price Shocks and Policy Uncertainty: New Evidence on the Effects of US and non-US Oil Production”. *Energy Economics*, vol. 66, pages 536-54. (ABDC: A*)
- Kang, W., Ratti, R.A., and Vespignani, J., 2016. “The Impact of Oil Price Shocks on the U.S. Stock Market: A Note on the Roles of U.S. and Non-U.S. Oil Production”. *Economics Letters*, vol. 145 pages 176–181. (ABDC: A)
- Ratti, R.A., and Vespignani, J., 2016. “Oil Prices and Global Factor Macroeconomic Variables”. *Energy Economics*, vol. 59 pages 198–212. (ABDC: A*)
- Ratti, R.A., and Vespignani, J.L., 2016. “Not all International Monetary Shocks are Alike for the Japanese Economy”. *Economic Modelling*, vol. 52 pages 822-837. (ABDC: A)
- Kang, W., Ratti, R.A., and Vespignani, J.L., 2016. “The Implications of Liquidity Expansion in China for the US Dollar”. *Journal of Asian Economics*, vol. 46 pages 71-84. (ABDC: B)
- Ratti, R.A., and Vespignani, J.L., 2016. “Chinese Liquidity Increases and the U.S. Economy”. *Economic Modelling*, vol. 52 pages 764-771. (ABDC: A)
- Ratti, R.A., and Vespignani, J.L., 2015. “Commodity Prices and BRIC and G3 Liquidity: A SFAVEC Approach”. *Journal of Banking and Finance*, vol. 53 pages 18-33. (ABDC: A*)
- Ratti, R.A., and Vespignani, J.L., 2015. “OPEC and non-OPEC Oil Production and the Global Economy”. *Energy Economics*, vol. 50 pages 364-378. (ABDC: A*)
- Vespignani, J.L., 2015. “On the Differential Impact of Monetary Policy across States/Territories and its Determinants in Australia: Evidence and New Methodology from a Small Open Economy”. *Journal of International Financial Markets, Institutions and Money*, vol. 34 pages 1-13. (ABCD: A)
- Vespignani, J.L., 2015. “International Transmission of Monetary Shocks to the Euro Area: Evidence from the U.S., Japan and China”. *Economic Modelling*, vol. 44 pages 131-141. (ABDC: *)
- Knop, S., and Vespignani, J.L., 2014. “The Sectorial Impact of Commodity Price Shocks in Australia”. *Economic Modelling*, vol. 42 pages 257-271. (ABDC: A)

Ratti, R.A., and Vespignani, J.L., 2013. “Crude Oil Prices and Liquidity, the BRIC and G3 Countries”. *Energy Economics*, vol. 39 pages 28-38. (ABDC: A*)

Ratti, R.A., and Vespignani, J.L., 2013. “Why are Crude Oil Prices High when Global Activity is Weak?”. *Economics Letters*, vol.121 pages 133-136. (ABDC: A)

Ratti, R.A., and Vespignani, J.L., 2013. “Liquidity and Crude Oil Prices: China’s Influence Over 1997-2011”. *Economic Modelling*, vol. 33 pages 517-525. (ABDC: A)

Vespignani, J.L., 2013. “The Industrial Impact of Monetary Shocks during the Inflation-Targeting Era in Australia”. *Australian Economic History Review*, vol. 53 pages 47-71. (ABDC: B)

Repec Economist Research Ranking (Worldwide)

2021

Top 100 Most Downloaded Authors in Economics Worldwide

Top Australian Young Economist (under 10 Years of PhD Graduation)

Top 40 Young Economist Worldwide (under 10 Years of PhD Graduation)

Top 5% Economist Worldwide (Last 10 years)

Top 5% by Numbers of Works

Top 5% by Performance of Graduate Students

Google Scholar

2021

Top 30 Most Cited Author in Applied Macroeconomics Worldwide.

Social Science Research Network (SSRN)

2021

Top 10% Most Downloaded Author in History (amongst 380,000 authors worldwide)

Top 10% Most Downloaded Author in the last 12 Months (amongst 380,000 authors worldwide)

Awards and Grants

-Chancellor Teaching Commendation, UTAS (2016)

-College of Business and Economics Research Medal, UTAS (2021)

-Commendation for Vice-Chancellor’s Award for Outstanding Research Performance by a New Researcher: “For International Recognition”, UTAS (2017)

-Commendation for Vice-Chancellor’s Award for Outstanding Research Performance by a New Researcher: “For Balancing Quality Teaching and Outstanding Research”, UTAS (2016)

-Vice-Chancellor Teaching Commendation, UTAS (2016)

-Research Performance Scheme Grant, UTAS (2015)

-Teaching Development Grant, UTAS (2015)

-Research Performance Scheme Grant, UTAS (2014)

-Dean’s Award for Excellence in Teaching and Research, UTAS (2014)

-Research Enhancement Grant Scheme, UTAS (2014)

-Research Performance Scheme Grant, UTAS (2014)

- Grant Incentive Scheme, UTAS (2014)
- Teaching Merit Award (Unit: International Financial Management), UTAS (2014)
- Teaching Merit Award (Unit: Intermediate Macroeconomics), UTAS (2013)

Nominations

- University Research Medal, UTAS (2021)
- Paul Bourke Award for Early Career Research (best young social researcher in Australia), Academy of the Social Sciences in Australia, 2017
- Vice-chancellor Award for Outstanding Research Performance by a New Researcher, 2017
- Paul Bourke Award for Early Career Research (best young social researcher in Australia), Academy of the Social Sciences in Australia, 2016
- Vice-chancellor Award for Outstanding Research Performance by a New Researcher, 2016
- Vice-chancellor Award for Outstanding Research Performance by a New Researcher, 2015

Visiting

- Australian National Treasury, 2019
- Australian National University, Research School of Economics, 2019
- Free University of Bozen-Bolzano, Faculty of Economics and Management 2019
- Australian National University, Research School of Economics, 2018
- Free University of Bozen-Bolzano, Faculty of Economics and Management 2017
- Australian National University, Research School of Economics, 2017
- Australian National University, Research School of Economics, 2016
- Norges Bank, research department, 2015
- Norges Bank, research department, 2014
- University of Western Australia, 2013

Conferences and Presentations

- Workshop of the Australasian Macroeconomics Society, 2021
- Covid-19 and the Macroeconomy, CAMA Webinar, 2020
- First Dolomiti Macro Meeting, Castelrotto, Italy 2019
- Masterclass on “Forecasting and Nowcasting Techniques, and Modelling International Spillover of Oil and Commodities Shocks, Australian, The Treasury, Canberra, Australia 2019
- 31st PhD Conference in Economics and Business University of New South Wales Business School, Sydney, Australia 2018
- Australian National University, Macroeconomic Seminar Series, Canberra Australia 2017
- The 10th Computational and Financial Econometrics conference (CFE), Seville Spain 2016
- Australian Treasury/Centre for Applied Macroeconomics Analysis “Shaping the Next Decade: Economic Trends in the Global Economy, Canberra Australia 2016.
- Centre for Applied Macroeconomic and Petroleum Economics-University of Melbourne joint Applied Macroeconometrics Workshop", Melbourne Australia 2015
- Economic Society of Australia, Tasmanian Branch, Hobart Australia 2015
- The Society of Nonlinear Dynamic and Econometrics, Oslo Norway 2015

- Norges Bank, Workshop on Empirical Macroeconomics, Oslo Norway 2015
- University of Melbourne, Econometric Seminar, Melbourne Australia 2014
- Computing Economic and Finance Annual Meeting, Oslo Norway 2014
- Econometric Society of Australasia Meeting, Hobart Australia 2014
- Centre for Applied Macroeconomics Analysis (ANU) and Centre for Applied Macroeconomic and Petroleum Economics (BI Norwegian School joint “Commodities and the Macroeconomy, Workshop Sydney Australia 2014
- Econometric Society of Australasia Meeting (ESAM), Sydney Australia 2013
- Massey University, New Zealand, Paper Series, Auckland New Zealand 2012
- Barclays Capital Investment Bank, Macroeconomic Workshop, Sydney Australia 2012
- University of Western Sydney, Australia, Paper Series, Sydney Australia 2012
- Barclays Capital Investment Bank, Macroeconomic Workshop, Hong Kong 2011
- Barclays Capital Investment Bank, Macroeconomic Workshop, Singapore 2011
- Centre for Applied Economic Research, EMG Workshop, Sydney Australia 2011
- Barclays Capital Investment Bank, Macroeconomic Workshop, London U.K 2010
- Centre for Applied Economic Research, EMG Workshop, Sydney Australia 2010

Postgraduate Supervision

- Richard Mawulawoe Ahadzie (PhD in Economics), Graduated 2021
- Salwa Al Jabri (PhD in Economics), Graduated 2021
- Majumder Monoj, (PhD in Economics), Graduated 2020
- Moses Kipkemei Kangogo (PhD in Economics), Graduated 2020
- Hamish Burren (Honours in Economics), First Class and University Medallist. Graduated 2019
- Kerry Hudson (Honours in Economics), First Class and University Medallist. Graduated 2014
- Stephen Knop (Honours in Economics), First Class and University Medallist. Graduated 2013

Referee Activity

Journal of Applied Econometrics, Journal of Banking and Finance, Journal of International Money and Finance, International Journal of Forecasting, World Bank Group, Energy Economics, Economics Letters, Canadian Journal of Economics, Energy Journal, Energy Policy, Economic Record, Economic Modelling, Journal of Macroeconomics, Applied Economics, International Economics, Applied Economics Letters, Journal of International Financial Markets, Institutions and Money, Emerging Market Reviews, Economic Bulletin, Australian Economic Review, Australian Economic History Review, Economic Papers, International Journal of Food and Agricultural Economics, Journal of Asian Economics, International Journal of Economics and Finance, Emerging Markets Finance and Trade, Economics Analysis and Policy, Energies, International Review of Economics and Finance, Economics and Business Letters, Journal of Risk and Financial Management, Economic Change and Restructuring, Economic Systems.