

Personal Details

Name: Joaquin Vespignani, PhD UNSW.

Dual Nationality Australian/Argentinean

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Website profiles:

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<http://www.Utas.edu.au/profiles/staff/economics/joaquin-vespignani>

<https://ideas.repec.org/f/pve271.html>

<https://scholar.google.com.au/citations?user=15XQ5osAAAAJ&hl=en>

Research Interest

Fields: Applied Macroeconomics, International Macroeconomics, Economic Growth and Energy Economics.

Topics: Oil Prices, Commodity Prices, Global Economy, Inequality, Uncertainty.

Education

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

Master's in Economics Studies (Macroeconomics) 2006-2007. University of New England, New England, Australia

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

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

Employment

-Associate Professor, TSBE, University of Tasmania (2019- present)

-Head of Discipline (Economics and Finance), TSBE, University of Tasmania (2017-present)

-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)

Associations

Research Associate, Globalization and Monetary Policy Institute, Federal Reserve Bank of Dallas USA (2015-)

Research Associate, Centre for Applied Macroeconomic Analysis, Australian National University Australia (2013-)

Committee Member of the Economic Society of Australia, Tasmanian Branch Australia (2013-2017)

Economic Panel of Australia, Economic Society of Australia (2015-present)

Members of the Society for Economic Measurement, USA (2014-present)

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

Ravazzolo, F., and Vespignani, J., 2019. "World Steel Production: A New Monthly Indicator of Global Real Economic Activity, *Canadian Journal of Economics*, forthcoming

Ratti, R.A., and Vespignani, J., 2019. "What Drives the Global Official/Policy Interest Rate?". *Applied Economics*, forthcoming

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

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

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.

Ratti, R.A., and Vespignani, J., 2016. "Oil Prices and Global Factor Macroeconomic Variables". *Energy Economics*, vol. 59 pages 198–212.

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.

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.

Ratti, R.A., and Vespignani, J.L., 2016. "Chinese Liquidity Increases and the U.S. Economy". *Economic Modelling*, vol. 52 pages 764-771.

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.

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.

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.

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.

Knop, S., and Vespignani, J.L., 2014. "The Sectorial Impact of Commodity Price Shocks in Australia". *Economic Modelling*, vol. 42 pages 257-271.

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.

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.

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.

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.

Working Papers:

Kang, W, Ratti, R and Vespignani, J., 2017. "Global commodity prices and global stock volatility shocks: Effects across countries," CAMA Working Papers 2017-36, Centre for Applied Macroeconomic Analysis, Crawford School of Public Policy, The Australian National University.

Brueckner, M and Vespignani, J., 2017. "Trade Uncertainty and Income Inequality" Globalization and Monetary Policy Institute, Working Paper 306, Federal Reserve Bank of Dallas.

Kang, W, Ratti, R and Vespignani, J., 2017. "The Impact of Global Uncertainty on the Global Economy, and Large Developed and Developing Economies" CAMA Working Papers 2017-09, Centre for Applied Macroeconomic Analysis, Crawford School of Public Policy, the Australian National University.

Kang, W, Ratti, R and Vespignani, J., 2018. "Financial and non-financial global stock market volatility shocks," CAMA Working Papers 2018-58, Centre for Applied Macroeconomic Analysis, Crawford School of Public Policy, The Australian National University.

Awards and Grants

Research

- 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)
- Research Performance Scheme 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

- Vice-Chancellor Teaching Commendation, UTAS (2016)
- Teaching Development Grant, UTAS (2015)
- Teaching Development Grant, UTAS (2015)
- Teaching Merit Award, UTAS (2014)
- Teaching Merit Award, UTAS (2013)

Conferences and Presentations

- 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, 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

Referee for:

Journal of Applied Econometrics, Journal of Banking and Finance, Journal of International Money and Finance, International Journal of Forecasting, Energy Economics, Economics Letters, 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, International Economics, 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, Energies, International Review of Economics and Finance, Journal of Risk and Financial Management, Economic Change and Restructuring.