

ANA BEATRIZ GALVAO

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Updated: December, 2011.

PROFESSIONAL EXPERIENCE

Queen Mary University of London, School of Economics and Finance Senior Lecturer in Economics	Oct 2008 -
Queen Mary University of London, School of Economics and Finance Lecturer in Economics	Sept 2006-Sept 2008
Bank of Portugal, Research Department Economist and Visiting Researcher	Sept 2005-Aug 2006
Ibmec Sao Paulo Business School, Brazil Assistant Professor	Aug 2002-Aug 2005
European University Institute, Department of Economics Jean Monnet Fellow	Sept 2001-July 2002

EDUCATION

University of Warwick PhD in Economics	2002
University of Warwick MSc in Economics	1998
Federal University of Rio Grande do Sul, Brazil Bachelor and Master Degree in Economics	1991-1997

PUBLICATIONS

Research Areas: Macroeconometrics, Forecasting and Empirical Macroeconomics

INTERNATIONAL JOURNALS

1. "Real-time Forecasting of Inflation and Output Growth with Autoregressive Models in the Presence of Data Revisions" with M. Clements. (2012) **Journal of Applied Econometrics**. Forthcoming.
2. "Forecasting with Vector Autoregressive Models of Data Vintages: US output Growth and Inflation" with M. Clements. (2011). **International Journal of Forecasting**. Forthcoming.
3. "First Announcements and Real Economic Activity" with M. Clements. (2010) **European Economic Review**. 54:803-817.
4. "Forecasting US output growth using Leading Indicators: An appraisal using MIDAS models" with M. Clements. (2009). **Journal of Applied Econometrics**. 24: 1187-1206.
5. "Macroeconomic Forecasting with Mixed Frequency Data: Forecasting US output growth" with M. Clements. (2008) **Journal of Business and Economic Statistics**. 26: 546-554.
6. "Quantile Forecasts of Daily Exchange Rate Returns from Forecasts of Realized Volatility" with M. Clements and J. H. Kim. (2008) **Journal of Empirical Finance**. 15: 729-750.
7. "The transmission mechanism in a changing world" with M. Artis and M. Marcellino. (2007) **Journal of Applied Econometrics**. 22: 39-61.
8. "Structural Break Threshold VARs for predicting the probability of US recessions using the spread" (2006) **Journal of Applied Econometrics**. 21: 463-487.

9. "A comparison of tests of non-linear cointegration with an application to the predictability of US interest rates using the term structure" with M. P. Clements. (2004) **International Journal of Forecasting**: 20: 219-236.
10. "Testing the expectation theory of the term structure of interest rates in threshold models" with M. Clements. (2003) **Macroeconomic Dynamics**. 7: 567-85.
11. "Can non-linear time series models generate US business cycle asymmetric shape?" (2002) **Economics Letters**. 77: 187-194.
12. "Conditional mean functions of non-linear models of US output" with M. P. Clements. (2002) **Empirical Economics**. 27, p. 569-586 (lead article).

BOOK CHAPTERS

13. "Combining predictions versus information in modelling: Forecasting US recession probabilities and output growth" with M. P. Clements. (2006) In: Milas, C., Rothman, P. and van Dijk. **Nonlinear Time Series Analysis of Business Cycles**. Elsevier. p. 55-74.

BRAZILIAN JOURNALS AND POLICY

14. "The Forward Premium of Euro Interest Rates" with S. Costa. (2006). **Bank of Portugal, Economic Bulletin**. 12, Winter, p. 37-49.
15. "Uma avaliação do leque das previsões de inflação do Banco Central do Brasil" (2005) **Pesquisa e Planejamento Econômico**. 35: 32-48. (with English summary: An Evaluation of the Inflation Fan Charts of the Banco Central do Brasil).
16. "Multivariate Threshold Models: TVARs and TVECMs" (2003) **Brazilian Review of Econometrics**. vol. 23, May, 143-171.
17. "Volatilidade e Causalidade: Evidências para o mercado à vista e futuro de índice de ações no Brasil" with M. S. Portugal e E. P. Ribeiro. (2000) **Revista Brasileira de Economia**, vol. 54 n. 1, p. 38-56 (with English Summary: Volatility and causality between future and spot markets of Brazilian stock indexes).

COMPLETED WORKING PAPERS

1. "Improving real-time estimates of output gaps and inflation trends with multiple-vintage VAR models" with M. Clements. Under revision for invited resubmission at the **Journal of Business and Economic Statistics**.
2. "An endogenous threshold VAR model of the Monetary Transmission Mechanism" with M. Marcellino. Under revision for invited resubmission at the **Studies for Nonlinear Dynamics and Econometrics**.
3. "Changes in Predictive Ability with Mixed Frequency Data". Under revision for invited resubmission at the **International Journal of Forecasting**.
4. "The Predictability of US Data Revisions: Comparing Surveys and Forecasting Models" with M. Clements.
5. "The Forward Premium of Euro Interest Rates" with Sonia Costa. (2007) Bank of Portugal, Working Paper n. 2/2007.

VISITING FELLOWSHIPS

University of Warwick (Jan-Feb/2003, Jan/2005, Autumn 2010), Fed of St Louis (November, 2011), Stockholm School of Economics (Jan/2004).

INVITED SEMINARS

2010 Fed St. Louis (One-day Econometrics Workshop); Montreal (Time-Series Conference).
 2008/2009 European University Institute, Maastricht, Financial Econometrics Conference in Montreal (discussant).
 2007 Bundesbank/ECB/CFS, Westminster, Cardiff Business School.
 2006 Cemapre-ISEG, Warwick, Bank of Portugal, Workshop on Nonlinear Dynamics and Time Series Analysis (Udine)
 2005 Reading, Bank of Portugal, Riksbank, Ibmecc Rio
 2004 Stockholm School of Economics, Mackenzie, Central Bank – Brasília, PUC-Rio
 2003 Warwick, Manchester, European University Institute, USP, Ibmecc-RJ
 2002 European University Institute, CENTRA - Seville, PUC-Rio

CONFERENCE PRESENTATIONS

- 2011 *Society for Nonlinear Dynamics and Econometrics (Washington), Conference in Honour of H. Pesaran (Cambridge)*
- 2010 *World Meeting of the Econometric Society (Shanghai), Colloquium on Business Cycles (Eurostat, Luxemburg), Conference on Real-Time Data Analysis (Fed, Philadelphia).*
- 2009 *CIMF Workshop on Forecasting under Model Instability (Cambridge), North-American Summer Meeting of the Econometric Society (Boston), Computational and Financial Econometrics (Cyprus).*
- 2008 *Forecasting in Rio, ESRC Econometrics Study Group (Bristol), II London-Oxbridge Time Series Workshop (Queen Mary).*
- 2007 *Time Series School (Gramado), Growth and Business Cycles (Manchester), Workshop on Nonlinear Economics and Finance (Brunel), International Symposium on Forecasting (New York)*
- 2006 *EC2 Conference on Econometrics of Monetary Policy, European Econometric Society (Vienna), International Symposium on Forecasting (Santander), 50 years of Econometrics (Rotterdam)*
- 2004 *European Economic Association (Madrid), Sociedade Brasileira de Finanças (Rio), External Dimension of the Euro Area (ECB), Society for Nonlinear Dynamics and Econometrics (Atlanta).*
- 2003 *Encontro Brasileiro de Econometria (Porto Seguro), Workshop on Economic Time Series Analysis (Linz), Escola de Séries Temporais (São Pedro)*
- 2002 *Encontro Brasileiro de Econometria (Nova Friburgo), European Econometric Society (Venice), Common Features in Rio, Latin-American Meeting of Econometric Society (Sao Paulo), Royal Economic Society (Warwick)*
- 2001 *Encontro Brasileiro de Econometria (Salvador), European Econometric Society (Lausanne), Society for Nonlinear Dynamics and Econometrics (Atlanta)*
- 2000 *Royal Economic Society (St Andrews), Growth and Business Cycles (Manchester), V Young Economist Meeting (Oxford)*

TEACHING EXPERIENCE

SUPERVISION

PhD supervision: M. Une (4th year: real-time data analysis), A. D'Alessandro (2nd year: empirical macro), and S. Jegajeevan (1st year: empirical macro). *MSc Economics dissertation supervision:* 13 students at Queen Mary and one student at Ibmec Sao Paulo.

GRADUATE TEACHING

Empirical Macroeconomics, Queen Mary: Jan-Mar/10, Jan-Mar/11, Jan-Mar/12; *Macroeconometrics* (15 hs), Universidade Católica Portuguesa: Feb-Mar/06; *Nonlinear Time Series applied to Macroeconomics and Finance* (36 hs), Ibmec São Paulo: May-Jul/05.

UNDERGRADUATE TEACHING

Business Cycles, Queen Mary: Jan-Mar/07, Jan-Mar/08, Jan-Mar/09, Jan-Mar/10, Jan-Mar/12; *Macroeconomics I*, Queen Mary: Jan-Mar/07, Jan-Mar/08, Jan-Mar/09; *Econometrics I* (50hs), Universidade Nova de Lisboa: Feb-May/06; *Econometrics I* (80hs per semester), Ibmec São Paulo: Feb-Jun/05, Aug-Dec/04, Feb-Jun/04, Aug-Dec/03, Feb-Jun/03, Aug-Dec/02; *Applied Econometrics* (80hs per semester), Ibmec São Paulo: Aug-Dec/04, Aug-Dec/03, Feb-Jun/03; *Macroeconometrics* (80hs), Ibmec São Paulo: Aug-Dec/02; *Econometrics and Time Series for Business* (80hs), Ibmec São Paulo: Feb-Jun/04

ADMINISTRATIVE DUTIES

Deputy Director of Graduate Studies (since 2007), Seminar organizer (2008-2010, 2011-).

AWARDS

Students' Nomination for the Drapers Teaching Award	2009 and 2010
Bank of Portugal Grant for Visiting Researchers	2005

George Stigler Prize for Excellence in Research (Ibmec São Paulo)	2003 and 2004
Jean Monnet Fellowship, European University	2001
CNPq Research Grant	2003-2006
CAPES Grant for PhD Studies	1997-2001

REFEREEING ACTIVITIES

Referee for Journal of Econometrics, Economic Journal, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Economics Dynamic and Control, Journal of Money Credit and Banking, Macroeconomic Dynamics, International Journal of Forecasting, Journal of Forecasting, Oxford Bulletin of Economics and Statistics, Studies on Nonlinear Dynamics and Econometrics, Applied Economics, Journal of Macroeconomics, Journal of Economics and Business, and Computational Econometrics.

PERSONAL

Full Name: Ana Beatriz Galvão Soares Ferreira.

Nationality: Brazilian; UK Permanent Resident; Portuguese Native Speaker.

Date of Birth: July, 1974.

Marital status: Married to Daniel Ferreira.