Curriculum Vitae

Daniel Buncic

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Contact Details

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Personal Details

Date of Birth	:	6^{th} of August 1975.
Place of Birth	:	Hamburg, Germany.
Citizenships	:	Australian, Croatian.
Languages	:	English (fluent), German (native), Croatian (native), Spanish (basic), French (basic).

Current Position

Assistant Professor, School of Economics, University of Graz (Karl-Franzens Universität), Graz Austria.

Education

03/2003 – 12/2007	Ph.D. in Economics, University of New South Wales (UNSW). Thesis Title: *'An examination of some statistical and economic models involving exchange rates'* supervised by Prof. Adrian R. Pagan and Prof. Lance A. Fisher.
02/1999 – 11/2001	Masters of Applied Economics (*with First Class Honours*), Griffith University. Thesis Title: *'A contemporary analysis of stock price linkages between the U.S., the U.K. and Australia'* supervised by Dr. Robyn Swift.
02/1996 – 11/1998	Bachelor of International Business (Major in Economics), Griffith University.

Employment History

01/2008 – 07/2009	Post Doctoral Research Fellow, School of Economics, UNSW (full-time). Objective: Joint research project with Prof. Robert Hill and Jon Eggins (Russell) on the evaluation and benchmarking of mutual fund managers. See Research in Progress.

02/2008 – 07/2008 Lecturer, School of Economics, UNSW (full-time).
Course Title: Business Forecasting. This is a second year undergraduate and first year Masters of Commerce/Business level course in applied time series modelling and forecasting.

07/2006 – 11/2006 Consultant, World Bank (World Bank Group), Sydney office (part-time).
Objective: Statistical analysis of the cyclical behaviour of remittances and national income in host and recipient countries.

10/2005 – 12/2005 Intern, Monetary Policy Stance Division at the European Central Bank in Frankfurt, Germany (full-time).
Objective: Research project on central bank communication and its impact on the yield curve (with Claus Brand and Jarkko Turunen). See Publications.

08/2003 – 12/2007 Assistant Lecturer, School of Economics, UNSW (part-time).
Courses: Microeconomics I, Business Statistics, Business Economics, Quantitative Methods for Business A (Business Mathematics), Quantitative Methods for Business B (Business Statistics).

07/2002 – 12/2002 Lecturer, School of Economics, Griffith University (full-time).
Course Title: Econometrics. This is an introductory level course in econometrics.

Refereeing Duties

Studies in Nonlinear Dynamics & Econometrics, The Economic Record, Journal of Macroeconomics, International Journal of Forecasting.

Refereed Publications

5. (2009) 'The impact of ECB monetary policy decisions and communication on the yield curve' (with Claus Brand and Jarkko Turunen), *Journal of the European Economic Association*, (forthcoming).

4. (2008) 'An estimated New Keynesian Policy Model for Australia' (with Martin Melecky), *The Economic Record*, **84** (264), 1-16.

3. (2006) 'Bootstrap Causality tests of the Relationship between the Equity Markets of the U.S. and Other Developed Countries: Pre- and Post-September 11' (with Eduardo Roca and Abdulnasser Hatemi-J), *Journal of Applied Business Research*, **22** (3), 65-74.

2. (2005) 'The Extent and Stability of Long-Run Relationship between Stock Prices: Evidence from the U.S., the U.K. and Australia' (with Eduardo Roca), *Investment Management and Financial Innovations*, **2** (4), 80-94.

1. (2002) 'Equity market price interdependence between Australia and the Asian Tigers' (with Eduardo Roca), *International Journal of Business Studies*, **10** (2), 61-74.

Research in Progress

5. (2009) 'New characteristic-matching benchmark indices for evaluating the performance of mutual funds', (with Robert Hill and Jon Eggins).

4. (2009) 'Some issues with Exponential STAR models for the modelling of real exchange rate regimes'.

3. (2009) 'Understanding forecast failure of ESTAR models of real exchange rates', *EERI Research Paper Series No. 18/2009*, Economics and Econometrics Research Institute.

2. (2008) 'A non-parametric approach to non-linear behavioural exchange rate models'.

1. (2008) 'A note on the small sample behaviour of ESTAR models of real exchange rates'.

Working Papers

3. (2008) 'A note on long horizon forecasts of nonlinear models of real exchange rates: Comments on Rapach and Wohar (2006)', *School of Economics Discussion Paper No. 2008/2, UNSW*.

2. (2006) 'The impact of ECB monetary policy decisions and communication on the yield curve' (with Claus Brand and Jarkko Turunen), *ECB Working Paper No. 657*.

1. (2003) 'On the stability of equity price relations: Evidence from Australia, the U.S. and the European Union countries' (with Eduardo Roca), *Paper presented at the Econometric Society Meeting in Australasia* (2003), *Sydney, Australia*.

Research Interests

Financial econometrics, credit risk modelling and stress testing, behavioural and statistical exchange rate modelling, macro modelling, central bank communication and its impact on the yield curve, international finance and macroeconomics, linear and non-linear state-space modelling, benchmarking and evaluation of mutual fund managers.

Computing Skills

General MS Office applications (ie. Word, Excel, Power Point), MatLab, Gauss, EViews, Ox (GiveWin), WinRATS, LaTeX and Scientific Workplace, DataStream. Some familiarity with Linux (Fedora), C, the gcc compiler and GSL libraries, STATA, R, WinBugs.

Referees

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