# Charles J. Saunders

*Curriculum Vitae*

## Education

2015 **Doctorate in Economics**, *Carleton University*, Ottawa.

2011 **Master of Arts in Economics**, *Carleton University*, Ottawa.

2000 **Bachelor of Arts in Economics**, *Queen's University*, Kingston.

1997 **Bachelor of Science in Biochemistry**, *Queen's University*, Kingston.

### Doctoral Thesis

Title *Four Essays on Dynamic Panel Models*

Field Econometrics

Supervisor Professor Lynda Khalaf

### Masters Thesis

Published as *Monte Carlo forecast evaluation with persistent data*

Supervisor Professor Lynda Khalaf

## Experience

### Academic

2018–Present **Director, Master of Financial Economics**, University of Western Ontario, London, Canada.

2015–Present **Assistant Professor**, University of Western Ontario, London, Canada.
- Non-tenure track appointment
- Applied Financial Econometrics: Graduate (ECON 9547/9647).
- Financial Econometrics: Graduate (ECON 9505).
- Senior Research Seminar in Economics: Undergraduate (ECON 4400).
- Applied Econometrics II: Undergraduate (ECON 3389).
- Applied Econometrics: Undergraduate (ECON 3388).
- Intermediate Econometrics II: Undergraduate (ECON 2223).
- Econometrics II: Undergraduate (ECON 2123).

2013–2015 **Contract Instructor**, Carleton University, Ottawa.
- Econometrics: Graduate (ECON 5027).
- Macroeconomics: Undergraduate (ECON 2102).

*University of Western Ontario, Department of Economics*
*Social Science Centre, Room 4078, London, Ontario, N6A 5C2*
*csaund9@uwo.ca*

2011–2015 **Research Assistant**, Carleton University, Ottawa.
- Ana Dammert - Data processing of Chinese firm-level data and judicial quality indexes.
- Jean-Thomas Bernard - Developed the simulation design, in GAUSS, for the time-varying parameter identification methodology of Stock and Watson (1998) to the Structural Time Series Model of Hunt and Ninomiya (2003).
- Lynda Khalaf - Developed the simulation design, in GAUSS, to implement an exogenous MIDAS regressor in a dynamic panel and co-author of resulting paper.

2000 **Research Assistant**, Queen's University, Ottawa.
- John Hartwick - (1) Statistical analysis of the relationship between the exchange rates and the commodity prices for Japan, Canada, and Australia, and (2) mathematical decomposition of a resource model.

2012–2015 **Teaching Assistant**, Carleton University, Ottawa.
- Lynda Khalaf - Econometrics: Research Methods (ECON 5029).
- Zhiqi Chen - Microeconomic Theory: Masters (ECON 5020) and 4$^{th}$ year (ECON 4901).

### Consulting

2012–Present **President**, PolicyModels Corp., Ottawa.
Developed and coded an online Canadian regional input-output model, as a thin-client solution requiring only internet browser access, Excel, and Adobe PDF reader.

2000–2012 **Economic Advisor**, Informetrica Limited, Ottawa.
Primary model developer for The Informetrica Model (TIM), a large-scale macroeconomic model of Canada, provinces, and territories. Consulting support for clients including the National Energy Board, Natural Resources Canada, and Environment Canada, with activities related to projections and scenario development, model developer, and presenter the economic results for cross-country consultations with stakeholders.

## Presentations

2022 Canadian Economics Association, Annual Conference, Ottawa, Canada

2018 Canadian Economics Association, Annual Conference, Montreal, Canada
Canadian Econometrics Study Group, Ottawa, Canada

2017 Canadian Economics Association, Annual Conference, Antigonish, Canada
Spatial Statistics, Lancaster, UK
International Panel Data Conference, Thessaloniki, Greece
Canadian Econometrics Study Group, Toronto, Canada
Computational and Financial Econometrics, London, UK

2016 Canadian Economics Association, Annual Conference, Ottawa, Canada
North American Productivity Workshop IX, Quebec City, Canada
18th OxMetrics User Conference, London, UK
NBER-NSF Time Series Conference, New York, USA
Computational and Financial Econometrics, Seville, Spain

2015 Canadian Economics Association, Annual Conference, Toronto, Canada
International Panel Data Conference, Budapest, Hungary
Meeting of Canadian Econometrics Study Group, Guelph, Canada
Computational and Financial Econometrics, London, UK

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| | Econometric Society, European Winter Meeting, Milan, Italy |
| 2014 | $EC^2$ Conference, Forecasting, Barcelona, Spain |
| | Meeting of Canadian Econometrics Study Group, Vancouver, Canada |
| | North American Productivity Workshop VIII, Ottawa-Gatineau, Canada |
| | Canadian Economics Association, Annual Conference, Vancouver, Canada |
| | CIREQ Montreal Econometrics Conference, Montreal, Canada |
| 2013 | Canadian Economics Association, Annual Conference, Montreal, Canada |
| | $EC^2$ Conference, The Econometrics Analysis of Mixed Frequency Data, Nicosia, Cyprus |
| | Annual Doctoral Workshop in Applied Econometrics, Toronto, Canada |
| 2012 | Computational and Financial Econometrics, Oviedo, Spain |
| 2011 | Canadian Economics Association, Annual Conference, Ottawa, Canada |

## Professional Service

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| 2022 | Referee: Journal of Applied Econometrics, Stats |
| 2021 | Referee: Journal of Econometrics, Stats |
| 2020 | Referee: Journal of Applied Econometrics |
| 2019 | Referee: Mitacs, Econometrics |
| 2018 | Referee: Econometric Reviews, Econometrics |
| 2017 | Referee: Canadian Public Policy |
| 2016 | Committee (Local): 33rd Meeting of the Canadian Econometric Study Group |
| | Referee: Communications in Statistics - Theory and Methods |
| 2015 | Referee: Productivity and Efficiency Analysis: Proceedings from the North American Productivity Workshop VIII |
| | Referee: Communications in Statistics - Theory and Methods |

## Computer skills

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| General | LaTeXand MS Office |
| Statistical | R, GAUSS, STATA, and TSP |
| Programming | ASP.NET and C# |

## Awards

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| 2016-2018 | Social Sciences and Humanities Research Council, Insight Development Grant ($38,000 over two years) |
| 2014-2015 | W. Irwin Gillespie Graduate Scholarship in Economics |
| 2014 | Ontario Graduate Scholarship |
| 2012 | Randall Geehan Memorial Scholarship in Quantitative Economics |
| 2011 | Departmental Scholarship |
| 1998 | Edith Whyte Memorial Book Prize |

## Instructional Training

2015 Instructional Skills Workshop: Teaching at the University Level

## Additional Information

Citizenship **United Kingdom and Canada**

Language English *Mothertongue*

Interests Golf and Chess

## Research

### Refereed Works

Lynda Khalaf, Maral Kichian, Charles J Saunders, and Marcel Voia. Dynamic panels with midas covariates: Nonlinearity, estimation and fit. *Journal of Econometrics*, 220(2):589–605, 2021.

Lynda Khalaf and Charles J. Saunders. Dynamic Technical Efficiency. In WH Greene, L Khalaf, RC Sickles, and M-C Voia, editors, *Productivity and Efficiency Analysis*, pages 99–107. Springer, 2016.

Lynda Khalaf and Charles J. Saunders. Monte Carlo forecast evaluation with persistent data. *International Journal of Forecasting*, 33(1):1–10, 2017.

Lynda Khalaf and Charles J. Saunders. Monte Carlo two-stage indirect inference (2SIF) for autoregressive panels. *Journal of Econometrics*, 218(2):419–434, 2020.

### Working Papers

Marie-Claude Beaulieu, Lynda Khalaf, and Charles J. Saunders. Dynamics in corporate finance. 2021.

Charles J. Saunders. On autoregressive panels with exogenous regressors: Invariance, indirect inference, and confidence sets. 2015.

Charles J. Saunders. Directional model of volatility. 2017.

Charles J. Saunders. Space-time autoregressive models. 2017.

Charles J. Saunders. Putting an X in X-differencing. 2022.

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