

Shafiullah Qureshi

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Research Interests Macroeconomic Forecasting, Nowcasting, Small Open Economy RBC Models, Machine Learning, Deep Learning, Natural Language Processing (NLP), Causal Machine Learning, Big Data Analytics, and Time-series Econometrics.

Education **Ph.D. Economics** Expected-2022
Carleton University, Ottawa, Canada

M.A. Applied Economics 2012
Ohio University, Athens, USA

M.Sc. Economics 2003
International Islamic University, Islamabad, Pakistan

Academic Positions **Assistant Professor** July 2015-Present
Department of Economics, NUMLS, Islamabad, Pakistan

Software Support (R, Part-time) Fall 2022
Department of Economics, Carleton University, Canada.

Teaching Assistant Jan 2017- Aug 2021
Department of Economics, Carleton University, Canada.

Lecturer (Full-time) Sept 2012-June 2015
Department of Economics, NUMLS, Islamabad, Pakistan

Lecturer (Full-time) Jan 2008-Aug 2010
Department of Economics, NUMLS, Islamabad, Pakistan

Lecturer (Full-time) Sept 2006-Nov 2007
Riphah Academy of Research and Education (RARE)
Riphah International University, Pakistan

Published Papers **Comparing Out-of-Sample Performance of Machine Learning Methods to Forecast U.S. GDP Growth (with Ba M. Chu)**
Computational Economics, August 2022.

Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba M. Chu, Fanny S. Demers, and Michel Demers)

Forthcoming as a book chapter in Contributions to Statistics (springer.com)

Predicting the COVID-19 Pandemic in Canada and the US (With Ba Chu)

Economic Bulletin, Volume 40, Issue 3, September 2020.

Completed Working
Papers

Forecasting Canadian GDP Growth with Machine Learning (with Ba M.Chu, Fanny S.Demers)

Carleton Economics Working Papers(CEWP), May 2021

Closing Open Economy Models for Emerging Countries (With Fanny S. Demers, and Michel Demers)

It will soon be uploaded to Carleton Economics Working Papers (CEWP)

Conference
Presentations

Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba M. Chu, Fanny S. Demers, and Michel Demers)

7th International Conference on Time Series and Forecasting (ITISE 2021), July 2021, Gran Canaria, Spain

Forecasting the COVID-19 recession and recovery for Canada and the US using Machine Learning and Deep Learning Methods (With Ba M. Chu, Fanny S. Demers).

7th International Conference on Time Series and Forecasting (ITISE 2021), July 2021, Gran Canaria, Spain

Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba M. Chu, Fanny S. Demers, and Michel Demers)

11th RCEA Money, Macro and Finance Conference, July 2021

University of Milano-Bicocca and the University of California-Riverside

Teaching experience

Assistant Professor, July 2015-Present, NUMLS

Basic Econometrics (ECEC-343), 1 semester

Statistics for Economics II (ECEC-222), 3 semesters

Principles of Macroeconomics (ECEC-102), 2 semesters

Mathematical Economics II (ECEC-141), 1 semester

Software Support, Carleton University

Special Topics in Economics (ECON-4880), 3 semesters

Teaching Assistant, Jan 2017-Aug 2021, Carleton University

Introduction to Macroeconomics (ECON 1002), Winter 2017

Intermediate Microeconomics II (ECON 2030A), Summer 2017

Intermediate Macroeconomics I (ECON 2102 C), Fall 2017

Intermediate Macroeconomics II (ECON 2103 B), Winter 2018

Introductory Statistics for Economics (ECON 2210A), Fall 2018

Intermediate Macroeconomics I (ECON 2102 G), Winter 2019, Fall 2019, Winter 2020

Intermediate Microeconomics I (ECON 2020 A), Summer 2020
 Research Methods in Economics (ECON 3900-A), Fall 2020
 Introduction to Economics: Microeconomics (ECON 1001 C), Summer 2021
 Review of Mathematical and Statistical Methods of Economics (ECON 4995 A), Summer 2021

Lecturer, NUMLS, Sept 2012-June, 2015

Research Methodology (ECRM-321), 2 semesters
 Mathematical Economics II (ECEC-141), 2 semesters
 Method and model Dynamics, 1 semester

Lecturer, NUMLS, Jan 2008-Aug 2010

Intermediate Microeconomics (ECEC-201), 3 semesters
 Mathematical Economics II (ECEC-141), 5 semesters
 Intermediate Macroeconomics (ECEC-202), 3 semesters
 Computer Applications in Economics (ECEC-203), 2 semesters
 Basic Econometrics (ECEC-343), 2 semesters
 Advanced Econometrics (ECEC-344), 1 semester

Lecturer, Riphah International University, Sept 2006-Nov 2007

Biostatistics
 SPSS and E-views
 Research Method

Fellowships and Awards

Randall Geehan Memorial Sch. Award, Carleton University	2021
Randall Geehan Memorial Scholarship in Quantitative Economics	2021
Carleton University	
International Doctoral Excellence (IDE) Award,	2018, 2019
Carleton University	
H Edward English Memorial Scho Award, Carleton University	2019
Fulbright Scholarship US Department of State	2010-2012

Certifications and Others

Machine Learning and Big Data with Macroeconomic Applications
 Carleton University, February 16 -17, 2019

High-Performance Time Series

Business Science University, August 29, 2022

IBM Data Analyst Professional Certificate

IBM, Coursera, May 10, 2022

Analyzing Big Data with Microsoft R

Microsoft, Edx, October 31, 2017

Testing and Evaluator for modeltime.h2o R package

As a volunteer (Please check the Acknowledgement of the R blog on Introducing Modeltime H2O: Automatic Forecasting with H2O AutoML)

Kaggle	Current Kaggle profile Participated in 2015 knowledge-based competition on Twitter US Air-line Sentiment held at Kaggle and remained in second position for a few months
As a Trainer	Quantitative analysis using SPSS, STATA, and AMOS ORIC NUMLS, October 06-08, 2015 Data analysis using Microsoft R and R+ Hadoop ORIC NUMLS, August 17-19, 2016
Skills	Python, R, Pyspark (Python API for Apache Spark), H2O Driverless AI, SQL, Tableau, Google Data Studio, Power BI, IBM Cognos, AWS Cloud, Saturn Cloud, Model Deployment for Production, Bayesian Estimation Analysis, and Regression Toolbox (BEAR), Dynare, and Matlab
Non-academic Positions	Manager Research Development and Operations Aug 2014-Dec 2016 Office of Research Innovation and Commercialization (ORIC) NUMLS, Islamabad, Pakistan (Transferred from Economics Department) Program Officer Dec 2003-Aug 2006 Integrated Health Services, Islamabad 60-C, Nazim-uddin Road, Sector F-8/4 Islamabad, Pakistan

References

Ba M.Chu

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 Carleton University
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Michel Demers

Associate Professor, Department of Economics
 Carleton University
 ☎ + (613)-520-2600 x 3772
 ✉ michel.demers@carleton.ca

Fanny S. Demers

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 Carleton University
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