# 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 Airline Sentiment held at Kaggle and remained in second position for a

few months

As a Trainer Quantitive 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)

Fanny S. Demers

Dr. Noor Khan

**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

Associate Professor, Department of Associate Professor, Department of

*Economics Economics* 

 Carleton University
 Carleton University

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**Michel Demers** 

Associate Professor, Department of Senior Technical Advisor

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