

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 Carleton University, Ottawa, Canada	Expected-2022
	M.A. Applied Economics Ohio University, Athens, USA	2012
	M.Sc. Economics International Islamic University, Islamabad, Pakistan	2003
Academic Positions	Assistant Professor Department of Economics, NUMLS, Islamabad, Pakistan	July 2015-Present
	Software Support (R, Part-time) Department of Economics, Carleton University, Canada	Fall 2022
	Teaching Assistant Department of Economics, Carleton University, Canada	January 2017-August 2021
	Lecturer Department of Economics, NUMLS, Islamabad, Pakistan	September 2012-June 2015
	Lecturer Department of Economics, NUMLS, Islamabad, Pakistan	January 2008-August 2010
	Lecturer Riphah Academy of Research and Education (RARE) Riphah International University, Pakistan	September 2006-November 2007
Published Papers	Comparing Out-of-Sample Performance of Machine Learning Methods to Forecast U.S. GDP Growth (with Ba Chu) <i>Computational Economics, August 2022</i>	
	Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba Chu, Fanny S. Demers and Michel Demers) <i>Forthcoming as a book chapter in Contributions to Statistics (springer.com)</i>	
	Predicting the COVID-19 Pandemic in Canada and the US (with Ba Chu) <i>Economic Bulletin, Volume 40, Issue 3, September 2020</i>	

Completed Working Papers	<p>Forecasting Canadian GDP Growth with Machine Learning (with Ba Chu and Fanny S. Demers) <i>Carleton Economics Working Papers (CEWP)</i>, May 2021</p> <p>Closing Open Economy Models for Emerging Countries (with Fanny S. Demers, and Michel Demers)</p>
Conference Presentations	<p>Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba Chu, Fanny S. Demers and Michel Demers) 7th International Conference on Time Series and Forecasting (ITISE 2021), July 2021, Gran Canaria, Spain</p> <p>Forecasting the COVID-19 Recession and Recovery for Canada and the US using Machine Learning and Deep Learning Methods (with Ba Chu and Fanny S. Demers) 7th International Conference on Time Series and Forecasting (ITISE 2021), July 2021, Gran Canaria, Spain</p> <p>Using Natural Language Processing to Measure COVID19-Induced Economic Policy Uncertainty for Canada and US (with Ba 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</p>
Teaching experience	<p>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</p> <p>Software Support, Carleton University Special Topics in Economics (ECON-4880), 3 semesters</p> <p>Teaching Assistant, January 2017-August 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 and Winter 2020 Introduction to Economics: Microeconomics (ECON 1001 C), Summer 2021 Review of Mathematical and Statistical Methods of Economics (ECON 4995 A), Summer 2021</p> <p>Lecturer, NUMLS, September 2012-June 2015 Research Methodology (ECRM-321), 2 semesters Mathematical Economics II (ECEC-141), 2 semesters Methods and Models of Economic Dynamics, 1-semester</p> <p>Lecturer, NUMLS, January 2008-August 2010 Intermediate Microeconomics (ECEC-201), 3 semesters Mathematical Economics II (ECEC-141), 5 semesters Intermediate Macroeconomics (ECEC-202), 3 semesters</p>

Computer Applications in Economics (ECEC-203), 2 semesters
 Basic Econometrics (ECEC-343), 2 semesters
 Advanced Econometrics (ECEC-344), 1 semester

Lecturer, Riphah International University, September 2006-November 2007

Biostatistics
 SPSS and E-views
 Research Methods

Fellowships and Awards

Randall Geehan Memorial Scholarship in Quantitative Economics, Carleton University (C\$ 2069) 2020
 Randall Geehan Memorial Scholarship in Quantitative Economics, Carleton University (C\$ 2069) 2021
 International Doctoral Excellence (IDE) Award, Carleton University (C\$ 10500) 2019
 H Edward English Memorial Scholarship, Carleton University (C\$ 1706) 2019
 Ph.D. Graduate Scholarship, Department of Economics, Carleton University 2017-2021
 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 Evaluation of modeltime.h2o R package
 As a volunteer (Please check the Acknowledgement of the R blog on Introducing Modeltime H2O: Automatic Forecasting with H2O AutoML)

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 August 2014-December 2016
 Office of Research Innovation and Commercialization (ORIC)
 NUMLS, Islamabad, Pakistan (Transferred from Economics Department)
Program Officer December 2003-August 2006
 Integrated Health Services, Islamabad
 60-C,Nazim-uddin Road, Sector F-8/4 Islamabad, Pakistan

References

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