

# 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**      Sept 2012-June 2015  
Department of Economics, NUMLS, Islamabad, Pakistan

**Lecturer**      Jan 2008-Aug 2010  
Department of Economics, NUMLS, Islamabad, Pakistan

**Lecturer**      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 Carleton University	2021
International Doctoral Excellence (IDE) Award, Carleton University	2018, 2019
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	<b>Current Kaggle profile</b> <b>Participated in 2015 knowledge-based competition on Twitter US Air-line Sentiment held at Kaggle and remained in second position for a few months</b>
As a Trainer	<b>Quantitative analysis using SPSS, STATA, and AMOS</b> ORIC NUMLS, October 06-08, 2015  <b>Data analysis using Microsoft R and R+ Hadoop</b> 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	<b>Manager Research Development and Operations</b> Aug 2014-Dec 2016 Office of Research Innovation and Commercialization (ORIC) NUMLS, Islamabad, Pakistan (Transferred from Economics Department)  <b>Program Officer</b> 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**

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 Carleton University  
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### **Fanny S. Demers**

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 Carleton University  
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### **Dr. Noor Khan**

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