Robert Anthony Hill

Contact Nova School of Business and Economics

robert.hill@novasbe.pt

Campus de Carcavelos Rua da Holanda No. 1

2775-405, Carcavelos, Portugal

Research Interests Time Series Econometric, Forecasting, Machine Learning, Macroeconomics

Education Nova School of Buesiness and Economics, Lisbon

PhD in Finance and Economics 2016 - Present

Barcelona Graduate School of Economics, Barcelona

Master Degree in Specialized Economic Analysis 2013 - 2014

Simon Fraser University, Vancouver

B.A. Hons with distinction, Major: Economics, Minor: Philosophy 2010 - 2013

Publications House price forecasting and uncertainty: Examining Portugal and Spain,

with Rita Lourenço and Paulo M. M. Rodrigues. Banco de Portugal, Economic

studies 6.4 (2020)

Working Dynamic Selective Forgetting: Application to Dynamic Model Averaging

Paper with Paulo M. M. Rodrigues.

Work in Tests for Threshold in Near Unit-Root Panels with Paulo M. M. Rodrigues.

Progress

Progress

Unifying Risk and Return: A Bayesian approach with Fahiz Baba-Yara

Presentations 2021:, Portuguese Finance Network Conference Braga

2021:, Nova SBE seminar, Workshop in Time Series

2020:, Bank of Portugal Exchange

 ${\bf 2019:},$ Workshop in Time Series - Zaragoza

Honours FCT PhD Fellowship 2016 - 2020

Honours with Distinction - SFU 2013

Experience Independent Consultant Cabo Verde Revenue Forecast

January 2018 Lisbon Portugal

Built a sustainable monthly revenue forecasting framework for the Ministério das Finanças of Cabo Verde.

Economist Focus Economics

January 2015 - August 2016 Barcelona Spain

Researched and compiled macroeconomic reports for a number of developed and emerg-

ing markets.

Artillery Soldier

Department of National Defence, Canadian Armed Forces

2002 - 2015

Canada and Abroad

Have been involved in a number of operations both domestically and internationally, including NATO missions in Afghanistan (ISAF) where I assisted training of the Afghan National Army.

Program Assistant

Safety and Access to Justice Programme

2011

Khartoum Sudan

I Assisted the police component of the program managed by the UK's DFID, gaining valuable project management experience.

Skills

Programming Languages Python, Matlab, R, Stata

Libraries: Numpy, Pandas

Other: Google Cloud, AWS

Nationality and Languages

Canadian. English (native), Portuguese (conversational), Spanish (Basic)

References

Available upon request