Robert Anthony Hill

Contact

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Campus de Carcavelos
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Specializations

Financial econometrics, time varying parameter models, bayesian econometrics

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Education

Nova School of Business 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)

Forgetting Approaches to Improve Forecasting
with Paulo M. M. Rodrigues
Journal of Forecasting, 08 June 2022

Working Paper

In Search of Sparsity:
Bayesian Sparse Factor Models and the Factor Zoo
with Fahiz Baba-Yara

We apply a Bayesian Sparse Factor Model to the time series of observable risk factors to reduce the dimensionality and uncover latent factors. We combine the latent factors with a recently developed Bayesian Fama Macbeth regression (BFM) to assess how well they price the cross-section of returns.

Work in Progress

Panel Thresholds Predictive Regressions:
An Application to Emerging Market Exchange Rates
with Paulo M. M. Rodrigues.

A methodology is proposed for identifying threshold effects in panel predictive regressions in which the predictor variables are strongly persistent.

Presentations

2022 Zaragoza Workshop in Time Series, Heavy Tails and Robust Estimation Lisbon, Canadian Economic Association Ottawa, International Applied Association of Econometrics London, PEJ Terceira
2021 Portuguese Finance Network Conference Braga, Nova SBE seminar, Zaragoza Workshop in Time Series
2020 Bank of Portugal Exchange
2019 Zaragoza Workshop in Time Series

Honours

FCT PhD Fellowship **2016 - 2020**

Honours with Distinction - SFU **2013**

Teaching

Nova SBE, Instructor

- Empirical Methods for Finance (Master level) **Fall 2022**

Nova SBE, Teaching Assistant

- Machine Learning (Master level) **Spring 2022**
- Methods of Applied Business Problems (Master level) **Spring 2022**
- Econometrics (Undergrad) **Spring 2019**
- Linear Algebra (Undergrad) **Fall 2018**

Experience

Research Fellow — **Heavy-Tails and Robust Estimation**
January 2022 — *Lisbon Portugal*
Developing time series bootstrap methodologies in asset pricing contexts.

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 emerging markets.

Artillery Soldier — **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**
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, Scikit-learn

Other: Google Cloud, AWS

Nationality Canadian
Languages English (native), Portuguese (conversational), Spanish (Basic)

References Available upon request