

## Robert Anthony Hill

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**Contact** Bank of Canada rhill@bank-banque-canada.ca  
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**Appointments** **Bank of Canada, Ottawa**  
Senior Economist - Financial Markets Department **2023 - Present**

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**Education** **Nova School of Business and Economics, Lisbon**  
PhD in Finance and Economics **2016 - 2023**

**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**

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

**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)*

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**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.*

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**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	2024 Bank of Portugal Econometrics Workshop	
	2023 Bank of Canad, Portuguese Economic Journal meeting	
	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	
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Honours	FCT PhD Fellowship	2016 - 2020
	Honours with Distinction - SFU	2013
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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
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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

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## Nationality Languages

Canadian

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

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## References

Paulo Rodrigues  
Banco de Portugal  
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