Robert Anthony Hill

Contact

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Research Interests

Financial Econometrics, Time varying parameter models, Bayesian econometrics

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)***

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

Working Paper

In Search of Sparsity: A Bayesian Exploration of 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

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

Honours

FCT PhD Fellowship **2016 - 2020**

Honours with Distinction - SFU **2013**

Teaching

Nova SBE, Instructor

- Empirical Methods for Finance (Masters) **Fall 2022**

Nova SBE, Teaching Assistant

- Machine Learning (Masters) **Spring 2022**
- Methods of applied business problems (Masters) **Spring 2022**
- Econometrics (Undergrad) **Spring 2019**
- linear algebra (undergrad) **Fall 2018**

Experience

Reaserch Fellow **Research Fellowship - Project 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 **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, sklearn

Other: Google Cloud, AWS

Nationality and Languages

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

Refernces

Available upon request