

Afees Adebare SALISU, Ph.D

Curriculum Vitae

Contacts:

1. Senior Research Fellow
Centre for Econometric and Allied Research (CEAR)
University of Ibadan,
Ibadan, Nigeria.
2. International Research Expert,
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Sex: Male
Marital Status: Married
Citizenship: Nigeria
Date of Birth: May 25, 1979

Personal Research links:

- **IDEAS/RePEC Ranking:**
 - ❖ Among Top 1% Authors in Nigeria in the last 10 years [Ranked 1st out of 127 registered authors in Nigeria in the last 10 years].
Link: <https://ideas.repec.org/top/top.nigeria.html#authors>
 - ❖ Among Top 2% Authors in Africa in the last 10 years.
Link: <https://ideas.repec.org/top/top.africa.html>
 - ❖ Among Top 5% Authors in the world based on Number of Downloads through RePEc Services over the past 12 months
Link: <https://ideas.repec.org/top/top.person.downloads.html#psa997>
 - ❖ Among Top 5% Authors in the world based on Number of Downloads through RePEc Services over the past 12 months, Weighted by Number of Authors
Link: <https://ideas.repec.org/top/top.person.adownloads.html#psa997>

- **Google scholar:**
<https://scholar.google.com/citations?user=LFjZ534AAAAJ&hl=en>
- **ResearchGate Profile:** https://www.researchgate.net/profile/Afees_Salisu
- **IDEAS/ RePEC :** <https://ideas.repec.org/f/psa997.html>

(I) Institutions Attended (with dates)

- 2007 - 2010 University of Ibadan, Ibadan, Nigeria.
- 2010 University College London, London, UK
- 2005 - 2007 University of Ibadan, Ibadan, Nigeria.
- 1999 - 2004 Ogun State University (now Olabisi Onabanjo University), Nigeria.

(II) Academic Qualification (with dates)

- 2007 - 2010 PhD (Collaborative) Economics, University of Ibadan, Ibadan, Nigeria.
- 2010 Graduate Research Fellowship, University College London, London, UK.
- 2005 - 2007 M.Sc. (Economics), University of Ibadan, Ibadan, Nigeria.
- 1999 - 2004 B.Sc. (Economics), Ogun State University (now Olabisi Onabanjo University), Nigeria.

(III) Employments/Appointments

- 2018- International Expert (Part-Time Researcher), Ton Duc Thang University, Vietnam.
Duties:
- To conduct high quality research
 - To undertake other tasks assigned by the Head of the Research Group and / or Director of Research Affairs.
- 2017- Senior Research Fellow, Centre for Econometric & Allied Research, University of Ibadan, Nigeria.
Duties:
- To conduct high quality research
 - To facilitate training programmes for graduate students and professionals
 - To coordinate funded projects
 - To mentor graduate/ research assistants

- To undertake other tasks assigned by the Director
- 2015-2017 Senior Lecturer, Department of Economics, Federal University of Agriculture, Abeokuta, Nigeria.

Duties:

 - To teach courses in Macroeconomics and Econometrics
 - To supervise dissertations
 - To mentor students
 - To undertake other tasks assigned by the Head of Department
- 2017- Associate Lecturer, Department of Economics, University of Ibadan, Nigeria.

Duties:

 - To teach MSc Econometrics
 - To mentor students
- 2017- Associate Lecturer, Collaborative MSc Programme, The International Institute for Petroleum, Energy Law & Policy (IPELP), Nigeria.

Duties:

 - To teach MSc Econometrics
 - To mentor students
- 2015- Associate Lecturer, Collaborative MSc & PhD Programmes, Emerald Energy Institute, Nigeria.

Duties:

 - To teach MSc and PhD Econometrics
 - To mentor students
- 2013- Associate Lecturer, MSc and PhD Programmes, Centre for Petroleum, Energy Economics and Law (CPEEL), University of Ibadan, Ibadan, Nigeria.

Duties:

 - To teach MSc and PhD Econometrics
 - To mentor students
- 2011 - 2015 Lecturer, Department of Economics, University of Ibadan, Ibadan, Nigeria.

Duties:

- To teach Macroeconomics and Econometrics at the Undergraduate level
- To teach MSc Econometrics
- To conduct high quality research
- To supervise dissertations
- To mentor students
- To undertake other tasks assigned by the Head of Department

2010 - 2011 Post-Doctoral Research Fellow, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria.

Duties

- To conduct high quality research
- To assist training director in the coordination of training programmes for graduate students and professionals
- To assist project director in the coordination of funded projects
- To undertake other tasks assigned by the Director

(IV) Courses Taught at the University Level

- **Undergraduate:**
 - i. Macroeconomics
 - ii. Econometrics
- **Postgraduate (MSc & PhD):**
 - i. Time Series Econometrics
 - ii. Panel Econometrics

(V) Areas of Research Interest

- i. Economic Modelling
- ii. Financial Econometrics
- iii. Energy Econometrics
- iv. Macro-Econometric Modelling

(VI) Honours and Distinctions

2017-2018 Elsevier Award of Outstanding Contribution to Reviewing, July, 2017.

2017 Best Lecturer Award, 2015/2016 Academic Session, Emerald Energy Institute, University of Port Harcourt, Nigeria.

2015-2016 Visiting Faculty, Emerald Energy Institute, University of Port Harcourt, Nigeria.

- 2015 Awardee, Centre for Econometric and Allied Research (CEAR) Grant to attend the African Econometric Society Conference, July 22-24, 2015, University of Zambia, Lusaka, Zambia.
- 2014 Best Lecturer Award, 2013/2014 Academic Session, Department of Economics, University of Ibadan, Nigeria.
- 2013 Awardee, African Development Bank Grant to attend the 18th Annual Conference of the African Econometric Society, July 24 - 26, 2013, Accra, Ghana.
- 2012 Awardee, African Development Bank Grant to attend the 17th Annual Conference of the African Econometric Society, July 25 - 28, 2012, Kampala, Uganda.
- 2010 Young African Scholar Award, 15th Annual Conference of the African Econometric Society, American University Cairo (AUC), Egypt, July.
- 2010 Visiting Research Fellowship, Department of Economics, University College London, UK.
- 2010 PhD Thesis Grant by the African Economic Research Consortium (AERC).
- 2009 Visiting Research Fellowship, Department of Economics, University of Cocody, Abidjan, Ivory Coast.
- 2009 Awardee, European Commission 2009 Cohort of New Faces of African Development.
- 2008 Grantee, Fellowship Program in Econometrics and Development Economics Organized by the African Economic Research Consortium (AERC), Arusha, Tanzania, July 1 - October 31, 2008.
- 2008 Medal Finalist, 2007 Global Development Medal Awards and Competition under the category of Fragile States: Assessing Vulnerability organized by the Global Development Network in Brisbane, Australia Jan 28-Feb 3, 2008.
- 2007-2010 Awardee, Doctoral Fellowship granted by the African Economic Research Consortium in Economics (AERC). Host Institution: University of Ibadan, Ibadan, Nigeria.
- 2004 Best Final Year Student, Department of Economics, Ogun State University (now Olabisi Onabanjo University), Nigeria.

(VII) List of Publications

(A) Thesis/Dissertation:

PhD Thesis (2010):

Testing For Heteroscedasticity and Spatial Correlation in a Two-Way Error Components Model

M.Sc. Thesis (2007):

Foreign aid and Economic Growth in Developing Countries: An Empirical Analysis.

B.Sc. Project (2003):

Effects of Fiscal Deficits on the Nigerian Macroeconomic Performance.

(B) Books

- 1) 2016 Applied Panel Data Analysis (Volume I). **Ibadan University Press**. (with Olubusoye, O.E. and Olofin, S.O.).
- 2) 2014 An Introduction to Macroeconomics. Revised Edition, **Evans Publishers**, Nigeria. (with Olofin, S.O.)

(C) Chapters in Books

- 3) 2017 Modelling the return volatility of energy prices. In Duc Nguyen and Stephane Goutte (ed.), Handbook of Energy Finance: Theories, Practices and Simulations. **World Scientific Publishing** (Accepted). (with Raymond Swaray)
- 4) 2013 Determinants of successful regional trade agreements in West Africa. In SeckDiery (ed.), Regional Economic Integration in West Africa, Advances in African Economic, Social and Political Development. **Springer Publisher**, 181-212. (with Olofin, S.O., Ademuyiwa, I. and Owuru, J.)
- 5) 2012 Modelling Bilateral Trade Flows in ECOWAS. In Bankole, A.S. and Adewuyi, A.O. (ed.), Contemporary Issues in Trade Negotiations, Finance and Development. **Trade Policy Research and Training Programme (TPRTP), University of Ibadan**, 267-312. (with Ademuyiwa, I.)
- 6) 2012 The predictive ability of volatility models for stock returns in Nigeria. In Olaniyan, O., Lawanson, A.O. and Alayande, B. (ed.), Financial Sector Issues and Economic Development in Nigeria. **Ibadan University Press**, 103 - 136.

(D) Selected Journal Articles

1. Grade A* using ABDC Ranking

- 7) 2018 Revisiting the forecasting accuracy of Phillips curve: the role of oil price. *Energy Economics, Elsevier*, 70, 334-356. (with Idris Ademuyiwa & Kazeem Isah)
- 8) 2015 Modelling oil price-US stock nexus: A VARMA-BEKK-AGARCH Approach. *Energy Economics, Elsevier*, 50(C), 1-12. (with Oloko, T.)
- 9) 2013 Modeling returns and volatility transmission between oil price and US - Nigeria exchange rate. *Energy Economics, Elsevier*, 39C, 169-176. (with Mobolaji, H.)

2. Grade A using ABDC Ranking

- 10) 2018 A sectoral analysis of asymmetric nexus between oil and stock. *International Review of Economics and Finance, Elsevier, Revise & Resubmit status.* (with Ibrahim Raheem and Umar Ndako)
- 11) 2018 Mortgage Asymmetric Pricing, Cash Rate and International Funding Cost: Australian Evidence. *International Review of Economics and Finance, Elsevier, Revise & Resubmit status.* (with Quynh Chau Pham, Benjamin Liu, Eduardo Roca)
- 12) 2018 Improving the predictability of stock returns with Bitcoin price. *North American Journal of Economics and Finance, Elsevier, Accepted.* (with Kazeem Isah and Lateef Akanni)
- 13) 2018 Improving the predictability of the oil-US stock nexus: The role of macroeconomic variables. *Economic Modelling, Accepted.* (with Raymond Swaray and Tirimisiyu Oloko)
- 14) 2018 Modelling stock price-exchange rate nexus in OECD countries: A new perspective. *Economic Modelling, Elsevier, Accepted*, DOI: 10.1016/j.econmod.2018.05.010 . (with Umar B. Ndako)
- 15) 2018 Predicting US Inflation: Evidence from a new approach. *Economic Modelling, Elsevier*, 71(C), 134-158. (with Isah Kazeem)
- 16) 2017 Revisiting the oil price and stock market nexus: A nonlinear Panel ARDL approach. *Economic Modelling, Elsevier*, 66(C), 258-271. (with Kazeem Isah).

- 17) 2016 Further application of Narayan and Liu (2015) unit root model for trending time series. *Economic Modelling*, Elsevier, 55(C), 305-314. (with Adeleke, I.A.)
- 18) 2014 Testing for heteroskedasticity and spatial correlation in a two way random effects model. *Computational Statistics and Data Analysis*, Elsevier, 70, 153–171. (with Eugene, K., Mougoué, M., Sango, J., Brou, B., and Ambae, C.)
- 19) 2014 A small macro-econometric model of the Nigerian economy. *Economic Modelling*, Elsevier, 39C, 305-313. (with Olofin, S.O., Olubusoye, O.E., Mordi, C.M., Adeleke, A.I., Orekoya, S.O., Olowookere, A.E., and Adebisi, M.A.)
- 20) 2013 Modelling oil price volatility with structural breaks. *Energy Policy*, Elsevier, 52C, 554-562. (with Fasanya, I.O.)

3. Grade B using ABDC Ranking

- 21) 2018 Dynamic spillovers between stock and money markets in Nigeria: A VARMA-GARCH approach. *Review of Economic Analysis, Revise and Resubmit Status*. (with Kazeem Isah and Alberto Assandri)
- 22) 2018 A firm-level analysis of the upstream-downstream dichotomy in the oil-stock nexus? *Global Finance Journal*, Elsevier, 37, 199–218. (with Raymond Swaray)
- 23) 2018 United we stand, divided we fall: A PANICCA test evidence for stock exchanges in OECD. *Finance Research Letters*, Elsevier, Accepted.
- 24) 2018 Capital flight-Growth nexus in Sub-Sahara African Countries: The role of macroeconomic uncertainty. *Journal of Developing Areas*, Revise and Resubmit Status. (with Kazeem Isah)

4. Grade 1 using ABS Ranking

- 25) 2017 US stocks in the presence of oil price risk: Large cap vs. Small cap. *Economics and Business Letters*, 6(6), 116-124. (with Raymond Swaray and Tirimisiyu Oloko)

5. Grade C using ABDC Ranking

- 26) 2018 Modelling Return and Volatility Spillovers in Global Foreign

- Exchange Markets. *Journal of Information and Optimization Sciences*, Taylor & Francis, DOI 10.1080/02522667.2017.1367507. (with Oluwatomisin Oyewole & Ismail Fasanya).
- 27) 2017 Testing for asymmetries in the predictive model of oil-inflation. *Economics Bulletin, AccessEcon*, 37 (03), 1797-1804. (with Kazeem Isah & Idris Ademuyiwa)
- 28) 2016 Modelling oil price volatility: A Beta-Skew-t-EGARCH Approach. *Economics Bulletin, AccessEcon*, 36(3), 1315-1324.
- 29) 2016 Testing the martingale difference hypothesis with structural breaks: evidence from foreign exchanges of Nigeria and South Africa. *Journal of African Business, Taylor and Francis*, 17(3), 342-359. (with Ayinde, T.O.)
- 30) 2015 Modelling spillovers between stock market and FX market: Evidence for Nigeria. *Journal of African Business, Taylor & Francis*, 16, Issue: 01-02, 84 – 108. (with Oloko, T. F.)
- 31) 2014 Modelling oil price volatility before, during and after the global financial crisis. *OPEC Energy Review, Wiley*, 38(4), 469 – 495.
- 32) 2013 Modelling the Demand for Money in Sub-Saharan Africa (SSA): A Panel Cointegration and Error Correction Approach. *Economics Bulletin, AccessEcon*, 33(1), 635-647. (with Ademuyiwa, I. and Bashiru, F.)
- 33) 2012 Comparative performance of volatility models for the Nigerian stock exchange. *The Empirical Economics Letters*, 11(2), 121-130, 2012.
- 34) 2012 Comparative performance of volatility models for oil price. *International Journal of Energy Economics and Policy, Econjournals*, 2(3), 167-183. (with Fasanya, I.O.)
- 35) 2010 Aid, Macroeconomic Policy Environment and Growth: Evidence from Sub-Saharan Africa. *Pakistan Journal of Applied Economics, Applied Economics Research Centre, University of Karachi*, 20(1&2),1-12. (with Ogwumike, F.O.).
- 36) 2007 Does Education at all Levels Cause Growth? Evidence from Nigeria. *The Indian Journal of Economics, University of Allahabad*, 88(349), 165 – 195, 2007. (with Ayinla, T.A.)

- 37) 2006 The Determinants of Foreign Direct Investment in Developing Countries: A Study of Nigeria. *The Indian Journal of Economics*, University of Allahabad, 86(342), 333-342.

6. Other Scopus Indexed (Elsevier) Publications

- 38) 2018 Testing for spillovers in Naira exchange rates: The role of electioneering & global financial crisis. *Borsa Istanbul Review*, Elsevier, Accepted. (with Ayinde, T.O.)
- 39) 2017 Modelling oil price - inflation nexus: The role of asymmetries. *Energy*, Elsevier, 125C, 97-106. (with Isah, K. O., Oyewole, O. J. and Akanni, L. O.)
- 40) 2016 Modelling energy demand: Some emerging issues. *Renewable and Sustainable Energy Reviews*, Elsevier, 54(C), 1470 - 1480. (with Ayinde, T.O.)
- 41) 2016 Testing for martingale difference hypothesis with structural breaks: evidence from Asia-Pacific foreign exchange markets. *Borsa Istanbul Review*, Elsevier, 16(4), 210-218. (with Oloko, T.F. and Oyewole, O.)
- 42) 2016 Unit root modelling for trending stock market series. *Borsa Istanbul Review*, Elsevier, 16(2), 82-91. (with Ndako, U.B., Oloko, T.F. and Akanni, L.O.).

7. Other Publications (indexed in IDEAS/RePEc/JEL)

- 43) 2018 Shale oil revolution and the behavior of commodity prices. *Econometric Research in Finance*, 3, 27-53. (with Idris Adediran)
- 44) 2013 Intra-regional trade in WAEMU: An empirical study. *West African Journal of Monetary and Economic Integration (WAJMEI) - Journal of the West African Monetary Institute*, 13(1), 153-184. (Owuru, J. and Ademuyiwa, I.)
- 45) 2012 The place of data and models in the transformation of the Nigerian economy. *The Nigerian Journal of Economic and Social Studies - Journal of the Nigerian Economic Society*, 53(3), 219-246. (with Olofin, S.O. and Olubusoye, E.O.)
- 46) 2012 Testing for spatial correlation in a two-way error component model. *The Nigerian Journal of Economic and Social Studies - Journal of the Nigerian Economic Society*, 54(1), 1-24. (Olofin, S.O.)

- 47) 2012 Financial Development and Economic Growth in Nigeria. *West African Journal of Monetary and Economic Integration (WAJMEI) - Journal of the West African Monetary Institute*, 12(2), 91-119. (with Ogwumike, F.O.)
- 48) 2012 Modelling and forecasting exchange rate volatility in Nigeria: Does one model fit all? *Economic and Financial Review - Central Bank of Nigeria (CBN)*, 49(3), 1-30.

8. Articles under Review

- 49) Forecasting the return volatility of European equity markets under different market conditions: A GARCH-MIDAS approach. (with *Studies in Econometrics and Finance*)
- 50) A new look at stock price - exchange rate nexus. (with *Quarterly Review of Economics & Finance*)
- 51) You are what you eat: The role of oil price in Nigeria inflation forecast. (with *Energy Economics*)
- 52) Revision of the Small Macro-econometric model of the Nigerian economy. (with *Economic Modelling*)
- 53) Shale oil revolution: Implication for oil dependent countries. (with *Energy Policy*)
- 54) Can coffee price help predict US inflation? (with *Journal of Forecasting*)
- 55) Forecasting CO2 emissions: Does the choice of estimator matter? (with *International Journal of Green Energy*)
- 56) Forecasting GDP of OPEC: The role of oil price (with *Energy*)
- 57) Could this be a fiction? Bitcoin forecasts major tradable currency pairs better than ARFIMA. (with *Journal of International Financial Markets, Institutions & Money*)
- 58) Analyzing the distribution properties of Bitcoin returns. (with *International Review of Finance*)
- 59) A new procedure for pre-testing the distribution properties of stock returns.

- 60) Commodity prices and major tradable currency pairs: An out-of-sample forecast analysis. (with *North African Journal of Economics and Finance*)
- 61) Improving the forecasting accuracy of Phillips curve: The role of commodity prices. (with *International Journal of Finance and Economics*)
- 62) Commodity prices and stock returns predictability in OECD countries (with *Energy Economics*)

9. Work-in-Progress

- 1) Do commodity prices help forecast economic growth in G7 countries?
- 2) Does the choice of estimator matter for forecasting? A revisit
- 3) Agricultural commodity prices and inflation in US.
- 4) Can agricultural commodity prices help predict Nigeria inflation?
- 5) Testing for inflation persistence in top net oil-importing and net oil-exporting countries
- 6) A comparative analysis of unemployment persistence in Sub-saharan African Countries

10. Conference/Seminar Papers

- 1) 2015 Empirical modelling of contagion: A New Approach. Being a paper presented at the 56th Annual Conference of the Nigerian Economic Society, Abuja, October 11-14, 2015.
- 2) 2015 Modelling return and volatility spillover in global foreign exchange markets. Being a paper presented at the Africa Region Training Workshop organized by The Econometric Society, July 22-24, 2015, University of Zambia, Lusaka, Zambia.
- 3) 2014 Spatial analysis of road traffic crashes in Oyo State of Nigeria. Being a paper presented at the 19th Annual Conference of the African Econometric Society, July 16 - 19, 2014, Addis Ababa, Ethiopia.
- 4) 2013 Foreign direct investment, financial depth and output performance in the presence of structural breaks: Evidence for Nigeria. Being a paper presented at the 18th Annual Conference of the African Econometric Society, July 24 - 26, 2013, Accra, Ghana.
- 5) 2012 A new estimator for spatially correlated bilateral relations. Being a

paper presented at the 53rd Annual Conference of the Nigerian Economic Society, August 27 - 30, 2012, Abuja, Nigeria.

- 6) 2012 The Trade in the WAEMU in a Spatial Framework. Being a paper presented at the 17th Annual Conference of the African Econometric Society, July 25 - 28, 2012, Kampala, Uganda.
- 7) 2012 Determinants of a successful regional trade agreement in West Africa. Being a paper presented at the Third Annual Conference for Regional Integration in Africa (ACRIA 3), July 4-6, 2012, Ouagadougou, Burkina Faso.
- 8) 2012 Predictive ability of volatility models for oil price. Being a paper presented at the fifth Annual Conference of the Nigerian Association for Energy Economics (NAEE), April 23 and 24 April, 2012, Abuja, Nigeria, Abuja, Nigeria.
- 9) 2011 Testing for spatial correlation in a two-way error component model. Being a paper presented at the 52nd annual conference of the Nigerian Economic Society, Nigeria, September 13 - 15, 2011.
- 10) 2011 The place of data and models in the transformation of the Nigerian economy. Being a commissioned paper presented at the 52nd annual conference of the Nigerian Economic Society, Nigeria, September 13 - 15, 2011.
- 11) 2010 Testing for heteroscedasticity and spatial correlation in a two-way error component model. Being a paper presented at the 15th annual conference of the African Econometric Society (AES), Cairo, Egypt, July 6 - 11, 2010.
- 12) 2009 Testing for heteroscedasticity and spatial correlation in a two-way error component model. Proceedings of the Biannual Workshop of the African Economic Research Consortium (AERC) held in Nairobi, Kenya between 29th November and 4th December, 2009.
- 13) 2009 Testing for heteroscedasticity and serial correlation in a two-way error component model. Being a paper presented at the 14th annual conference of the African Econometric Society (AES), Abuja, Nigeria, June 8 - 11, 2009.
- 14) 2007 Aid, policy and growth: Evidence from SSA. Being A Paper Presented At the 4th African Finance Journal Conference Held in Botswana, 11th-12th July, 2007.

(VIII) Training Consultancy

- 1) Facilitator, Regional Course on Econometric Methods for Policy Analyses, organized by the West African Institute for Financial and Economic Management (WAIFEM), May 07 - 18, 2018.
- 2) Facilitator, Introduction to Programming in Stata and EViews, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, March 19 - 23, 2018.
- 3) Facilitator, Econometrics Workshop on Panel Data Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, October 23 - 27, 2017.
- 4) Facilitator, Regional Course on Econometric Methods for Policy Analyses, organized by the West African Institute for Financial and Economic Management (WAIFEM), September 04 - 15, 2017.
- 5) Consultant, Review of the West African Monetary Zone Trade Integration Report (2016), West African Monetary Institute (WAMI), August, 2017.
- 6) Facilitator, Applied Econometrics for Energy Policy Analysis, Emerald Energy Institute, University of Port Harcourt, July 24 - 28, 2017.
- 7) Facilitator, Econometrics Workshop on Forecasting Financial and Economic Time Series Data, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 5 - 9, 2017.
- 8) Facilitator, Macro-econometric Modelling Workshop, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, May 8 - 12, 2017.
- 9) Facilitator, Econometrics workshop on Regression Analysis with Time Series, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, February 20 - 24, 2017.
- 10) Facilitator, Applied Econometrics for Energy Market Analysis, The International Institute for Petroleum, Energy Law & Policy (IPELP), Nigeria, February 06 - 18, 2017.
- 11) Facilitator, Financial Markets Modelling II, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), November 28 - December 09, 2016.

- 12) Facilitator, Financial Markets Modelling I, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), November 14 – 25, 2016.
- 13) Facilitator, Macroeconomic Modelling & Forecasting, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), October 24 – November 04, 2016.
- 14) Facilitator, Inflation Targeting/Forecasting, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), October 10 - 21, 2016.
- 15) Facilitator, Econometrics Workshop on Panel Data Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, September 19 - 23, 2016.
- 16) Facilitator, 'Applied Econometric for Energy Policy Analysis & Planning', organized by the Emerald Energy Institute, University of Port Harcourt, Nigeria, August 15 - 19, 2016.
- 17) Facilitator, Analysis of Survey Data Course, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), July 25 - August 05, 2016.
- 18) Facilitator, Applied Time Series Modelling & Forecasting Course, organized by the Central Bank of Nigeria International Training Institute (CBN-ITI), June 20 - July 01, 2016.
- 19) Facilitator, Econometrics Workshop on Volatility Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 13 - 17, 2016.
- 20) Facilitator, Regional Course on Basics Statistics, Econometrics and Research Methods, organized by the West African Institute for Financial and Economic Management (WAIFEM), May 16 – 27, 2016.
- 21) Facilitator, Econometrics Workshop, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, April 04 - 08, 2016.
- 22) Facilitator, Applied Econometric for Energy Policy Analysis & Planning, organized by the Emerald Energy Institute, University of Port Harcourt, Nigeria, December 14 – 18, 2015.
- 23) Lead Facilitator, Modelling Return and Volatility Spillovers in Financial Markets, organized by the Central Bank of Nigeria, November 30 – December 04, 2015.

- 24) Facilitator, Econometrics Workshop on Macro-econometric Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, November 16 - 20, 2015.
- 25) Lead Facilitator, Econometrics Workshop on Time-Varying Volatility organized by Research and Development Training (READT) International Resources Ltd, August 24-27, 2015.
- 26) Facilitator, Regional Course on Basic Statistics, Econometrics and Research Methods, organized by the West African Institute for Financial and Economic Management (WAIFEM), May 11 - 15, 2015.
- 27) Facilitator, Econometrics Workshop on Time Series Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 15 - 19, 2015.
- 28) Facilitator, Econometrics Workshop on Linear Regression Models, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, March 16 - 20, 2015.
- 29) Facilitator, Training Programme on Econometrics with EViews, organized by Babcock University, Nigeria, December 16-19, 2014.
- 30) Facilitator, Training Programme on Econometrics with EViews, organized by The Nigerian Economic Society (NES), December 8 - 12, 2014.
- 31) Facilitator, Econometrics Workshop on Macro-econometric Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, November 17 - 21, 2014.
- 32) Facilitator, Training Programme on Econometrics with EViews, organized by The Nigerian Economic Society (NES), October 13 - 17, 2014.
- 33) Facilitator, Econometrics Workshop on Panel Data Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, September 15 - 19, 2014.
- 34) Facilitator, Panel Data Modelling Workshop organized by the West African Monetary Institute (WAMI), February 17 - 21, 2014.
- 35) Facilitator, Regional Course on Basic Statistics, Econometrics and Research Methods, organized by the West African Institute for Financial and Economic Management (WAIFEM), March 10 - 18, 2014.

- 36) Facilitator, Econometrics Workshop on Time Series Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 16 - 20, 2014.
- 37) Facilitator, Econometrics Workshop Linear Regression Models, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, March 17- 21, 2014.
- 38) Facilitator, Econometrics Workshop on Macro-econometric Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, November 25 -29, 2013.
- 39) Facilitator, Applied Time Series Modelling and Forecasting Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, November 18 - 29, 2013.
- 40) Facilitator, Macroeconomic Diagnostics Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, November 04 - 15, 2013.
- 41) Facilitator, Course on Econometric Modelling, Forecasting & Analysis, organized by the West African Institute for Financial and Economic Management (WAIFEM), October 18-22, 2013.
- 42) Facilitator, Advanced Econometric Methods for Policy Analysis, organized by the West African Institute for Financial and Economic Management (WAIFEM), October 14-25, 2013.
- 43) Facilitator, Econometrics Workshop on Panel Data Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, September 23 -27, 2013.
- 44) Facilitator, Applied Econometrics Modelling Workshop, Centre for Management and Development (CMD), Lagos, Nigeria, September 3-13, 2013.
- 45) Facilitator, Regional Course on Basic Statistics, Econometrics and Research Methods, organized by the West African Institute for Financial and Economic Management (WAIFEM), August 19 - 27, 2013.
- 46) Facilitator, Research Methodology Workshop, Nigerian Deposit Insurance Corporation (NDIC), July 1-4, 2013.

- 47) Facilitator, Econometrics Workshop on Time Series Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 24 -28, 2013.
- 48) Project Coordinator, Baseline Service Delivery Survey for the State of Osun, Nigeria, July 2012 – January 2013.
- 49) Facilitator, Econometrics Workshop on Macro-econometric Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, November 25 -29, 2012.
- 50) Facilitator, Econometric Modelling and Forecasting for Staff of the Central Bank of Nigeria, organized by the West African Institute for Financial and Economic Management (WAIFEM), October 8 - 20, 2012.
- 51) Facilitator, Econometrics Workshop on Panel Data Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, September 24 -28, 2012.
- 52) Facilitator, Econometric Modelling and Forecasting for Policy Analysis, West African Institute for Financial and Economic Management (WAIFEM), August 20 - 31, 2012.
- 53) Facilitator, Research Methodology Workshop, Nigerian Deposit Insurance Corporation (NDIC), July 9-11, 2012.
- 54) Facilitator, Econometrics Workshop on Time Series Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, June 25-29, 2012.
- 55) Facilitator, Econometrics Workshop on Linear Regression Models, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, April 16-20, 2012.
- 56) Facilitator, Econometrics Workshop on Macro-econometric Modelling & Forecasting, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, November 8-12, 2011.
- 57) Facilitator, Applied Econometrics Modelling Workshop, Centre for Management and Development (CMD), Lagos, Nigeria, October 17-28, 2011.
- 58) Facilitator, Applied Econometrics Modelling Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, September 26-30, 2011.

- 59) Facilitator, Econometrics Workshop on Time Series Analyses, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, August 8-12, 2011.
- 60) Facilitator, Applied Econometrics Modelling Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, August 1 - 5, 2011.
- 61) Facilitator, Econometric Modelling and Forecasting for Policy Analysis, West African Institute for Financial and Economic Management (WAIFEM), July 4 - 15, 2011.
- 62) Facilitator, Econometrics Workshop on Linear Regression Models, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Ibadan, Nigeria, May 2-6, 2011.
- 63) Facilitator, Applied Econometrics Modelling Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, October 25 - 29, 2010.
- 64) Facilitator, Applied Econometrics Modelling Workshop for Staff of the Central Bank of Nigeria, Organized by the Alexander Brookes Associates, UK, June -July, 2010.

(IX) Research Consultancy

- 1) 2018 Consultant to the West African Monetary Institute as a member of the Editorial Advisory Board.
- 2) 2018 Consultant to Central Bank of Nigeria on Improving the accuracy of inflation forecasts for Nigeria.
- 3) 2017 Consultant to the West African Monetary Institute on the Review of the West African Monetary Zone Trade Integration Report (2016).
- 4) 2017 Consultant to Central Bank of Nigeria on Stabilizing the Nigerian Foreign Exchange Market
- 5) 2017 Consultant to Central Bank of Nigeria on Evaluating the Impact of the Reduction of Monetary Policy Rate on Key Macroeconomic Aggregates.
- 6) 2017 Economic outlook and forecast for the Nigerian economy, Project

LINK Country Report for Nigeria, United Nations.

- 7) 2016 Economic outlook and forecast for the Nigerian economy, Project LINK Country Report for Nigeria, United Nations.
- 8) 2016 Consultant to Central Bank of Nigeria on the Refinement of the Macro-econometric Model of the Nigerian Economy, August - September, 2016.
- 9) 2016 Consultant to Central Bank of Nigeria on the likely impact of the Devaluation and Selective Import Restrictions on Inflationary pressure of the Oil Price Shock.
- 10) 2016 Consultant to Central Bank of Nigeria on the Parallel Market Dominance, Micro-Macro Pricing Inconsistency: Implications for flexible Exchange Rate Policy in the Nigerian Foreign Exchange Market.
- 11) 2016 Consultant to Central Bank of Nigeria on the Parallel Foreign Exchange Market: a case study of Selected Locations in Ibadan, Oyo State. Being a project funded by the Central Bank of Nigeria.
- 12) 2015 Economic outlook and forecast for the Nigerian economy, Project LINK Country Report for Nigeria, United Nations.
- 13) 2015 Consultant to Central Bank of Nigeria on Assessing the Potential impact of Recent Decline in the Global Price of Crude Oil on the Nigerian Economy.
- 14) 2015 Consultant to Central Bank of Nigeria on Evaluating an in-depth Analysis of the Monetary Policy Strategy of the Central Bank of Nigeria.
- 15) 2015 Consultant to Central Bank of Nigeria on Assessing the Countercyclical Monetary Policy Response to Sticky Oil Shock.
- 16) 2014 Consultant to the Nigerian Institute for Social and Economic Research (NISER) on the Macro-econometric Model of the Nigerian Economy.
- 17) 2014 Consultant to Central Bank of Nigeria on Simulated Policy Options for Monetary Policy Rate (MPR) of the Central Bank of Nigeria.

- 18) 2014 Economic outlook and forecast for the Nigerian economy (2011-2014 Project LINK Country Report for Nigeria, United Nations.
- 19) 2014 Consultant to Central Bank of Nigeria on Simulated Policy Options for Simulated Policy Options for Monetary Policy Rate (MPR) and Cash Reserve Ratio of the Central Bank of Nigeria.
- 20) 2014 Consultant to the State of Osun, Nigeria on the Baseline Service Delivery Survey for the State.
- 21) 2013 Consultant to Central Bank of Nigeria on Simulated Policy Options for Monetary Policy Rate (MPR) of the Central Bank of Nigeria.
- 22) 2013 Consultant to Lagos State of Nigeria and World Bank on Strengthening the Monitoring & Evaluation Framework for Lagos State
- 23) 2013 Consultant to Central Bank of Nigeria on Simulated Policy Options for Monetary Policy Rate (MPR) of the Central Bank of Nigeria.

(X) Project Supervision

(A) MSc/MBF/MBA Economics (Sole Supervisor):

(I) Completed:

- 1) 2018 EKPE, P. A.: The Impact of Petroleum Products Pricing on Nigeria Economy. (MSc)
- 2) 2016 Okoli, N.O.: Oil Abundance, Governance and Economic Growth in Nigeria. (MSc)
- 3) 2015 Egbe, B.: Testing the Martingale Difference Hypothesis in the Foreign Exchange Market: Evidence from Nigeria and South Africa. Department of Economics, University of Ibadan, Nigeria. (MSc)
- 4) 2015 Olamide, M.O.: Exchange rate volatility and Foreign Trade in Sub-Saharan Africa. Department of Economics, University of Ibadan, Nigeria. (MSc)
- 5) 2014 Isah, K.O.: The Effects of Oil Price Shocks on Stock Market and Money Market in Nigeria. Department of Economics, University of Ibadan, Nigeria. (MSc)
- 6) 2014 Oloko, T.F.: Joint Dynamics of Foreign Exchange and Stock Markets in Net Oil exporting Countries: Evidence from Nigeria. Department of Economics, University of Ibadan, Nigeria. (MSc)

- 7) 2014 Ithemebiri, U.C.: Fiscal Incentives and Foreign Direct Investment in Nigeria. Department of Economics, University of Ibadan, Nigeria. (MSc)
 - 8) 2012 Ademuyiwa, I. A.: Trade Effects of Regional Trade Agreements (RTAs): Evidence from West Africa. Department of Economics, University of Ibadan, Nigeria. (MSc)
 - 9) 2012 Owuru, J.E.: An Empirical Analysis of the Determinants of China Bilateral Trade Relations with African Union Member Countries. Department of Economics, University of Ibadan, Nigeria. (MSc)
 - 10) 2012 Olumorin, O.A.: Financial Structure and Economic Growth in Nigeria. Department of Economics, University of Ibadan, Nigeria. (MBA)
 - 11) 2012 Ayeni, O.K.: Effects of Monetary Policy on Banks Performance in Nigeria. Department of Economics, University of Ibadan, Nigeria. (MBF)
 - 12) 2012 Ayodeji, A.O.: Determinants of Audit Fees in Nigeria. Department of Economics, University of Ibadan, Nigeria. (MBF)
- (II) On-going**
- 1) 2017 OKWOSHA, P. C.: The Impact of Foreign Direct Investment on Renewable Energy Consumption in Nigeria: An Asymmetric Causality (MSc)
 - 2) 2017 ENWERE, D.: The Price and Income Elasticities of Natural Gas Demand in Selected African Countries. (MSc)
 - 3) 2017 ISHAYA, J.D.: CO₂ emission, economic growth, population and energy consumption. (MSc)
- (B) PhD Project Supervision (Co-Supervisor)**
- (I) Completed:**
- 1) 2014 Ayoola, F.: On the Performance of Eight Panel data Estimators in the Presence of Exponential Heteroscedasticity Structure. Department of Statistics, University of Ibadan, Nigeria.
 - 2) 2014 Korter, G.O.: Spatial Effect Modelling with Direct Application to Data Combining Time and Cross-sectional Structures. Department of Statistics, University of Ibadan, Nigeria.
- (II) On-going (Co-Supervisor)**

2017- Nnadili Parclete. Developing a framework for optimal pricing of electricity in Nigeria. The Emerald Energy Institute, Petroleum & Energy Economics, Policy and Strategic Studies, University of Port Harcourt, Nigeria.

(XI) Administrative Experience/Service to the University Community:

2017 Facilitator, Free Econometric Workshop on “Non-stationary Heterogeneous Panels” organized by the Centre for Econometric & Allied Research (CEAR), University of Ibadan, November 13 – 15, 2017.

2016 Facilitator, Free Econometric Workshop on “Time Series Modelling: Recent Developments” organized by the Centre for Econometric & Allied Research (CEAR), University of Ibadan, April 18 - 20, 2016.

2015 Facilitator, Free Econometric Workshop for Graduate Students in Nigeria on “Spillover Analysis”, organized by the Centre for Econometric & Allied Research (CEAR), University of Ibadan, May 18, 2015.

2014 Examination Officer & Deputy Postgraduate Coordinator, Department of Economics, University of Ibadan, Ibadan, Nigeria.

(XII) Editorial Board Membership/Journal Refereeing

Member of the Editorial Advisory Board of the West African Journal of Monetary and Economic Integration (WAJMEI), West African Monetary Institute.

Refereed for the following journals: Applied Economics, Borsa Istanbul Review, Economic Modelling, Energy Economics, Energy Journal (IAEE), Energy (Elsevier), International Review of Financial Analyses, Physica A, International Journal of Social Economics, Journal of African Business, Central Bank of Nigeria (CBN) Economic and Financial Review, and Central Bank of Nigeria (CBN) Journal of Applied Statistics.

(XIII) Professional Memberships

- i. Senior Research Fellow, Centre for Econometric and Allied Research (CEAR), University of Ibadan, Nigeria
- ii. Member, Nigerian Economic Society (NES), Nigeria
- iii. Member, African Econometric Society (AES)
- iv. Member, Research Network, African Economic Research Consortium (AERC)

(XIV) Extra Curricula Activities

- i. Peer Mentoring
- ii. Volunteering

(XV) References

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Updated on July 27, 2018.