Rachida Ouysse

Contact Information

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Current Position

Lecturer, School of Economics, University of New South Wales, Sydney, Australia — 2002 - Present

On parental leave December 2013-September 2014

Affiliations

Visiting academic, Risk Management Institute, National University Singapore	December 2008
Visiting academic, Department of Economics, University of California San Diego	Winter 2006
Visiting academic, Department of Economics, University College Dublin	April 2006
Teaching Fellow, Department of Economics, Boston College	1999-2002
Teaching Assistant, Department of Economics, Boston College	1997-99
Research Assistant, CRDE, University of Montreal	1996-97

Research Interests

Econometric Theory:
  Statistical Inference in High-Dimensional Factor Models, Bootstrap Methods, GMM Estimation, Bayesian Econometrics
Applied Econometrics, Financial Econometrics
Big data models, Model selection

Education

Boston College, Boston, Massachusetts, USA

Ph.D. in Economics, July 2002.

- Dissertation Title: "Essays in econometrics: Selection of common regressors in large panels and finite sample analysis of block bootstrap in nonlinear models"
- Thesis Advisor: Jushan Bai, Serena Ng
- Thesis Committe: Serena Ng, Jushan Bai and Arthur Lewbel

M.A., Economics, July 1999

University of Montreal, Montreal, Quebec, Canada

M.A., Applied Econometrics, August, 1997

- Thesis Title: "Test de l'hypothèse de revenu permanent et anticipations rationnelles avec présence d'une rupture dans la fonction de tendance"
- Thesis Advisor: Rene Garcia

INSEA, Rabat, Morocco

B.A., Statistics, August 1995

Journal Publications

(1) Ouysse, R., 2016. Bayesian model averaging and principal component regression forecasts in a data rich environment. *International Journal of Forecasting*, 32(3), pages 763-787.

(2) Ouysse, R., 2014. On the performance of block-bootstrap continuously updated GMM for a class of non-linear conditional moment models: Moving block boot- strap inference under weak identification. *Computational Statistics*, 29(1-2), pages: 233-261.

(3) Ouysse, R., 2013. A fast iterated bootstrap procedure for approximating the small- sample bias. *Communications in Statistics - Simulation and Computation*, 42(7), pages: 1472-1494.

(4) Ouysse, R., 2011. Computationally efficient approximation for the double bootstrap mean bias correction. *Economics Bulletin,* 31(3) pages: 2388-2403.

(5) Ouysse, R and Kohn, R., 2010. Bayesian Selection of Risk Factors and Estimation of Factor Betas and Risk Premiums in the APT model. *Computational Statistics and Data Analysis*, 54, pages: 3249-3268.

(6) Ouysse, R., 2010. Finite Sample Properties of Bootstrap GMM for Nonlinear Conditional Moment Models, *InterStat Journal*.

(7) Ouysse, R., 2006. Consistent Variable Selection in Large Panels when Factors are Observable. *Journal of Multivariate Analysis*, 97: 946-984.

(8) Ouysse, R., 2006. Approximate Factor Models: Finite Sample Distributions. *Journal of Statistical Computation and Simulation*, 76(4), pages: 279-303.

BOOK REVIEW

(9) Ouysse, R., 2006. Book review on "Introduction to the Mathematical and Statistical Foundations of Econometrics", Herman J. Bierens, Cambridge University Press, *Economic Record*, 82, pages:230-231.

REVISE AND RESUBMIT PAPERS

(10) Ouysse, R. Finite Sample Properties of the Dependent Bootstrap for Weakly identified Conditional Moment Models. *C*omputational Statistics and Data Analysis.

UNDER REVIEW

(11) Ouysse, R. Time Varying Determinants of Cross-Country Growth. Submitted to *J*ournal of Development Studies

PAPERS UNDER PREPARATION

(12) Ouysse, R. & Qian M. New Evidence on the time varying risk aversion from a dynamic multinomial-Logit augmented Consumption CAPM,

(13) Ouysse, R. Constrained PC Estimation of Large Dimensional Factor models in the Presence of cross Sectional Dependence.

(14) Ouysse, R. & Giannone, D. A Study of the distribution of Model Space under the Ridge and G-prior: Simulation and Application to Growth Data

IN PROGRESS

(15) Ouysse, R., Bayesian Model Selection in Hybrid Factor model: Application to Arbitrage Pricing Theory Model;

(16) Ouysse, R., Consistency of the g-prior in multivariate regression models;

(17) Ouysse, R.& Qian, M., New Test for Endogeneity in Exactly Identified Instrumental Variable Model.

WORKING PAPERS/ CONFERENCE PROCEEDINGS

Ouysse, R. 2009. "Fast Iterated Bootstrap for Mean Bias Correction," *Proceedings of 2009 NZESG Workshop*, University of Canterbury, Christchurch, New Zealand.

Ouysse, R., Nicholas, C. 2008. "Time Varying Determinants of Cross-Country Growth," UNSW School of Economics Discussion paper 2008/03.

Ouysse, R. 2007. " Finite Sample Properties of the Dependent Bootstrap for Conditional Moment Models," *Proceedings of* 36^{th} *Australian Conference of Economists*, Hobart, Tasmania.

Ouysse, R. 2005. "Sampling Properties of Block Bootstrap in Non-linear Rational Expectations Models: Case of Consumption Asset Pricing Model," *Proceedings of* 34^{th} *Australian Conference of Economists*, Melbourne, Australia.

Honors and Awards

ARC Application Incentive Funding, ASB, UNSW, 2010-2013-2016 ($\$2,000$)
Contestable Funding for International Strategic Projects, UNSW, 2012 ($\$30,000$);
Australian School of Business Research Grant (ASBRG), UNSW, 2009;
Special Research Grant (SRG), UNSW, 2004-07;
Center for Applied Economic Research Grant CAER, 2003;
Faculty Research Grant Program (FRGP), UNSW 2003;
Best Paper Award, VII^{th} *Spring Meeting of Young Economists*;
Doctoral Fellowship, Boston College, 1997-2002;
H. Michael Mann Summer Dissertation Award, Boston College, 2000;
Dissertation Award, Boston College, 2001;
Thesis Proposal Award, Boston College, 2001;
Excellence Bourse, University of Montreal, 1997;
Full Scholarship, Canadian International Development Agency, 1995-1997.

Conference Presentations

9^{th} International Conference on Computational and financial Econometrics (CFE), London	*2015*
8^{th} International Conference on Computational and financial Econometrics (CFE), Pisa	*2014*
19^{th} International Panel Data Conference, London	*2013*
New Zealand Econometric Study Croup Workshop (Christchurch), Econometric Society Australasian Meeting (Canberra), Computing in Economics and Finance (Sydney), Far East and South Asia Meeting of the Econometric Society (Tokyo, Japan), Computational and Financial Econometrics (October Limassol, Cyprus)	*2009*
Computational and Financial Econometrics (Neuchâtel, Switzerland), Western Economic Association Meeting (Honolulu, Hawaii), Far East Econometric Society Meeting (Singapore)	*2008*
Australian Conference of Economists (Hobart)	*2007*
Spring Meeting of Young Economists (Seville, Spain), $(EC)^2$ Conference (Rotterdam, Netherlands), Econometric Society Australasian Meeting (Alice Spring), Australian Conference of Economists (Perth)	*2006*
Australian Conference of Economists (Melbourne)	*2005*
Econometric Society Australasian Meeting (Melbourne)	*2004*
Brazilian Econometric Society (Porto Seguro, Brazil)	*2003*
$(EC)^2$ Conference (Bologna, Italy)	*2002*

Invited Seminars

Department of Economics, University of Ghent, Belgium	*2015*
Department of Econometrics and Business Statistics, Monash University	*2014*
Department of Econometrics and Business Statistics, Monash University	*2013*
Dipartimento di Economia e Finanza, Universit di Roma 'Tor Vergata', Rome, Italy	*2013*
European Center for Applied Research in Economics and Statistics (ECARES), Belgium	*2013*
European Center for Applied Research in Economics and Statistics (ECARES) (November)	*2009*
CentER Applied Research, Tilburg University (October)	*2009*
Department of Econometrics and Business Statistics, Monash University (September)	*2009*
Risk Management Institute (NUS, Singapore), Singapore Management University	*2008*
Rady School of Management (UCSD, USA), University College Dublin (Ireland), University of Alicante (Spain)	*2006*
University of Sydney	*2004*
Econometrics and Business Statistics (Monash, Australia), Australian National University, Macquarie University	*2003*

Memberships

Econometric Society; American Economic Association; European Economic Association; Australian Economic Association.

Ad-hoc Refereeing

Journal of Business & Economic Statistics, The Economic Bulletin, Bayesian Analysis, Economic Record, The Brazilian Review of Econometrics, Journal of Statistical Computation and Simulation, Comutational Statistics and Data Analysis, Journal of Applied Econometrics;

Professional Service

[1] **2015-** Co-organizer of the 2^{nd} Sydney Econometric Theory Workshop;

[2] **2012-** Sole organizer of the the 1^{th} Sydney Econometric Theory Workshop;

[3] **2010-Present** Co-Founder of the Sydney Econometric Study Group;

[4] **2015, 2013, 2012** Co-organizer of WEE, Workshop on Emerging Economies;

[5] **2003-2005** Internal Seminar Organizer. School of Economics, UNSW.

Supervision

[**1**] 2005- Jared Cohen, Honours thesis. The Effects of Mergers and Acquisitions on Rivals of the Acquiring Firms.

[**2**] 2006- Chris Nicholas, Honours thesis. What Variables Are Important in Cross-Country Growth Regressions?

[**3**] 2007- David Chen, Honours thesis. An Empirical Investigation to Fiji's Economic Growth: Investment, Military Coup and Policy.

[**4**] 2009-2010 Andy Kim, Honours thesis. All about the 1997 Asian Financial Crisis: From Causes to Contagion.

[**5**] 2011- Christian Silvestro, Honours thesis. Can University Admissions Be Improved? (with AProf. Gigi Foster)

[**6**] 2010-2015 Gaoyun (Sophie) Yan, PhD thesis. Three Essays on Health and Education: Evaluating Current Issues in China. (Co-supervisor with Dr. Loretti I. Dobrescu & Prof. Denise Doiron.)

Teaching Experience

Lecturer, School of Economics, UNSW

Business & Economic Statistics ECON1203	*2015-2016*
Applied Econometric methods	*2011-2016*
Introductory Econometrics	*2012-2014*
Econometric Analysis ECON6003	*2011-2012*
Statistics and Data Analysis ECON5257	*2010*
Statistics for Econometrics	*2005, 2007-2010*
Econometric Methods	*2010*
Econometric Theory	*2002-08*
Data, Models and Decisions	*2006-08*
Business Forecasting	*2003-05*
Quantitative Methods A	*2007-09*

Teaching Fellow, Department of Economics, Boston College

Statistics for Business and Economics	*1999-2002*

Skills

Languages:	Arabic - Native; English & French - Fluent
Software/Programming:	MATLAB, GAUSS, Eviews, Latex.