Stephen Thiele

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ACADEMIC POSITIONS

Senior Lecturer, School of Economics and Finance,
Queensland University of Technology — since July-2020

Lecturer, School of Economics and Finance,
Queensland University of Technology — July-2015 to July-2020

EDUCATION

Ph.D. in Economics, University of Cambridge — 2017
Dissertation: *"Time Varying Parameter Models in Financial Econometrics"*
Supervisor: Prof. Andrew Harvey, Research Advisor: Prof. Oliver Linton

M.S. in Economics and Management Science, Humboldt University of Berlin — 2011
M.S. in Applied Econometrics, Monash University — 2009
B.S. in Business (Honours), Queensland University of Technology — 2005

RESEARCH INTEREST

Time Series, Forecasting, Causal Inference, Risk Management, Portfolio Construction, Asset Pricing.

PUBLICATIONS

Harvey, A. C, Hurn, A. S, Palumbo, D. & Thiele, S. (2024) "Modelling Circular Time Series" *Journal of Econometrics*, 239 (1), 105450.

Harvey, A. C. & Thiele, S. (2021) "Co-integration and Control: Assessing the Impact of Events using Time Series Data" *Journal of Applied Econometrics*, 36(1), 71-85.

Thiele, S. (2020) "Modelling Conditional Densities with Asymmetric Tails" *Journal of Applied Econometrics*, 35(1), 46-60.

Thiele, S. (2019) "Backtesting Value-at-Risk Under Asymmetric Loss" *Journal of Banking and Finance*, 101, 12-20.

Shield, C, Clements, A. & Thiele, S. (2019) "Which Oil Shocks Really Matter in Equity Markets" *Energy Economics*, 81, 134-141.

Harvey, A. C. & Thiele, S. (2016) "Testing for Time Varying Correlation" *Journal of Empirical Finance*, 38, 575-589.

SUBMITTED

Modelling Value at Market Risk in Electricity Markets - *with Stan Hurn and Lina Xu*

WORKING PAPERS

Weighted Estimates for High-Dimensional Realized Covariance Matrices - *with Adam Clements*

High Dimensional Dependence Modelling with Heavy Tailed, Asymmetric Factor Models

WORK IN PROGRESS	Volatility Timing and Timing Aggressiveness in Portfolio Construction	
	Imperfect Foresight when Constructing Portfolio under Transaction Costs	
	Modelling Intra-day Volatility: A Multiple Equation Approach under Regularization - *with Benjamin Gould and Adam Clements*	
	Are We Sure It's Endogenous? A New Model Equivalence Test - *with Meiko Matsuda*	
	Testing Endogeneity in Just Identified IV Models	
EXTERNAL & INTERNAL GRANTS	AFAANZ Research Grant,	Oct, 2016
	QUT ECARD Grant,	July, 2015
TEACHING EXPERIENCE	Risk Management and Derivatives (QUT)	2016-2023
	3rd year Econometrics (QUT)	2019-2024
	Honours Econometrics (QUT)	2024
	Empirical Finance (QUT)	2015
	3rd year Econometrics (Cambridge)	2013-2014
	MPhil Times Series Analysis (Cambridge)	2012-2014
	2nd year Mathematics (Cambridge)	2014
	2nd year Finance (QUT)	2005
PRESENTATIONS	FIRN Asset Management Meeting (discussant), Brisbane	2024
	UQ Business School, Brisbane	2021
	FIRN Annual Conference, Brisbane	2018
	FIRN Asset Pricing Meeting (discussant), Melbourne	2018
	Frontiers of Econometrics, Brisbane	2018
	Environment and Energy Workshop, Hobart	2018
	Monash Econometrics Seminar Series, Melbourne	2018
	BCF - SJTU - SMU - QUT Conference, Princeton	2017
	Econometrics workshop at UQ, Brisbane	2016
	Int'l Conference on Computational and Financial Econometrics, London	2015
	Advances in Empirical and Theoretical Econometrics Workshop (UQ), Brisbane	2015
	Int'l Conference on Computational and Financial Econometrics, Pisa	2014
	Econometric Society Australian Meeting, Hobart	2014
	University of Queensland Applied Economics Seminar, Brisbane	2014
	QUT Finance and Economics Seminar, Brisbane	2014
	Workshop on Dynamic Models driven by the Score, La Laguna	2014
	Workshop on Dynamic Models driven by the Score, Amsterdam	2013
SCHOLARSHIPS AND AWARDS	Royal Economic Society Junior Fellowship	2014-15
	Best Teaching Fellow - Cambridge Economics Department	2015
	Tudor Studentship in Financial Econometrics	2013-2015
	Wrenbury Scholarship in Political Economy	2013-2014
	DAAD Study Scholarship for Graduates	2009-2011
	Monash Academic Medal of Excellence	2009
	QUT Honours Scholarship	2005
	Hessen ISU Scholarship	2005
	QUT Deans Excellence Award	2005

RESEARCH STUDENT SUPERVISION	Benjamin Gould (PhD - current) Meiko Matsuda (Honours - 2024) Xiaodu Xie (PhD - 2024) Zac Chen (PhD - 2022) Denis-Emanuel Stan (MPhil - 2020) Cody Shield (Honours - 2018)
REFEREEING ACTIVITY	Journal of Econometrics, Journal of Business and Economic Statistics, Management Science, Econometrics Reviews, International Journal of Forecasting, Journal of Time Series Analysis, Journal of Empirical Finance, Resource Policy, Energy Economics, Econometrics and Statistics, Economics letters, Empirical Economics, International Journal of Emerging Markets, New Zealand Economic Papers.

PRIVATE SECTOR EXPERIENCE	Research Analyst, ANZ Banking Group Ltd	2008-2009
	Investment Officer, The Pentad Group Pty Ltd	2006-2008

REFERENCES	Available up on request.