

Professor Shuping Shi

ESA New South Wales Branch Nomination for ESA Young Economist Award

The NSW Branch of the Economic Society of Australia nominates Professor Shuping Shi as the Economic Society of Australia Young Economist Award.

Dr. Shuping Shi is a Professor in the Department of Economics at Macquarie University. She is a member of the National Centre for Econometric Research at the Queensland University of Technology and a research associate of the Centre for Applied Macroeconomic Analysis at the Australian National University. She received her Ph.D. from ANU in 2011.

Dr. Shi is a leading young econometrician with a theoretically grounded and policy-relevant research agenda. She has published 22 journal articles in leading academic journals, including the *Journal of Econometrics*, *International Economic Review*, *Econometric Theory*, *Journal of Financial Econometrics*, and *Journal of Time Series Analysis*. Her contribution to the field is widely recognized, with a total number of citations since 2014 is over 1,400 (Google scholar).

One example of her contribution is the development of the Phillips-Shi-Yu technique (together with Peter Phillips and Jun Yu), a real-time bubble monitoring technique. This technique has become a standard econometric toolkit (with addins or packages available for several popular econometric software) and been used by many institutions, including the Federal Reserve Bank of Dallas, Clinton Group, Hong Kong Monetary Authority, De Nederlandsche Bank, and Central Bank of Colombia.

Dr. Shi has also attracted a number of significant funding over the past five years, including:

- Australian Research Council (ARC) Discovery Project Grant (AUD\$404,700, 2015-2018) for the project entitled: “Change Detection in Causal Relationships and Measurement of Systemic Risk”; with Aubrey Hurn, Mardi Dungey, and Peter Phillips.
- Australian Research Council Discovery Early Career Researcher Award (AUD\$375,000, 2019-2021) for the project entitled: “Monitoring Financial Bubbles Using High-Frequency Data”.
- Australian Research Council (ARC) Discovery Project Grant (AUD\$220,000, 2019-2021) for the project entitled: “Measuring Uncertainty in Global Housing Markets and its Risk to Australia”, with Roselyne Joyeux, George Milunovich, and Ben Wang.

Dr Shi has been very active in contributing to the international research community. She has been an ARC expert assessor, a member of the scientific committee for several conferences including the *International Association of Applied Econometrics* (2019 & 2020) and the *Society for Financial Econometrics* (2020), and a co-organizer of the Frontier in Econometrics Workshop. She serves as an ad-hoc referee for many top-tier academic journals, and was ranked top 1% reviewers by *Publons* in Economics, Econometrics and Finance for 2017 and in Economics and Business for 2018.