

# CURRICULUM VITAE

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## 1 Education

B.Sci.(UNCordoba), M.Sc., PhD (LSU)

## 2 Current Position

▷ Associate Professor in Econometrics. School of Economics. The University of Queensland.

## 3 Research Areas

▷ State Space Models, State Space Models accounting for Cross-Sectional Dependence. Housing Prices and construction of hedonic imputed price indexes. Estimation of time-varying parameter models with application to production models.

## 4 Current Research Grants

**Econometric Modelling of Housing Prices and their Relationship to Climate Adaptation Issues (2012-2014)**

Chief Investigator: A.N. Rambaldi

Partner Investigators: Ryan McAllister (CSIRO) and Cameron Fletcher (CSIRO)

Funding: *Australian Research Council (ARC) Discovery Project*

**Construction of Consistent Panels of Real Gross Domestic Product and its Components at Current and Constant Prices (2009-2013)**

Investigators: DS Prasada Rao, A.N Rambaldi and HE Doran

Funding: *Australian Research Council (ARC) Discovery Project*

## 5 Selected Publications

### 5.1 Books

Fletcher, C. S., Taylor, B. M., Rambaldi, A. N., Harman, B. P., Heyenga, S., Ganegodage, K. R., Lipkin, F. and McAllister, R. R. J. (2013) **Costs and coasts: an empirical assessment of physical and institutional climate adaptation pathways**. Southport, QLD, Australia: National Climate Change Adaptation Research Facility, 53 pp.

## 5.2 Book Chapters

Rambaldi, A.N, D.S.P Rao and K. R. Ganegodage (2010), "Modelling Spatially Correlated Error Structures in the Time-Space Extrapolation of Purchasing Power Parities", in Luigi Biggeri and Guido Ferrari (eds.), **Price Index Numbers in Time and Space**. Series: Contributions to Statistics. Part II, 63-96. Springer-Verlag. Heidelberg, Germany

Iyer, K., A.N. Rambaldi, and K.K. Tang (2006), "Globalisation And The Technology Gap: Regional And Time Evidence", in C. Tisdell et al. (eds) **Leading Economic and Managerial Issues Involving Globalisation**. Chapter 15. Nova Science.

Rambaldi, A.N., R.C.Hill, H.E. Doran (2004), "Predicting Incomplete Observations in Unbalanced Panels. A Kalman Filtering-Smoothing Approach", in Stan Hurn and Ralf Becker (eds.) **Contemporary Issues in Economics and Econometrics: Theory and Applications**. Chapter 11. Edward Elgar.

## 5.3 Selected Refereed Journal Articles and Abstracts

Ganegodage, K. R. and Rambaldi, A. N. (2014), "Economic consequences of war: evidence from Sri Lanka" *Journal of Asian Economics*, 30: 42–53.  
DOI:10.1016/j.asieco.2013.12.001.

Rambaldi, A.N, C.S. Fletcher, K. Collins, R. R. J. McAllister (2013), "Housing Shadow Prices in an Inundation Prone Suburb" *Urban Studies*, 50 (9), 1889-1905. DOI: 10.1177/0042098012465904

Ganegodage, K. Renuka and Alicia N. Rambaldi (2011). The Impact of Education Investment on Sri Lankan Economic Growth. *Economics of Education Review*, 30, 1491– 1502, DOI:10.1016/j.econedurev.2011.08.001.

Rao, D. S. P., Rambaldi, A.N. and Doran, H.E. (2010), "Extrapolation of purchasing power parities using multiple benchmarks and auxiliary information: A new approach." *Review of Income and Wealth*, 56 Suppl 1: S59-S98.

Iyer, K.G., A.N. Rambaldi, K.K. Tang (2009), "How Trade and Foreign Investment Affect the Growth of a Small but not so Open Economy: Australia?" *Applied Economics*, Vol. 41, 12, 1525:1532, DOI:10.1080/00036840601032177.

Iyer, K.G., A.N. Rambaldi, K.K. Tang (2008), "Efficiency Externalities of Trade and Alternative Forms of Foreign Investment in OECD Countries" *Journal of Applied Econometrics*, Volume 23, 6, Pages 749-766, DOI: 10.1002/jae.1024.

O'Donnell, C. J., A.N. Rambaldi and H.E. Doran (2001) "Estimating Economic Relationships Subject to Firm- and Time-Varying Equality and Inequality Constraints", *Journal of Applied Econometrics*, Vol 16, 6, 709-726.

Rambaldi, A. and P Simmons (2000) "Response to Price and Production Risk: The Case of Australian Wheat" *Journal of Futures Markets*, 20, 345-360.

Graham-Higgs, J., A.N. Rambaldi and B. Davidson (1999) "Is the Australian Wool Futures Market Efficient as a Predictor of Spot Prices?", *Journal of Futures Markets*, 19, 565-582.

Doran, H.E., and A.N. Rambaldi (1997) "Applying Linear Time-Varying Constraints to Econometric Models: With an Application to Demand Systems.", *Journal of Econometrics*, 79, 83-95.

Battese, G.E., A.N. Rambaldi, and G. Wan (1997) "A Stochastic Frontier Production Function with Flexible Risk Properties" *Journal of Productivity Analysis*, 8, 3, 269-280.

Simmons, P. and A.N. Rambaldi (1997) "Potential Demand for Hedging by Australian Wheat Producers," *Australian Journal of Agricultural and Resource Economics*, 41,2,157-168.

Zapata, H.O., and A.N. Rambaldi (1997), "Monte Carlo Evidence on Cointegration and Causation," *Oxford Bulletin of Economics and Statistics*, 59, 2, 285-298.

Farber, S. and A. Rambaldi (1993) "Willingness to Pay for Air Quality - The Case of Outdoor Exercise," *Contemporary Policy Issues* (currently *Contemporary Economic Policy*) Vol. 1 No. 4: 19-30.

## 5.4 Selected Refereed Conference Papers and Proceedings

Peyrache, A., A. N. Rambaldi and D. T. Trinh, "Aggregate Labour Productivity Growth, TFP and Structural Change with EU-KLEMS," Paper Prepared for the IARIW-UNSW Conference on Productivity: Measurement, Drivers and Trends. Session 4A: EUKLEMS and World KLEMS Studies. Sydney, Australia, November 26-27, 2013. <http://www.iariw.org/c2013australia.php>

Trinh, T.T.D. and A.N. Rambaldi, "Bayesian Estimation of a Spatial Time Series Model with an Application to Real Estate Modelling", presented at the Asian Meetings of the Econometric Society. Singapore, 2-4 August, 2013.

D.S. Prasada Rao and Alicia N. Rambaldi, "A State-space and Constrained GEKS Approach to the Construction of Panels of Real Incomes at Current and Constant Prices," Princeton Conference on ICP/PPP, May 23-24, 2013. <http://irs.princeton.edu/sites/irs/files/event/uploads/Princeton%20conference%20agenda-May%202013%20%285%29.pdf>

Rambaldi, A. N. and C. Fletcher, "The Effect of Alternative Estimators of the Hedonic Model on the Revisions of Hedonic Imputed Residential Property Price Indexes," Paper Prepared for the 32nd General Conference of The International Association for Research in Income and Wealth. Boston, USA, August 5-11, 2012.

Peyrache, A. and A.N. Rambaldi, "A State-Space Approach to Measuring Productivity." 9th Biennial Pacific Rim. Western Economic Association International. April 26-29, 2011. Brisbane, Australia.

Rambaldi, Alicia N., Ryan J. McAllister, Kerry Collins and Cameron Fletcher, "Hedonic Imputed Price Indices for Land and Structure With An Empirical Application to the City of Brisbane, Australia," Workshop on Residential Property Price Indices, Statistics Netherlands, The Hague, 10-11 February 2011

Rambaldi, A.N. and Rao, D. S. P. "The effect of hedonic modeling and index weights on hedonic imputation indexes. In: 31st General Conference of The International Association for Research in Income and Wealth, St. Gallen, Switzerland, (1-24). 22-28 August, 2010. <http://www.iariw.org/papers/2010/2aRambaldi.pdf>

Rao, D.S.P, A.N. Rambaldi and H.E. Doran "An econometric approach to the construction of complete panels of purchasing power parities: analytical properties and empirical results," In: the Econometric Society World Congress, 17-21 August, 2010. Shanghai. <http://www.webmeets.com/ESWC/2010/prog/default.asp?Pid=2931>

Rao D.S. Prasada, A. N. Rambaldi and H. Doran "Construction of World Tables of Purchasing Power Parities and real Incomes based on Multiple Benchmarks and Auxiliary Information: A State-Space Approach" presented at the 2008 World Congress on National Accounts and Economic Performance Measures for Nations, Washington DC, May 2008.

Svetchnikova, D., A. N., Rambaldi, R. Strachan, "A Comparison Of Methods For Spatial-Temporal Forecasting With An Application To Real Estate Prices", contributed paper at the Australasian Meeting of the Econometric Society (ESAM08). Wellington, NZ, 9-11 July, 2008.

Rambaldi, A. N., D.S. P. Rao, D. Dolan, "Measuring Productivity Growth Performance using Meta-Frontiers with applications to Regional Productivity Growth analysis in a Global Context" contributed paper at the Australasian Meeting of the Econometric Society (ESAM07). Brisbane, 3-6 July, 2007.

Iyer K. G., A. N. Rambaldi and K. K. Tang, "Technology Gap, Catching-up and Outward Orientation," Australasian Meeting of the Econometric Society (ESAM06), Alice Springs 4-7 July, 2006.

Doran, H.E., C.J. O'Donnell, and A.N. Rambaldi, "Theoretical And Empirical Properties Of Generalised Restricted Least Squares", Australasian Meeting of the Econometric Society (ESAM06), Alice Springs 4-7 July, 2006.

Ganegodage, K. R., A. N. Rambaldi, K.K. Tang and D.S.P. Rao, "Exploring the Multi-dimensional Nature of Development with Factor Analysis," Development Workshop, 8-9 August 2006, Monash University.

## 5.5 Selected Discussion Papers /Reports

Rambaldi, A.N. and D.S.P Rao, "Econometric Modeling and Estimation of Theoretically Consistent Housing Price Indexes" *CEPA Working Paper Series* No. WP04/2013. School of Economics, The University of Queensland, Australia.

Hogg, S. S. Hurn, S. McDonald and A.N. Rambaldi, "Spatial Econometric Analysis of the Effect of Vertical Restraints and Branding on Retail Gasoline Pricing" *N CER Working Papers Series*. Working Paper # 86. August 2012.

Rambaldi, A.N., Ryan R. J. McAllister, Kerry Collins & Cameron S. Fletcher, "An Unobserved Components Approach to Separating Land from Structure in Property Prices: A Case Study for the City of Brisbane," *School of Economics Discussion Paper* No. 428 June 2011, School of Economics, The University of Queensland. Australia.

Smith, S. and A.N. Rambaldi (2010), " An Econometric Analysis of the Determinants of SEQ Housing Prices," Final Report. Local Government Association of Queensland, [http://www.lgaq.asn.au/c/document\\_library/get\\_file?uuid=3e6718c4d9f44c0387b8ef4ba7ce5bb2&groupId=10136](http://www.lgaq.asn.au/c/document_library/get_file?uuid=3e6718c4d9f44c0387b8ef4ba7ce5bb2&groupId=10136)

K. Renuka Ganegodage, Alicia N. Rambaldi, D.S.Prasada Rao, Kam Ki Tang (2006), "Constructing Multidimensional Indexes of Economic Structure and Development" Centre for Efficiency and Productivity Analysis. *CEPA Working Paper Series*. ISSN 1832-4398, WP05/2006. School of Economics, The University of Queensland.

Rambaldi, A.N., Rao, D.S.P., and H. E. Doran (2005), "Constructing Internationally Comparable Real Income Aggregates by Combining Sparse Benchmark Data with Annual National Accounts Data. A State-Space Approach" Euroindicators: *Working Papers and Studies. General and Regional Statistics. Cat. No. KS-DT-05-005-EN-N*. Luxembourg: Office for Official Publications of the European Communities. ISSN 1725-4825, ISBN 92-894-8629-5.

Rambaldi, A.N. and H.E. Doran (1996), "Testing for Granger Non-Causality in Cointegrated Systems Made Easy", Working Papers in Econometrics and Applied Statistics- Department of Econometrics. The University of New England, No. 88, 22 pages. ISSN 0 157-0188 ISBN 1 86389 352 0.