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**INVITED CONFERENCE PAPERS and OTHER PUBLIC PRESENTATIONS**  
**(52 Papers Presented from Most Recent)**

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- (2003 April) 5<sup>th</sup> Annual Symposium of the Malaysian Finance Association, Kuala Lumpur, **Malaysia**.
- *Paper*: "Recent Advances in Econometric Research Methodology in Finance and Economics".
- (2002a, Aug) 10<sup>th</sup> Conference on Pacific Basin Finance, Economics and Accounting, **Singapore**
- *Paper*: "An Analysis of the Dynamic Linkages Between the Cash Rate and the Government Yield Curve During the 1990s: Australia as a Case Study".
- (2002b, Aug) 10<sup>th</sup> Conference on Pacific Basin Finance, Economics and Accounting, **Singapore**
- *Paper*: "Do Stock Prices Play a Significant Role in Formulating Monetary Policy? Evidence from Australia".
- (2002c, July) Asia Pacific Finance Association/Financial Management Association(FMA, Asian) Annual Conference, Tokyo, **Japan**
- *Paper*: "Who Leads Australian Interest Rates in the Short and Long Run? An Application of Long-Run Structural Modelling".
- (2001a,Dec) Australasian Finance & Banking Annual Conference, Sydney, **Australia**
- *Paper*: "Macroeconomic Announcements, Volatility, and Interrelationships: The U.K. Experience".
- (2001b,Dec) Australasian Finance & Banking Annual Conference, Sydney, **Australia**
- *Paper*: "Stock Prices and Monetary Policy: The Australian Experience".
- (2001c,Dec) Australasian Finance & Banking Annual Conference, Sydney, **Australia**
- *Paper*: "An Analysis of Option Pricing Under Systematic Consumption Risk Using GARCH".
- (2001d,Nov) Money, Investment, and Risk Conference, Nottingham Trent University, **U.K.**
- *Paper*: "Do Stock Prices Play a Significant Role in the Money Demand Function? Evidence from Australia".
- (2001e, Oct) Financial Management Association International (FMA) Annual Meeting, Toronto, **Canada**
- *Paper*: "Macroeconomic Announcements, Volatility, and Interrelationships: An Examination of the U.K. Bond and Stock Markets".
- (2001f, July) 8<sup>th</sup> Asia Pacific Finance Association(APFA) Annual Conference, Bangkok, **Thailand**,
- *Paper*: "The Term Structure of Interest Rates in Australia: An Application of Long Run Structural Modelling" (**This paper received the 'best paper' prize**)

**awarded by the Asia-Pacific Finance Association Annual Conference held at Bangkok, July 2001).**

- (2000a, Oct) Financial Management Association International (FMA) Annual Meeting, Seattle, **U.S.A.**
- *Paper:* "Price Discovery between Informationally Linked Markets during Different Trading Phases: Evidence from Australia".
- (2000b, Oct) Financial Management Association International (FMA) Annual Meeting, Seattle, **U.S.A.**
- *Paper:* "Fractional Cointegration, Low Frequency Dynamics and Long-Run Purchasing Power Parity: An Analysis of the Australian Dollar".
- (2000c, July) 7<sup>th</sup> Asia Pacific Finance Association (APFA) Annual Conference, Shanghai, **China**
- *Paper:* "Lead-Lag Relations in Bull and Bear Phases among Large, Medium and Small Stocks".
- (2000d, July) 12<sup>th</sup> Annual PACAP/FMA International Finance Conference, Melbourne, **Australia**
- *Paper:* "Fractional Cointegration and Purchasing Power Parity: Another look".
- (2000e, June) 8<sup>th</sup> Pacific Basin Finance, Economics, and Accounting International Conference, Bangkok, **Thailand**
- *Paper:* "Stock Market Dynamics :Evidence from Emerging Stock Markets".
- (2000f, April) 7<sup>th</sup> Annual Global Finance Conference, Chicago, **U.S.A.**
- *Paper:* "Propagative Causal Price Transmission Among Major International Stock Exchanges: Evidence from the Pre- and Post-Globalisation Period" (**This paper received the Global Finance Conference 'best paper' prize sponsored by Chicago Stock Exchange at their annual conference held at Chicago, 2000**).
- (2000g, Mar) Southwestern Finance Association Annual Meeting, San Antonio, **U.S.A.**
- *Paper:* "Capital Market Dynamics: Evidence from the Pre- and Post-Globalization period".
- (1999, Jan) Workshop Organised by the Department of Economics, North-South University (an International Private University), Dhaka, **Bangladesh**
- *Paper:* "Is the Asian Stock Market Crisis Due to "Fundamental" or "Contagion" Factors?"
- (1998a, Dec) International Conference on Development of the Indian Ocean Region, Perth, **Australia**.

- *Paper*: "East Asia's Financial Crisis: Lessons for South Asia".
- (1998b, June) International Conference of Finance, Lille, **France**.
- *Paper*: "Fractional Cointegration, Low Frequency Dynamics and Long-Run Purchasing Power Parity: An Analysis of the Australian Dollar".
- (1998c, July) Econometric Society: Australasian Meeting, Australian National University, Canberra, **Australia**.
- *Paper*: "Long and Short-Term Dynamic Linkages Amongst Asian Emerging Pacific-Rim Stock Markets".
- (1998d, Sept) Sixth International Convention of the East Asian Economic Association, Kitakyushu, **Japan**.
- *Paper*: "Is a Significant Socio-Economic Structural Change a Pre-Requisite for 'Initial' fertility Decline in the LDCs? Evidence from Thailand".
- (1998e, Oct) 10<sup>th</sup> Annual PACAP/FMA International Finance Conference, Kuala Lumpur, **Malaysia**
- *Paper*: "Are Asian Stock Market Fluctuations Due Mainly to Intra-Regional Contagion Effects? Evidence based on Asian Emerging Markets". **(This paper was awarded the 'best paper' prize by the Pacific Basin Financial Management Society who organised the above conference, 1998).**
- (1998f, Dec) Econometric Society Indian and South East Asian Meeting, Universiti Malaysia Sarawak, **Malaysia**
- *Paper*: "Price Discovery and Intra-Market Short-and Long-Term Temporal Linkages in an Emerging Stock Market: Vector Error Correction Model and Toda-Yamamoto Level VAR Approaches".
- (1997a, Jan): Faculty of Economics and Administration, University of Malaya, Kuala Lumpur, **Malaysia**
- *Paper*: "The Impact of Globalisation on the Patterns of Long and Short Term Dynamic Linkages Among Major International Stock Markets"
- (1997b, Jan): Department of Economics, North-South University (an International Private University), Dhaka, **Bangladesh**
- *Paper*: "Propagative Causal Price Transmission across World Equity Markets".
- (1996a, Jan): Faculty of Economics, Thammasat University, Bangkok, **Thailand**
- *Paper*: "Causes of Fertility Decline: Experience of Some Asian LDCs".
- (1996b, Jan): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: "Family Planning, and the 'Initial' fertility Decline: The Experience of Bangladesh". cf fds

- (1995a, Dec) Department of Economics & Finance, City University of Hong Kong, **Hong Kong**.
- *Paper*: “Modelling the Dynamic Linkages and the Propagation Mechanism among Major International Stock Markets: Evidence from the Pre- and Post-Crash Eras”.
- (1995b, Dec) Centre of Asian Studies, The University of Hong Kong, **Hong Kong**.
- *Paper*: “Does Money Matter in a Multivariate Context: Evidence from Malaysia, Thailand and Indonesia”.
- (1995c, Aug) Research School of Pacific and Asian Studies, Australian National University, Canberra **Australia**.
- *Paper*: “Discerning the Dynamic Granger Causal Chain in Macroeconomic Activity: Evidence from some South Asian and Southeast Asian Countries”.
- (1995d, April) 25th Anniversary International Conference (Development Projects: Issues for the 1990s), Development and Project Planning Centre, University of Bradford, **U.K.**
- *Paper*: “Is a Significant Socio-Economic Structural Change a Pre-Requisite for ‘Initial’ Fertility Decline in the LDCs? Evidence from Thailand Based on a Multivariate Cointegration/Vector Error Correction Modelling Approach”.
- (1995e, Jan) Faculty of Economics and Administration, University of Malaya, Kuala Lumpur, **Malaysia**.
- *Paper*: “Does Money Matter? The Malaysian Experience (1955-1991)”.
- (1995f, Jan) Current Development Issues Seminar, Development Research and Policy Analysis Division, United Nations ESCAP, Bangkok, **Thailand**.
- *Paper*: “Are Economic Factors Essential for Initial Decline in Fertility? A Comparison Between Bangladesh, India and Thailand”.
- (1995g, Jan) Department of Economics, North-South University (An International Private University), Dhaka, **Bangladesh**.
- *Paper*: “Dynamics of Macroeconomic Activity and Granger Causality: New Evidence from Bangladesh Based on Dynamic Multivariate & Cointegrated Time Series Techniques”.
- (1994a, Dec) Delhi School of Economics, Delhi, **India**.
- *Paper*: “The Dynamics of Fertility, Family Planning and Female Education in a Traditional Society: New Evidence from India Based on a Vector Error-Correction Approach”.
- (1994b, Feb): Malaysian Institute of Economic Research, Kuala Lumpur, **Malaysia**
- *Paper*: “Discerning Temporal Causality In Macroeconomic Activity in Malaysia within a Multivariate Dynamic Context: An application of Johansen's Multiple Cointegration Tests and Vector Error-Correction Modelling”.

- (1994c, Jan): Faculty of Economics, Thammasat University, Bangkok, **Thailand**
- *Paper*: “Does Money Matter in Thailand? Evidence from Vector Error-Correction, Variance Decompositions, and Impulse Response Functions”.
- (1994d, Jan): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: “Monetary dynamics in Bangladesh: An Application of Johansen's Multivariate Cointegration Tests and Vector Error-Correction Modelling”.
- (1993a, Dec): Delhi School of Economics, Delhi, **India**
- *Paper*: “Dynamic Interactions Among Money, Prices, Output, Interest Rate, and Exchange Rate in India: An Application of Vector Error-Correction, Variance Decompositions, and Impulse Response Functions”.
- (1993b, Dec): Second International Conference on Financial Econometrics, Queenstown, **New Zealand**
- *Paper*: “Temporal Causality and the Dynamic Interactions Among Macroeconomic Activity within a Multivariate Cointegrated System: Evidence from Singapore and Korea”.
- (1993c, Sept): 22nd Annual Conference of Economists, Curtin University, Perth, **Australia**
- *Paper*: “Does Only Unanticipated Monetary Growth Matter? An Econometric Investigation of Ten Asian Countries”.
- (1993d, Jan): Faculty of Economics, Thammasat University, Bangkok, **Thailand**
- *Paper*: “The Lead-Lag Relationship of Inflation and Money Supply in Thailand: An Application of the Error-Correction Approach”.
- (1993e, Jan): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: “The Dynamic Interactions Among Money, Prices, Output, Interest Rate, and Exchange Rate In Bangladesh: An Application of Cointegration, Vector Autoregressive, and Vector Error-Correction Approaches”.
- (1992a, Dec): Delhi School of Economics, Delhi, **India**
- *Paper*: “Is Inflation the Cause or the Effect of Money Supply in Asian Developing Countries? The Experience of India Based on a New Methodology”.
- (1992b, Dec): Malaysian Institute of Economic Research, Kuala Lumpur, **Malaysia**
- *Paper*: “Empirical Tests of the Direction of Causation Between Liquidity and Inflation: The Experience of Five Southeast Asian Countries”.
- (1992c, Feb): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: “Causality and the Dynamic Interactions among Money, Prices, and Output in Bangladesh: An Application of Cointegration, Vector Error-Correction, and Vector Autoregressive Techniques”.

- (1991a, Dec): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: “Does Only Unanticipated Monetary Policy Matter? An Econometric Investigation Based on Ten Asian Developing Countries”.
- (1991b, Aug): Research School of Pacific Studies, Australian National University, Canberra, **Australia**.
- *Paper*: "Does Money Cause Prices or the Other Way Around? Application of Some Causality Tests Including the Recently-developed Cointegration and Error-Correction Techniques”.
- (1990a, Sept): Bangladesh Institute of Development Studies, Dhaka, **Bangladesh**
- *Paper*: “Money, Prices and Causality - A Comparative Study of Causality Tests Applied to Bangladesh and Malaysia”.
- (1990b, Jun): Malaysian Institute of Economic Research, Kuala Lumpur, **Malaysia**
- *Paper*: “An econometric Analysis of Money, Prices and Causality in Malaysia: Yet Another Look”.
- (1987, Jan): Department of Economics, University of Strathclyde, **U.K.**
- *Paper*: “Inflation and the Openness of the Developing Economies: The Experience of Five Asian Countries”.
- (1986a, Nov) School of Economic Studies, University of Leeds, **U.K.**
- *Paper*: “Is Inflation the Cause or the Effect of Money Supply in Asian Developing Economies?”.
- (1986b, Oct): Institute of Economics and Statistics, University of Oxford, **U.K.**
- *Paper*: “Empirical Tests of the Structuralist-Monetarist Controversy on Inflation: A Comparative Study of some South- East Asian Countries”.
- (1981, Aug): Department of Economics, University of New South Wales, Canberra, **Australia**.
- *Paper*: “Multilateral Trade Negotiations (Tokyo Round): Implications for Australia”.
- (1980, Aug): 9th Annual Conference of Economists, University of Queensland, Brisbane, **Australia**.
- *Paper*: “CES Production Function: Estimates of Elasticity of Substitution, Returns to Scale and Technical Progress in Australian Manufacturing Industries”.
- (1978, Nov) A Conference on “The Economics of Structural Change and Adjustment”, Institute of Industrial Economics, University of Newcastle, **Australia**.
- *Paper*: “Australia’s Industrial Productivity Gaps”.