

Jeffrey Sheen
Professor
Department of Economics
Centre for Risk Analytics
Email: jeffrey.sheen@mq.edu.au
Phone: +61 2 9850 7287

Qualifications

1 Jan 2018 HDR Supervision Orientation 2018-2020, HDR30
30 Oct 2013 HDR Supervision Training (Historic Record), HDR99
5 May 2009 HDR Supervision Training (Historic Record), HDR99

Employment

Professor of Economics

Professor
Department of Economics
Macquarie University
1 Jan 2012 → present

Centre for Risk Analytics

Macquarie University
Macquarie University, Australia
29 Nov 2019 → present

Research output

Forecasting exchange rates using principal components

Ponomareva, N., Sheen, J. & Wang, B. Z., Nov 2019, In : Journal of International Financial Markets, Institutions and Money. 63, p. 1-12 12 p., 101131.

Does monetary policy respond to uncertainty? Evidence from Australia

Ponomareva, N., Sheen, J. & Wang, B. Z., 1 Sep 2019, In : Australian Economic Review. 52, 3, p. 336-343 8 p.

The common component of bilateral US exchange rates: to what is it related?

Ponomareva, N., Sheen, J. & Wang, B. Z., Apr 2019, In : Empirical Economics. 56, 4, p. 1251-1268 18 p.

A note on the impact of news on US household inflation expectations

Wang, B. Z., Sheen, J., Trück, S., Chao, S. K. & Härdle, W. K., 14 Nov 2018, In : Macroeconomic Dynamics.

Interventions in the Yen-Dollar spot market: A story of price, volatility and volume

Kim, S. J. & Sheen, J., Jan 2018, *Information spillovers and market integration in international finance: empirical analyses*. Kim, S.-J. (ed.). Singapore: World Scientific Publishing, p. 73-106 34 p. (World scientific studies in international economics; vol. 64).

Minute-by-minute dynamics of the Australian bond futures market in response to new macroeconomic information

Kim, S. J. & Sheen, J., Jan 2018, *Information spillovers and market integration in international finance: empirical analyses*. Kim, S.-J. (ed.). Singapore: World Scientific Publishing, p. 203-227 25 p. (World scientific studies in international economics; vol. 64).

The determinants of foreign exchange intervention by central banks: Evidence from Australia

Kim, S. J. & Sheen, J., 2018, *Information spillovers and market integration in international finance: empirical analyses*. Kim, S.-J. (ed.). Singapore: World Scientific Publishing, p. 3-41 39 p. (World scientific studies in international economics; vol. 64).

Identifying terms of trade shocks in a developing country using a sign restrictions approach

Mangadi, K. & Sheen, J., 21 May 2017, In : Applied Economics. 49, 24, p. 2298-2315 18 p.

Early warning indicators of systemic financial risk in an international setting

Sheen, J., Trück, S., Truong, H. & Wang, Z., 2017, *Conference overview and summary of papers: International conference on financial cycles, systemic risk, interconnectedness, and policy options for resilience*. Philippines: Asian Development Bank, p. 56-60

Assessing labor market frictions in a small open economy

Sheen, J. & Wang, B. Z., 1 Jun 2016, In : Journal of Macroeconomics. 48, p. 231-251 21 p.

Animal spirits and optimal monetary policy design in the presence of labour market frictions

Sheen, J. & Wang, B. Z., 1 Jan 2016, In : Economic Modelling. 52, p. 898-912 15 p.

Daily business and external condition indices for the Australian economy

Sheen, J., Trück, S. & Wang, B. Z., 1 Jun 2015, In : Economic Record. 91, S1, p. 38-53 16 p.

Australian labor market dynamics across the ages

Ponomareva, N. & Sheen, J., Sep 2013, In : Economic Modelling. 35, p. 453-463 11 p.

A small New Keynesian state space model of the Australian economy

Leu, S. C. Y. & Sheen, J., Jan 2011, In : Economic Modelling. 28, 1-2, p. 672-684 13 p.

The Australia-Asia business cycle evolution

Leu, S. C. Y. & Sheen, J., 2011, *The evolving role of Asia in global finance*. Cheung, Y-W., Kakkar, V. & Ma, G. (eds.). 1st ed. Bingley, UK: Emerald Group Publishing, Vol. 9. p. 287-309 23 p. (Frontiers of Economics and Globalization; vol. 9).

Cyclical flows in Australian labour markets*

Ponomareva, N. & Sheen, J., Sep 2010, In : Economic Record. 86, SUPPL. 1, p. 35-48 14 p.

Cyclical flows in Australian labour markets

Ponomareva, N. & Sheen, J., 2009, *Proceedings of the 38th Australian Conference of Economists, 28-30 September 2009, University of Adelaide, Adelaide, South Australia..* Guerrero, J. E. (ed.). Adelaide: Economic Society of Australia, p. 1-32 32 p.

Macroeconomics

Blanchard, O. & Sheen, J., 2009, Frenchs Forest, NSW: Pearson Australia. (Australasian edition)

Consumption risk-sharing within Australia and with New Zealand

Kim, D. & Sheen, J., Mar 2007, In : Economic Record. 83, 260, p. 46-59 14 p.

A Small state-space model of the Australian economy

Leu, S. C-Y. & Sheen, J., 2007, *Proceedings of the 36th Australian Conference of Economists*. Hobart: Economic Society of Australia, 23 p.

To pool or to aggregate? Tests with a dynamic panel macroeconometric model of Australian state labour markets

Chaudhuri, K. & Sheen, J. R., 2007, In : The B. E. journal of macroeconomics. 7, 1, 37 p., 1.

Interventions in the Yen-dollar spot market: A story of price, volatility and volume

Kim, S. J. & Sheen, J., Nov 2006, In : Journal of Banking and Finance. 30, 11, p. 3191-3214 24 p.

Asymmetric monetary policy in Australia

Leu, S. C. Y. & Sheen, J., Sep 2006, In : *Economic Record*. 82, S1, p. S85-S96 12 p.

Country asymmetries and the balance of lethal war and peace

Sheen, J., 2006, *Proceedings of the 35th Australian Conference of Economists*. Block, H. & MacDonald, G. (eds.). Perth: Curtin University of Technology, 33 p.

Introduction

Sheen, J. & Wright, D., Aug 2005, In : *Economic Record*. 81, SUPPL. 1, p. S1-S1 1 p.

Asymmetric monetary policy in Australia

Leu, S. C-Y. & Sheen, J., 2005, *Proceedings of the Australian Conference of Economists, 2005*. Borland, J. (ed.). Economic Society of Australia, p. 1-31 32 p.

Purchasing power parity across states and goods within Australia

Chaudhuri, K. & Sheen, J., Sep 2004, In : *Economic Record*. 80, 250, p. 314-329 16 p.

Risk-Sharing Within Australia and with New Zealand

Kim, D. & Sheen, J., 2004, *Proceedings of the Australian Conference of Economists, 2004*. Sydney: Economics Society of Australia, p. 1-28 28 p.

To Pool Or To Aggregate? Tests With A Dynamic Panel Macroeconometric Model Of Australian State Labour Markets

Chaudhuri, K. & Sheen, J., 2004, *Conference on Growth, Development and Macroeconomic Policy*. Delhi, India: Indian Statistical Institute Delhi Centre, p. 1-40 40 p.

The determinants of foreign exchange intervention by central banks: Evidence from Australia

Kim, S. J. & Sheen, J., 2002, In : *Journal of International Money and Finance*. 21, 5, p. 619-649 31 p.

Minute-by-minute dynamics of the Australian bond futures market in response to new macroeconomic information

Kim, S. J. & Sheen, J., 1 Apr 2001, In : *Journal of Multinational Financial Management*. 11, 2, p. 117-137 21 p.

Central bank intervention and exchange rate volatility - Australian evidence

Kim, S. J., Kortian, T. & Sheen, J., Dec 2000, In : *Journal of International Financial Markets, Institutions and Money*. 10, 3-4, p. 381-405 25 p.

International linkages and macroeconomic news effects on interest rate volatility - Australia and the US

Kim, S. J. & Sheen, J., Mar 2000, In : *Pacific-Basin finance journal*. 8, 1, p. 85-113 29 p.

Macroeconomic Policy and Employment Growth in Australia

Phipps, A. J. & Sheen, J. R., 1995, In : *Australian Economic Review*. 28, 1, p. 86-104 19 p.

International monetary and fiscal policy cooperation in the presence of wage inflexibilities. Are both counterproductive?

Sheen, J., 1992, In : *Journal of Economic Dynamics and Control*. 16, 2, p. 359-387 29 p.

Terms of trade vulnerability and national welfare in a small open economy

Lahiri, S. & Sheen, J., Jul 1990, In : *Oxford Economic Papers*. 42, 3, p. 526-543 18 p.

On optimal dumping

Lahiri, S. & Sheen, J., 1990, In : *Economic Journal*. 100, 400, p. 127-136 10 p.

Modelling the floating Australian dollar: Can the random walk be encompassed by a model using a permanent decomposition of money and output?

Sheen, J., 1989, In : *Journal of International Money and Finance*. 8, 2, p. 253-276 24 p.

The real exchange rate and the fiscal aspects of a natural resource discovery

Gaivazzi, F., Sheen, J. R. & Wyplosz, C., Sep 1988, In : Oxford Economic Papers. 40, 3, p. 427-450 24 p.

Inflation debt and fiscal policy attitudes

Sheen, J., Mar 1987, In : Oxford Economic Papers. 39, 1, p. 90-110 21 p.

An empirical analysis of the effect of monetary disequilibria in open economies

Sassanpour, C. & Sheen, J., 1984, In : Journal of Monetary Economics. 13, 1, p. 127-163 37 p.