

Curriculum Vitae

Dr. Maurice J. Roche

Contact Information

Address Department of Economics,
Ryerson University,
350 Victoria Street,
Toronto, Ontario, Canada, M5B 2K3.

Telephone international code + 416-979-5000, ext. 2614
Fax international code + 416-598-5916
E-mail maurice.roche@economics.ryerson.ca

Education

Degrees and certificates

1991 Ph.D. in Economics from Queen's University, Canada.
1983 M.A. in Economics from University College Dublin, Ireland.
1982 B.A. in Economics from University College Dublin, Ireland.

Educational scholarships

1990 Queen's Graduate Award, Tuition Bursary Award and International Student Fee Waiver Award from Queen's University, Canada.
1989 Dean's Award, Tuition Bursary Award and International Student Fee Waiver Award from Queen's University, Canada.
1988 R.S. McLaughlin Scholarship, Tuition Bursary Award and International Student Fee Waiver Award from Queen's University, Canada. Northern Telecom Scholarship from Ireland.
1987 Dean's Award, Tuition Bursary Award and International Student Fee Waiver Award from Queen's University, Canada. The Economic and Social Research Institute Scholarship and Northern Telecom Scholarship from Ireland.

Career

Academic Appointments

2008-present Professor at Ryerson University, Canada.
2010-2018 Chair of the Department of Economics at Ryerson University, Canada.
2007-2008 Professor at the National University of Ireland Maynooth, Ireland.
1999-2007 Senior lecturer at the National University of Ireland Maynooth, Ireland.
1991-1999 Lecturer at the National University of Ireland Maynooth, Ireland.
1988-1991 Economics software student advisor at Queen's University, Canada.
1987-1988 Research assistant at Queen's University, Canada.
1986-1987 Part-time lecturer at University College Dublin, Ireland.
Part-time lecturer at Dublin City University, Ireland.
Part-time lecturer at the Dublin Institute of Technology, Ireland.

- 1985-1986 Part-time lecturer at the National University of Ireland Maynooth, Ireland.
 Lecturer at the National University of Ireland Maynooth, Ireland.
 1983-1985 Research assistant at University College Dublin, Ireland.

Other Concurrent Appointments

- 2008-2011 Adjunct professor at the National University of Ireland Maynooth, Ireland.
 2006-2008 Visiting associate professor at Queen's University, Canada.
 1998-2004 Senior econometric advisor to the Food and Agricultural Policy Research Institute (Missouri)-Ireland agri-food modelling project.
 1996 Economic advisor to the chief economist of the Irish Prime Minister.
 1996 Visiting lecturer at The Queen's University of Belfast, U.K.
 1988 Economist at the World Bank in Washington D.C., USA.
 1984 Economic consultant to the Incorporated Law Society, Dublin, Ireland.

Research Record

Refereed papers published in journals, books and other publications

- Moore, Michael J. and Maurice J. Roche (2012), When does uncovered interest parity hold?, *Journal of International Money and Finance*, Vol. 31, No. 4, pp. 865-879.
 Moore, Michael J. and Maurice J. Roche (2010), Solving exchange rate puzzles with neither sticky prices nor trade costs, *Journal of International Money and Finance*, Vol. 29, No. 6, pp. 1151-1170.
 Moore, Michael J. and Maurice J. Roche (2008), Volatile and persistent real exchange rates with or without sticky prices, *Journal of Monetary Economics*, Vol. 55, No. 2, pp. 423-433.
 Roche, Maurice J. (2006), The equity premium puzzle and decreasing relative risk aversion, *Applied Financial Economics Letters*, Vol. 2, No. 3, pp. 179-182.
 Behan, Jasmina, McQuinn, Kieran and Maurice J. Roche (2006), Rural land use: Traditional agriculture or forestry, *Land Economics*, Vol. 82, No. 1, pp. 112-123.
 Moore, Michael J. and Maurice J. Roche (2005), A neo-classical explanation of nominal exchange rate volatility published in *Exchange Rate Economics: Where Do We Stand?* edited by Paul de Grauwe, pp. 63-86, MIT Press: Cambridge.
 Roche, Maurice J. and Kieran McQuinn (2004), Riskier product portfolio under decoupled payments, *European Review of Agricultural Economics*, Vol. 31, No. 2, pp. 111-123.
 Roche, Maurice J. and Kieran McQuinn (2003), Grain price volatility in a small open economy, *European Review of Agricultural Economics*, Vol. 30, No. 1, pp. 77-98.
 Roche, Maurice J. (2003), Will there be a crash in Irish house prices? *Quarterly Economic Commentary*, Winter, The Economic and Social Research Institute: Dublin, pp. 57-72.
 Moore, Michael J. and Maurice J. Roche (2002), Less of a puzzle: A new look at the forex market, *Journal of International Economics*, Vol. 58, No. 2, pp. 387-411.
 Roche, Maurice J. (2001), Fads versus fundamentals in farmland prices: Comment, *American Journal of Agricultural Economics*, Vol. 83, No. 4, pp. 1074-1077.
 Moore, Michael J. and Maurice J. Roche (2001), Liquidity in the forward exchange market, *Journal of Empirical Finance*, Vol. 8, No. 2, pp. 157-170.
 Roche, Maurice J. and Kieran McQuinn (2001), Testing for speculation in agricultural land in Ireland, *European Review of Agricultural Economics*, Vol. 28, No. 2, pp. 95-115.

Roche, Maurice J. (2001), The rise in Dublin City house prices: Bubble, fad or just fundamentals, *Economic Modelling*, Vol. 18, No. 2, pp. 281-295.

Roche, Maurice J. (1999), Irish house prices: Will the roof cave in? *The Economic and Social Review*, Vol. 30, No. 4, pp. 343-362.

Roche, Maurice J. (1998), Some linear-quadratic solution methods to nonlinear stochastic rational expectations models, *The Manchester School*, Vol. 66, No. 1, pp. 118-127.

Roche, Maurice J. (1996), Government spending and the international business cycle, *Canadian Journal of Economics*, Vol. 29, No. 4, pp. 865-884.

Roche, Maurice J. (1995), Testing the permanent income hypothesis: The Irish evidence, *The Economic and Social Review*, Vol. 26, No. 3, pp. 283-305.

Roche, Maurice J. and Karen Cosgrove (1994), What causes Irish recessions: Fluctuations in aggregate demand or aggregate supply? *The Economic and Social Review*, Vol. 26, No.1, pp. 19-29.

Non-refereed papers published in journals, books and other publications

Roche, Maurice J. (2004), The fundamental facts, *Irish Property Buyer*, Dublin: Ireland.

Roche, Maurice J. (2001), Econometric modelling of the agri-food sector, food and agricultural Policy Research Institute (Missouri)-Ireland Partnership, Teagasc, Dublin, Ireland.

Walsh, Brendan M. and Maurice J. Roche (1985), The future of the solicitors' profession in Ireland, Incorporated Law Society: Dublin, Ireland.

Referee for Academic Journals/ Public Presentations

I have refereed papers for the *Agricultural Economics*, *American Journal of Agricultural Economics*, *Applied Economics*, *Applied Financial Economics*, *Canadian Journal of Economics*, *Economic Journal*, *Economic Modelling*, *European Review of Agricultural Economics*, *Irish Journal of Agricultural and Food Research*, *Journal of Agricultural and Resource Economics*, *Journal of Economic Dynamics and Control*, *Journal of International Economics*, *Journal of International Money and Finance*, *Journal of Money, Credit, and Banking*, *Journal of the Statistical and Social Society of Ireland*, *Review of International Economics and The Economic and Social Review*. I presented research at numerous conferences, government policy committees and universities.

Funding Awarded

Between 1996 and 2014, I have been awarded over \$1 million in research funding as the principal investigator. Between 2000 and 2007, I was a member of two consortiums that were awarded over \$16 million in research funding.

2007-2010 Received funding of €154,000 from the Irish Research Council for the Humanities and Social Sciences under the Government of Ireland Thematic Research Project Grants Bi-Lateral Scheme 2006-07. Title of Project: The impact of electronic trading on international financial markets.

2003-2006 Received funding of €282,000 over three years from the Higher Education Authority under the North-South Programme for Collaborative Research. Title of Project: Explaining puzzles in international finance using consumption externalities.

2002-2007 Member of a consortium that was successful in obtaining funding for the Institute of Integrated International Studies (IIIS). IIIS received funding of approximately €8 million under Cycle 3 of the Higher Education Authority's

	Programme for Research in Third Level Institutions. As member of the Maynooth Finance Research Group we received funding of €275,519 from this award.
2002-2004	Received funding of €22,855 from the National University of Ireland Maynooth under the Research Enhancement Fund. Title of Project: An analysis of the housing market in Ireland.
2002-2004	Received funding of €58,100 from the Department of Agriculture and Rural Development under the Research Stimulus Fund. Title of Project: Agri-food foresight: Forward looking analysis with economic models.
2000-2006	Member of a consortium that was successful in obtaining funding for the National Institute of Regional and Spatial Analysis. We received funding of approximately €2.84 million under Cycle 3 of the Higher Education Authority's Programme for Research in Third Level Institutions.
1998-2000	Received funding of €62,365 from the Department of Agriculture and Rural Development under the Research Stimulus Fund. Title of Project: Model of the agri-food industry in Ireland.
1996-1998	Received funding of €30,474 from Teagasc (agriculture and food development authority in Ireland) under the Walsh Scholarship programme.
1996	Received funding of €2,540 from the Department of Agriculture and Rural Development, Ireland.

Teaching Record

Teaching

Between 1985 and 2018, I have developed approximately twenty-one economics and/or finance courses. I have taught the following courses.

2018-2018	Introductory Microeconomics to undergraduate students in Ryerson University, Canada.
2011-2018	Theory and Methods in International Finance to second year Ph.D. students in Ryerson University, Canada.
2008-2011	International Financial Markets to M.A. students in Ryerson University, Canada.
2008-2010	International Monetary Economics to undergraduate students in Ryerson University, Canada.
2008-2009	Econometrics to M.A. students in Ryerson University, Canada.
2006	Topics in Quantitative Finance to M.A. and Ph.D. students in Queen's University, Canada.
1997-2004	Time Series Econometrics to M.A. and Ph.D. students in the National University of Ireland Maynooth, Ireland.
1996-2005	Portfolio Theory and Analysis, and An Introduction to Capital Markets to undergraduate students in the National University of Ireland Maynooth, Ireland.
1996	Topics in Quantitative Finance to undergraduate students in The Queen's University of Belfast, UK.
1991-2005	Econometrics to M.A. students in the National University of Ireland Maynooth, Ireland.
1991-1997	Macroeconomics to M.A. students in the National University of Ireland Maynooth, Ireland.

- 1991-1996 Econometrics, Macroeconomics, Advanced Macroeconomics and Development Economics to undergraduate students in the National University of Ireland Maynooth, Ireland.
- 1986-1987 Introductory Microeconomics and Introductory Macroeconomics to undergraduate students in the Dublin City University and in the Dublin Institute of Technology.
- 1985-1987 Comparative Economic Systems, Public Economics and Quantitative Economics to undergraduate students in the National University of Ireland Maynooth, Ireland.

Thesis Supervision

Between 1991 and 2005, I supervised over 200 B.A. research papers and over 30 M.A. research papers in the National University of Ireland Maynooth, Ireland. Between 2008 and 2015, I supervised 18 B.A. research papers and 13 M.A. research papers in Ryerson University, Canada.

The following Ph.D. students completed their dissertation under my supervision in the National University of Ireland Maynooth, Ireland. Their first placement is in parenthesis.

- 2005-2011 Colin Bermingham (Irish Central Bank). The thesis title: Core inflation.
- 2002-2010 Monika Blaszkiewicz-Schwartzman (CASE). The thesis title: Catching up and equilibrium exchange rates in EU candidate countries: running up for euro.
- 2000-2006 David Duffy (Economic and Social Research Institute, Ireland). The thesis title: Heterogeneous buyers and the Irish housing market.
- 1998-2003 Kieran McQuinn (Irish Central Bank). The thesis title: Risk and uncertainty in Irish agriculture: econometric applications.

The following Ph.D. students completed their dissertation under my supervision in the Ryerson University, Canada. Their first placement is in parenthesis.

- 2012-2017 Zohra Jamasi (Financial Accountability Office of Ontario). The thesis title: Fiscal policy in a small open economy.
- 2014-present Doriane Intungane. The thesis title: The International Impact of Macroprudential Policies.

Service Record

University administration

- 2015 Faculty of Arts Ryerson Gold Medal Committee
- 2010-2018 Chair of the Department of Economics in Ryerson University, Canada.
- 2011-2015 Member of the Faculty of Arts Continuing Education Committee in Ryerson University, Canada.
- 2012-2014 Member of the Faculty Promotion Committee in Ryerson University, Canada.
- 2012-2019 Member of the Department of Economics Evaluation Committee in Ryerson University, Canada.
- 2012-2018 Member of the Department of Economics Hiring Committee in Ryerson University, Canada.
- 2013-2015 Member of the Chang School Council in Ryerson University, Canada.
- 2011-2012 Member of the Faculty of Arts Associate Dean Research and Graduate Studies Search Committee in Ryerson University, Canada.

- 2011-2012 Member of the Faculty of Arts Associate Dean Students and Undergraduate Studies Search Committee in Ryerson University, Canada.
- 2009-2010 Graduate Program Director in the Department of Economics in Ryerson University, Canada.
- 2009-2010 Member of five Faculty Promotion Committees in Ryerson University, Canada.
- 2008-2012 Member of the Department of Economics Appointments Committee in Ryerson University, Canada.
- 2008-2009 Member of two Faculty Promotion Committees in Ryerson University, Canada.
- 1998-2001 Member of the Academic Council in the National University of Ireland Maynooth.
- 1998-2001 Secretary of the Academic Support Services Committee of the Academic Council in the National University of Ireland Maynooth.
- 1995-2005 Member of a number of Departmental Hiring Committees in the National University of Ireland Maynooth, Ireland.
- 1991-2005 Departmental coordinator for different years in the BA in Finance and BA in Economics programs in the National University of Ireland Maynooth, Ireland.

Other academic appointments

- 2017 External PhD examiner
- 2014-2015 Social Sciences and Humanities Research Council assessor.
- 2011-2012 Social Sciences and Humanities Research Council assessor.
- 2009-2010 Ontario Graduate Scholarship panel member.
- 2001-2008 Associate member of the multidisciplinary National Institute of Regional and Spatial Analysis, National University of Ireland Maynooth.
- 2001-2005 Operations committee member of the multidisciplinary National Institute of Regional and Spatial Analysis, National University of Ireland Maynooth.
- 2001-2008 Associate member of the multidisciplinary Institute of Integrated International Studies, Trinity College Dublin.
- 2001-2008 Member of the Maynooth Finance Research Group, National University of Ireland Maynooth.

Government appointments

- 1997-2004 Appointed by the Irish Prime Minister to the Food and Agricultural Policy Research Institute (Missouri)-Ireland Partnership Steering Group.
- 1998-2004 Appointed as an econometric advisor to the Food and Agricultural Policy Research Institute (Missouri)-Ireland Partnership agri-food modelling project by the chief economist of the Irish Prime Minister.
- 1996 Appointed as an economic advisor by the chief economist of the Irish Prime Minister.

Referees

Professor Michael Devereux

Address Director of the School of Economics, University of British Columbia, 997-1873
East Mall, Vancouver, British Columbia, Canada V6T 1Z1

Telephone international code + 604-822-2542

Fax international code + 604-822-5915

E-mail Michael.Devereux@ubc.ca

Professor Claustre Bajona

Address Department of Economics, Ryerson University, 350 Victoria Street, Toronto,
Ontario, Canada, M5B 2K3.

Telephone international code + 416-979-5000, ext. 4258

Fax international code + 416-598-5916

E-mail cbajona@ryerson.ca