Kevin Sheppard

Contact Information

Department of Economics
Manor Road Building
Manor Road
Oxford OX1 3PG
UK
Phone: +44 1865 281 165
Email: kevin.sheppard@economics.ox.ac.uk
Web: www.kevinsheppard.com

Personal Information

Citizenship: USA
DOB: 3.26.1974

Education

University of California - San Diego
- 2004 Ph.D. in Economics
- 2001 C.Phil in Economics

University of Texas - Austin
- 1998 B.A. in Economics
- 1998 B.S. in Mathematics

Employment

Current

UNIVERSITY OF OXFORD (August 2004 - Present)
University Lecturer

KEBLE COLLEGE (August 2004 - Present)
Tutorial Fellow

Previous

FEDERAL RESERVE BOARD OF GOVERNORS (July - October 2003)
Summer Intern

REGIONAL ECONOMIC RESEARCH (August 2001)
Consultant

EUROPEAN CENTRAL BANK (February - March 2002)
Consultant

Publications

Refereed

"Asymmetric Dynamics in the Correlations of Global Equity and Bond Returns", *Journal of Financial Econometrics* (4:4), 2006, pp. 537-572 (with R. Engle and L. Cappiello)

"On the Complexity of Consumer Decision Rules", *Computational Economics* (23:2), March 2004, pp. 173-92 (with A. Norman, et. al.)

"An Ordering Experiment", *Journal of Economic Behavior and Organization.* (50:2), February 2003, pp. 249-62 (with A. Norman, et. al.)

Other

"Evaluating Volatility Forecasts" *Handbook of Financial Time Series, Forthcoming.* 2008 (with A. Patton)

“Multi-Step estimation of Multivariate GARCH models ” *Proceedings of the International ICSC Symposium: Advanced Computing in Financial Markets*. June 2001

Working Papers

‘Optimal Combinations of Realised Volatility Estimators”, September 2008, with A. J. Patton
“Fitting vast dimensional time-varying covariance models”, August 2008, with R. F. Engle N. Shephard
“Ambiguity and the historical equity premium”, August 2008, with F. Collard, S. Mukerji and J.-M. Tallon
“Forecasting Covariances using High-Frequency Data and Positive Semi-Definite Matrix Multiplicative Error Models”, June 2008
“Theoretical Properties of Dynamic Conditional Correlation Multivariate GARCH”, December 2007, with R.F. Engle (Submitted)
“Evaluating the Specification of Covariance Models for Large Portfolios”, November 2007 , With R.F. Engle
“Realized Covariance and Scrambling”, February 2006
“Economic Factors and the Covariance of Equity Returns”, November 2003

Conferences and Invited Talks

UPCOMING

2009: American Economic Association Winter, North American Econometric Society Winter, University of Pennsylvania, Financial Econometrics and Statistics Conference
2008: Warwick, CORE (Belgium)

PAST

2008: European Econometric Society, Stanford SITE, Society of Financial Econometrics, Imperial Financial Econometrics, Oxford-Man Institute Conference on Vast Data
2007: European Econometric Society, Stanford SITE, Multivariate Volatility (Faro), European Central Bank, Brunel University, Cambridge, ECARES (Belgium)
2006: European Econometric Society, Australasian Econometric Society, CIRANO/CIREQ Financial Econometrics Conference, CIRANO/CIREQ Time-series Conference, Rotterdam
2005: London School of Economics
2004: Federal Reserve Board of Governors

Journal Referee

American Economic Review, Econometrica, Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Review of Financial Studies, Annals of Finance, Journal of Financial Econometrics, The Econometrics Journal, The Financial Review, International Journal of Money and Finance, Journal of Forecasting, Oxford Bulletin of Economics and Statistics, Computational Statistics and Data Analysis, Berkeley Journal in Macroeconomics, Studies in Nonlinear Dynamics and Econometrics, International Journal of Forecasting, Empirical Economics

Professional Affiliations

Econometric Society, Society for Financial Econometrics, American Economic Association, American Finance Association

Teaching

Graduate

2007/8: Financial Econometrics I & II
2006/7: Financial Econometrics II, Advanced Financial Econometrics, Advanced Econometrics
2005/6: Financial Econometrics II, Advanced Econometrics

2004/5: Advanced Econometrics

Undergraduate

2007/8: Macroeconomics, Econometrics
2006/7: Macroeconomics, Econometrics
2005/6: Macroeconomics, Econometrics
2004/5: Microeconomics, Econometrics
2003/4: Econometrics