

Jean-Paul Lam

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Education

Ph.D. Economics, McMaster University, November 2002.
M.A. Economics, McMaster University, 1996.
B.Sc. Economics (Hons), First class, University of Hull, 1994.

Employment and Research Position

July 2017 to June 2022: Director, Arts and Business Program, University of Waterloo
July 2011 to date: Associate Professor, University of Waterloo
August 2004 to June 2011: Assistant Professor, University of Waterloo
September 2009 to date: Associate Professor, Balsillie School of International Affairs
September 2014 to date: Member Board of Trustees, Rimini Center for Economic Analysis
2012 to 2020: Associate Editor, Review of Economic Analysis
2006 to date: Senior Research Fellow, Rimini Center for Economic Analysis
2003-2004: Assistant Chief Economist, Bank of Canada
2002-2003: Principal Researcher, Bank of Canada
2000-2002: Senior Economist, Bank of Canada
1995-2000: Research and Teaching Assistant, McMaster University
1994-1995: Trainee Chartered Accountant, Price Waterhouse, London and Mauritius

Research and Teaching Interests

Research: Macroeconomics, Monetary Theory and Policy, Time-Series Econometrics, Machine Learning

Teaching: Macroeconomics, Monetary Economics, Time Series Econometrics

Publications

Faiha F., Shahab S., Parikh T., Wavell, C., Rhouma R., McMahon C., Lam J-P., Lo T., and C.W Smith. 2022. " *Scientific Data*, Forthcoming

Mankiw, N, G., Lam, J-P and W. Scarth. 2020. "Macroeconomic: Sixth Canadian Edition"

Lam, J-P., and Piérard, E. 2017. "The Time-Varying Relationship between Mortality and Business Cycles in the USA." *Health Economics*, 26:2, 164-183.

Chausseé, P., Doyle, M., and Lam, J-P. 2016. "Is the New Keynesian Explanation of the Great Disinflation Consistent with Cross Country Data?" University of Waterloo, Department of Economics Working Paper.

Lam, J-P. 2011. "The Importance of Commitment in the New Keynesian Model." *The B.E Journal of Macroeconomics (Topics)*, 10:1, Article 34.

Côté, D., J. Kuszczak., J-P Lam., Y. Liu., and P. St-Amant. 2006. "A Comparison of 12 Macroeconomic Models of the Canadian Economy," *Journal of Policy Modelling*, Vol 28, Issue 5, 477-602.

Côté, D., J. Kuszczak., J-P Lam., Y. Liu., and P. St-Amant. 2004. "The Performance and Robustness of Simple Monetary Policy Rules in Models of the Canadian Economy," *Canadian Journal of Economics*, Vol 37, Issue 4, 978-998.

Lam, J-P., and Tkacz, G. 2004. "Estimating Policy-Neutral Interest rates for Canada Using a DSGE Framework," *Swiss Journal of Economics and Statistics*, 140(1), 89-126.

Lam, J-P., and F. Pelgrin. 2004. "The Implications of Transmission and Information Lags for the Stabilization Bias and Optimal Delegation," *Bank of Canada Working Paper No. 37*

Lam, J-P., 2003. "Alternative Targeting Regimes, Transmission Lags, and the Exchange Rate Channel," *Bank of Canada Working Paper No 39*

Lam, J-P., and Scarth, W. 2002. "Alternative Public Spending Rules and Output Volatility," *Bank of Canada Working Paper No 37*

Côté, D., J. Kuszczak., J-P Lam., Y. Liu., and P. St-Amant. 2006. "A Comparison of 12 Macroeconomic Models of the Canadian Economy," *Bank of Canada Technical Report No. 94*.

Côté, D., Kuszczak, J., Lam, J-P., Liu, Y., and P. St-Amant. 2002. "The Performance and Robustness of Simple Monetary Policy Rules in Models of the Canadian Economy," *Bank of Canada Technical Report No. 92*

Lam, J-P., and Scarth, W. 2002. "Monetary Policy and Built-in Stability," *Review of International Economics*, Vol 10, Issue 3, 469-82.

Lam, J-P., and Veall, M.R. 2002. "Bootstrap Confidence Intervals for Single Period Regression Forecasts," *International Journal of Forecasting*, Vol 18, No 1, 125-130.

Côté, D., J-P Lam., Y. Liu., and P. St-Amant. 2002. "The Role of Simple Rules in the Conduct of Canadian Monetary Policy," *Bank of Canada Review*, Summer Issue

Côté, D., Kuszczak, J., Lam, J-P., Liu, Y., and P. St-Amant. 2001. "Taylor Rules Workshop - Conference Proceedings," *Bank of Canada*

Work in Progress

Baker, J.D., and J-P Lam. 2022. “Bonding Curves and Pricing Tokens”

Baker, J.D., and J-P Lam. 2022. “Monetary Policy and Inequality in Canada: Does a Rising Tide Lift all Boats?”

McMahon C., McGillivray D., Desai A., Rivadeneyra F., Lo T., and J-P Lam. 2022. “Improving Efficiency of Payments Systems Using Quantum Computing”

Smith C.W., Rhouma R., McMahon C., Fareez F., Wavell C., Shahab S., Parikh T., Lo T., and J-P Lam. 2021. “A Deep Learning Approach for Novel Disease Outbreak Monitoring and Detection.” Submitted to the *Journal of Biomedical Informatics*

Baker, J, and Lam, J-P. 2020. “Proliferation of Prescription Opiates, Epidemics and Policy Effectiveness’.”

Lam, J-P., and S. McLeod. 2019. “The Interdependence Between the Stock Market and Monetary Policy in the US and Canada Using an Underidentified SVAR Model.” Submitted

Lam, J-P., and E. Piérard. 2019. “Health Behaviours During the Business Cycles in Canada”

Lam, J-P., and M. Oystrakh. 2019. “Technology Shocks, Patents and Hours Worked,”

Ambler, S, and Lam, J-P. 2018. “Inflation Targeting, Price-Level Targeting, the Zero Lower Bound, and Indeterminacy.”

Teaching

Graduate Courses

M.A and Ph.D. Macroeconometrics (Econ 623/723): Winter 2017

M.A Macroeconomics (Econ 602): Fall 2012 and Fall 2014

Ph.D. Macroeconomics (Econ 702): Fall 2004, Winter 2006 - 2009, Winter 2011, Winter 2013

Monetary Theory and Banking (Econ 604): Winter 2005 - 2009, Winter 2011, Winter 2013-2015, Winter 2019-2021

Applied Macroeconometrics (Econ 723), Fall 2006

DSGE Models and Applications (Econ 783), Winter 2010

Undergraduate Courses

Money and Banking 2 (Econ 406), Fall 2016-Winter 2022

Introduction to Macroeconomics (Econ 102), Fall 2011, Winter 2020

Monetary Policy In Canada (Econ 487), Fall 2016-Fall 2018

Monetary Theory (Econ 304), Winter 2005 - 2007, Fall/Winter 2013, Winter 2014, 2015

Macroeconomics II (Econ 302), Fall 2008, Fall 2010, Winter 201, Fall 2012, Winter 2013, Winter 2017

Topics in Money and Finance (Econ 404), Winter 2007 - 2009, Winter 2011, Fall 2012, Winter 2013-2014, Fall 2014, Fall 2018

Special Studies (Econ 483), Winter 2006

Intermediate Macroeconomics (Econ 202), Fall 2005 - 2006

International Trade (Econ 436), Fall 2004

Conference Presentations

Presentations to over 60 conferences and seminars.

Supervision

Ph.D. Theses

John Baker, "Three Essays On the Macroeconomics of Big Data", Expected defence, August 2022

Shernette McLeod, "The Role of Credit and Financial Institutions in the Business Cycles", Defended, May 2018.

Mykhaylo Oystrakh, "General Purpose Technology and Business Cycles", Defended April 2016

Post Doctorals

Christopher McMahon, "Syndrome Anomaly Alert System," July 2021 - June 2022

Rafik Rhouma, "Syndrome Anomaly Alert System," July 2021 - June 2022

M.A Theses

Joint or individual supervision of 14 completed theses

B.A (Hons) Major Paper

Individual supervision of over 100 completed papers

Professional Activities

Service

Co-Chair of the Academic Freedom and Tenure Committee, 2021- present (term ending in June 2022)

Director of the Arts and Business Program, 2017- present (term ending in June 2022)

Member of the Undergraduate Recruitment Committee, 2017-present

Member of the Arts Undergraduate Affairs Group, 2017 - present

Board of Trustees, Rimini Centre for Economic Analysis, 2015 to date

Member of Alumni committee, 2014-2015, 2017-2018

Member of the Graduate Studies committee 2004 - 2010, 2012 -2014

Member of the Recruitment committee, 2006 - 2007, 2013-2014

Member of the Macro Comprehensive Examinations committee

Associate editor of the *Review of Economic Analysis*, 2008 to 2018

Member of DPRC, 2012 - 2013

Chair Selection Committee, 2010 - 2011

Seminar director, 2005 - 2009

Member of the Graduate Admissions committee, 2005, 2006, 2008, 2009

Professional Memberships

Canadian Economic Association, 2002 to date.

American Economic Association, 2005 to date.

Society for Economic Dynamics, 2008 to date.

Canadian Association for Business Economics, 2010 to date

Media Appearances

Over 125 media interviews with Radio Canada, CBC, CTV News, Global TV, Bloomberg, Reuters, Radio Canada Internationale, Globe and Mail, National Post and many other national and international news organizations.

Commentator and consultant for Radio Canada for the Ontario Budget day

Research Grants

Department of National Defence Covid-19 challenge, Round 2, 2022 (co-applicant), \$1,000,000

Mitacs, Accelerate Grant, 2021, \$120,000

Department of National Defence Covid-19 challenge, Round 1, 2020 (co-applicant), \$200,000

University of Waterloo/SSHRC 4A grant, 2017, \$5000

University of Waterloo travel grant, 2014, \$1400

University of Waterloo/CIHR 4A grant, co-applicant, 2012, \$8000

University of Waterloo/SSHRC 4A grant, co-applicant, 2012, \$8000

University of Waterloo/SSHRC 4A grant, Principal applicant, 2011, \$8000

SSHRC conference grant, co-applicant, 2008, \$30,000

University of Waterloo/SSHRC 4A grant, Principal applicant, 2008, \$8000

University of Waterloo/SSHRC 4A grant, Principal applicant, 2007, \$8000

University of Waterloo/SSHRC 4A grant, Principal applicant, 2006, \$5000

University of Waterloo/SSHRC 4A grant, co-applicant, 2006, \$5000

University of Waterloo seed grant, principal applicant, 2005, \$5000

University of Waterloo travel grant, 2005, \$1200