CURRICULUM VITAE

WEBLINKS: CEAR**;** Google Scholar; ResearchGate; RePEc; ORCID, WOS

INTRODUCTION

Dr. Ahamuefula Ephraim Ogbonna has earned a Professional Diploma, a Bachelor's degree, a Master's degree, and a Ph.D. in Statistics from the University of Ibadan, where he acquired both theoretical and empirical expertise in the field of Statistics. He serves as a Research Fellow at the Centre for Econometrics and Applied Research (CEAR) in Ibadan, Nigeria, and brings over nine years of research experience in collaboration with prominent statisticians and economists. Since joining CEAR in 2015, Dr. Ogbonna has contributed to macroeconomic modelling of the Nigerian economy, providing evidence-based policy options to the Monetary Policy Committee (MPC) of the Central Bank of Nigeria (CBN) to support their decision-making processes. He has also co-facilitated training sessions for postgraduate students, academics, and professionals on using econometric tools and statistical software for empirical research. Dr. Ogbonna actively participated in the Project LINK Meeting from 2015 to 2018, where he presented Nigeria's economic outlook annually, conducting empirical analysis and forecasting key macroeconomic indicators. His research interests focus on the empirical application of recent econometric methodologies, and he has a strong background in programming across various software platforms for analytical and numerical problem-solving, demonstrating proficiency in statistical programming software. He has published multiple papers in ISI and Scopus-indexed journals. As of May 2025, Dr. Ogbonna is ranked among the top 2% of economists in Nigeria and the top 6% in Africa, according to the RePEc/IDEAS rankings, based on his economics-related publications.

I. PERSONAL INFORMATION

(a) **Name:** Ahamuefula Ephraim **Ogbonna**
(b) **Mobile Phone:** +234 (0) 802 885 6320, +234(0) 816 787 5650
(c) **Email:** ae.ogbonna@cear.org.ng; ogbonnaephraim@yahoo.com

II. UNIVERSITY EDUCATION (WITH DATES)

(a)	University of Ibadan, Ibadan, Oyo State, Nigeria	2016 – 2023
(b)	University of Ibadan, Ibadan, Oyo State, Nigeria	2013 – 2015
(c)	University of Ibadan, Ibadan, Oyo State, Nigeria	2008 – 2011
(d)	University of Ibadan, Ibadan, Oyo State, Nigeria	2005 – 2008

III. ACADEMIC QUALIFICATIONS (WITH DATES AND GRANTING BODIES)

(a)	Ph.D. (Statistics)	-	University of Ibadan	2023
(b)	M.Sc. (Statistics)	-	University of Ibadan	2015
(c)	B.Sc. (Statistics)	-	University of Ibadan	2011
(d)	P.D.S. (Statistics)	-	University of Ibadan	2008

IV. **PROFESSIONAL QUALIFICATIONS AND DIPLOMAS (WITH DATES)**

(a)	Graduate Member	-	Nigerian Institute of Management	2012
(b)	Proficiency Cert. in Mgt.	-	Nigerian Institute of Management	2012
(c)	Diploma (Computer Apps.)	-	Hands-On Computers and Academy	2003

V. **SCHOLARSHIPS, FELLOWSHIPS AND PRIZES (WITH DATE) IN RESPECT OF UNDERGRADUATE AND POSTGRADUATE WORK ONLY)**

(i) ***Travel support of $1,345*** to attend the Second Bayesian Young Statistician Meeting; at Wirtschafts Universitat Wien-Vienna, Austria; 18th – 19th September, 2014.

(ii) ***DAAD Travel and accommodation grant of €2,220*** to participate in the Summer School Program of the DAAD-BaSEF "*Building a Sustainable Energy Future*"; at the University of Cologne, Germany; 29th August, 2022 – 3rd September, 2022.

VI. **HONOURS, DISTINCTIONS AND MEMBERSHIP OF LEARNED SOCIETIES**

A. Honours and Distinctions

B. Membership of Learned Societies

(i) Research Fellow, Centre for Econometrics and Applied Research (CEAR)

VIII. DETAILS OF PREVIOUS WORK EXPERIENCE

(a) **Teaching**

Courses Taught

Undergraduate:

(i)	STA 121	-	Statistical Inference I	(4 units)
(ii)	STA 221	-	Statistical Inference II	(4 units)
(iii)	STA 321	-	Statistical Inference III	(4 units)
(iv)	STA 373	-	Statistics Practical I	(2 units)
(v)	STA 444	-	Econometric Methods	(3 units)

Postgraduate:

(vi)	STA 767	-	Advanced Econometric Methods	(4 units)
(vii)	CEE 711	-	Applied Econometrics	

Professional:

(viii) Applied Econometrics

(b) **Previous Work Experience**

(i)	Research Fellow	-	Centre for Econometrics and Applied Research (CEAR), Ibadan, Oyo State, Nigeria	2015 to date
(ii)	Graduate Assistant	-	Prof. O.E. Olubusoye (Ph.D.) Department of Statistics, University of Ibadan, Ibadan, Oyo State, Nigeria	2013 – 2014
(iii)	Mathematics Teacher	-	Federal Government Girls' College, Imiringi, Ogbia L.G.A., Bayelsa State, Nigeria. (N.Y.S.C.)	2012 – 2013

(iv) Computer Instructor - Komputek International Consortium, Immaculate Heart Comprehensive Junior High School, Maryland, Lagos State, Nigeria 2003 – 2005

IX. RESEARCH

(a) Completed

1. Does the choice of estimator matter for forecasting? A revisit.

2. Does time-variation matter in the stochastic volatility components for G7 stock returns.

3. Forecasting CO2 emissions: Does the choice of estimator matter?

4. Forecasting GDP with energy series: ADL-MIDAS vs. Linear Time Series Models.

5. Improving the Predictive ability of oil for inflation: An ADL-MIDAS Approach.

(b) In Progress

1. Energy and Non-energy Commodities: Time-frequency Connectedness, Asymmetry and Investment Strategies ***(Under Review)***

2. Risks transmission between US Stocks and Precious metals: Frequency TVP-VAR connectedness, asymmetry and Investment strategies ***(Under Review)***

3. Market fears: the role of economic uncertainties and geopolitical risks ***(Under Review)***

(c) Project, Dissertation and Thesis

1. **Ogbonna, A. E. (2008).** A Statistical Analysis of Road Accidents in Oyo State from 1996 to 2000. *Professional Diploma in Statistics (P.D.S.) Project, Department of Statistics, University of Ibadan*

2. **Ogbonna, A. E. (2008).** A report of the Social Characteristics of People living in Agbowo Area of Ibadan Municipality. *Professional Diploma in Statistics (P.D.S.) Project, Department of Statistics, University of Ibadan*

3. **Ogbonna, A. E. (2011).** Estimation of Parameters of the Linear Econometric Model and the Power of Tests in the Presence of Heteroscedasticity using Monte-Carlo Approach. *B.Sc. Thesis, Department of Statistics, University of Ibadan*

4. **Ogbonna, A. E. (2015).** On Model Selection Criteria: An Evaluation of Bayesian Model Averaging Approach Using Monte Carlo Simulation. *M.Sc. Thesis, Department of Statistics, University of Ibadan*

5. **Ogbonna, A. E. (2023).** Model Averaging Estimators in the Presence of Persistent Predictors in a Linear Regression Model. *Ph.D. Thesis, Department of Statistics, University of Ibadan*

X. PUBLICATIONS

(a) Chapters in Books already published

1. Olubusoye, O.E. and **Ogbonna, A.E. (**2015). On Model Selection Criteria: An Evaluation of Bayesian Model Averaging Approach Using Monte Carlo Simulation. Perspectives and Developments in Mathematics: <u>Proceedings of Conference in Honour of Professor S. A. Ilori, pp. 191- 210.</u>

2. Olubusoye, O.E., Olofin, S.O., Alade, S., Oloko, T.F., **Ogbonna**, **A.E.** and Isah, K.O. (2016). Forecasting the Impact of Global Oil Price Movement on the Nigerian Economy. The Quest for Development: Essays in Honour of Professor Akin Iwayemi.

3. Olubusoye, O.E. and **Ogbonna, A.E.** (2020). COVID-19 and the Nigeria Economy: Analyses of Impacts and Growth Projections. Centre for Petroleum, Energy Economics and Law [CPEEL] COVID-19 Discussion Paper Series, https://www.researchgate.net/publication/342439011

(b) **Articles that have already appeared in Referred Conference Proceedings**

4. Olubusoye, O.E., Yaya, O.S. and **Ogbonna, A.E.** (2014). Modelling Nigerian Electricity Demand using Structural Time Series Approach. Proceedings of the 7th Annual NAEE/IAEE Conference on Energy Access for Economic Development: Policy, Institutional Frameworks and Strategic Options; edited by Adenikinju, A., Iwayemi, A. and Iledare; W. Chapter 37: 664-677.

(c) **Articles that have already appeared in Learned Journals:**

5. Yaya, O.S., Akinlana, D.M. and **Ogbonna, A.E.** (2017). Investigating Structural break-GARCH-based Unit root test in US exchange rates. Journal of Science Research, 16. **[ISSN 1117-9333]**

6. Yaya, O.S., Luqman, S., Akinlana, D.M., Tumala, M.M., **Ogbonna, A.E.** (2017): Oil Price-US Dollars Exchange Returns and Volatility Spillovers in OPEC Member Countries: Post Global Crisis Period's Analysis. African Journal of Applied Statistics, 4(1): 191-208. https://doi:10.16929/ajas/2017.165.208 **[ISSN 2316-0861]**

7. Salisu, A.A. and **Ogbonna, A.E.** (2019). Another look at the energy-growth nexus: New insights from MIDAS regressions. Energy, https://doi:10.1016/j.energy. 2019.02.138 **[ISSN 0360-5442]**

8. Yaya, O.S., Akintande, O.J., **Ogbonna, A.E.** and Hammed, M.A. (2019). CPI inflation in Africa: Fractional persistence, Mean reversion and Nonlinearity. Statistics in Transition new series, 20(3), 119 – 132, https://doi.org/10.21307/stattrans-2019-027 **[ISSN 2450-0291]**

9. Yaya, O.S., **Ogbonna, A.E.** and Olubusoye, O.E. (2019). How Persistent and Dynamic Inter-Dependent are pricing Bitcoin to other Cryptocurrencies Before and After 2017/18 Crash? Physica A, Statistical Mechanics and Applications. https://doi.org/10.1016/j.physa.2019.121732 **[ISSN 0378-4371]**

10. Yaya, O.S., **Ogbonna, A.E.** and Atoi, N.V. (2019). Are inflation rates in OECD countries actually stationary during 2011-2018? Evidence based on Fourier Nonlinear Unit root tests with Break. Empirical Economics Review, 9(4), 309 - 325. **[ISSN 2522-2465]**

11. Yaya, O.S., **Ogbonna, A.E.** and Mudida, R. (2019). Hysteresis of Unemployment rate in Africa: New Findings from Fourier ADF test. Quality and Quantity, 53(4), https://doi:10.1007/s11135-019-00894-6 **[ISSN 0033-5177]**

12. Salisu, A.A., **Ogbonna, A.E.** and Adewuyi, A. (2020). Google trends and the predictability of precious metals. Resources Policy 65, https://doi.org/10.1016/j.resourpol.2019.101542 **[ISSN 0301-4207]**

13. Olofin, S., Oloko, T.F., Isah, K.O. and **Ogbonna, A.E.** (2020). Crude oil price–shale oil production nexus: a predictability analysis. International Journal of Energy Sector Management, https://doi.org/10.1108/IJESM-05-2019-0004 **[ISSN 1750-6220]**

14. L.A. Gil-Alana, R. Mudida, Yaya, O.S., Osuolale, K.A. and **Ogbonna, A.E.** (2020). Mapping US Presidential terms with S&P500 Index: Time Series Analysis Approach. International Journal of Finance and Economics, 26(2) 1938 - 1954 https://doi.org/10.1002/ijfe.1887 **[ISSN 1076-9307]**

15. Yaya, O.S., Vo, X.V., **Ogbonna, A.E.** and Adewuyi, A. (2020). Modelling Cryptocurrency High-Low Prices using Fractional Cointegrating VAR. International Journal of Finance and Economics, https://doi.org/10.1002/ijfe.2164 **[ISSN 1076-9307]**

16. Salisu, A.A., **Ogbonna, A.E.** and Adediran, I. (2021). Stock-Induced Google Trends and the predictability of Sectoral Stock Returns. Journal of Forecasting, 40: 327-345, https://doi.org/10.1002/for.2722 **[ISSN 0277-6693]**

17. Yaya, O.S., **Ogbonna, A.E.**, Mudida, R. and Abu, N. (2021). Market Efficiency and Volatility Persistence of Cryptocurrency during Pre- and Post-Crash Periods of Bitcoin: Evidence based on Fractional Integration. International Journal of Finance and Economics, 26, 1318–1335, https://doi.org/10.1002/ijfe.1851 **[ISSN 1076-9307]**

18. Yaya, O.S., Otekunrin, O.A. and **Ogbonna, A.E.** (2021). Life Expectancy in West African countries, Evidence of Convergence and Catching up with the North. Statistics in Transition, 22(1), 75-89. https://doi.org/10.21307/stattrans-2021-004 **[ISSN 2450-0291]**

19. Yaya, O.S., **Ogbonna, A.E.,** Furuoka, F. and Gil-Alana, L.A. (2021). A new unit root analysis for testing hysteresis in unemployment. Oxford Bulletin of Economics and Statistics, https://doi:10.1111/obes.12422 **[ISSN 0305-9049]**

20. Olubusoye, O.E., **Ogbonna, A.E.**, Yaya, O.S. and Umolo, D. (2021). An Information-Based Index of Uncertainty and the predictability of Energy Prices. International Journal of Energy Research, https://doi:10.1002/er.6512 **[ISSN 0363-907X]**

21. Salisu, A.A., **Ogbonna, A.E.**, Oloko, T.F. and Adediran, I.A. (2021). A New Index for Measuring Uncertainty due to the COVID-19 Pandemic. Sustainability, 13(6), 3212. https://doi.org/10.3390/su13063212 **[ISSN 2071-1050]**

22. Oloko, T.F., **Ogbonna, A.E**., A.A. Adedeji and N. Lakhani (2021). Oil price shocks and inflation rate persistence: A Fractional Cointegration VAR approach. Economic Analysis and Policy, 70, 259-275. https://doi.org/10.1016/j.eap.2021.02.014 **[ISSN 0313-5926]**

23. Olubusoye, O.E., Akintande, O.J., Yaya, O.S., **Ogbonna, A.E.**, and Adenikinju, A.F. (2021). Energy pricing during the COVID-19 pandemic: Predictive information-based uncertainty indexes with machine learning algorithm. Intelligent Systems with Applications, 12, 200050. https://doi.org/10.1016/j.iswa.2021.200050 **[ISSN 2667-3053]**

24. **Ogbonna, A.E.** and Olubusoye, O.E. (2021). Tail Risks and Stock Return Predictability: Evidence From Asia-Pacific. Asian Economics Letters, 2(3), 24417. https://doi.org/10.46557/001c.24417 **[ISSN 2652-8681]**

25. Salisu, A.A., Gupta, R. and **Ogbonna, A.E.** (2021). Point and density forecasting of macroeconomic and financial uncertainties of the USA. Journal of Forecasting, 40: 700–707. https://doi.org/10.1002/for.2740 **[ISSN 0277-6693]**

26. Awolaja, O.G., Yaya, O.S., **Ogbonna, A.E.**, S.O. Joseph and Vo, X.V. (2021). Unemployment hysteresis in Middle East and North Africa countries: panel SUR-based unit root test with a Fourier function. Middle East Development Journal, 1-17. https://doi.org/10.1080/17938120.2021.1958587 **[ISSN 1793-8120]**

27. Salisu, A.A. and **Ogbonna, A.E.** (2021). The return volatility of crypto currencies during the COVID-19 pandemic: Assessing the news effect. Global Finance Journal, 100641. https://doi.org/10.1016/j.gfj.2021.100641 **[ISSN 1044-0283]**

28. Oloko, T.F., **Ogbonna, A.E.**, Adedeji, A.A. and Lakhani, N. (2021). Fractional cointegration between gold price and inflation rate: Implication for inflation rate persistence. Resources Policy, 74, 102369. https://doi.org/10.1016/j.resourpol.2021.102369 **[ISSN 0301-4207]**

29. Yaya, O.S., Ajose, T.S and **Ogbonna, A. E.** (2021). Modelling the Popularity of Some Selected Nigerian Music Top Stars with Long-Range Dependence. Journal of Science Research, Vol. 20 **[ISSN 1117-9333]**

30. Salisu, A.A., Gupta, R. and **Ogbonna, A.E.** (2022). A Moving Average Heterogeneous Autoregressive Model for Forecasting the Realized Volatility of the US Stock Market: Evidence from Over a Century of Data. International Journal of Finance and Economics, 27(1), 384 – 400. https://doi.org/10.1002/ijfe.2158 **[ISSN 1076-9307]**

31. Yaya, O.S., **Ogbonna, A.E.** and Vo, X.V. (2022). Oil shocks and volatility of green investments: GARCH-MIDAS analyses. Resources Policy, Volume 78, 102789. https://doi.org/10.1016/j.resourpol.2022.102789 **[ISSN 0301-4207]**

32. **Ogbonna, A.E.** and Olubusoye, O.E. (2022). Connectedness of green investments and uncertainties: new evidence from emerging markets. Fulbright Review of Economics and Policy 2 (2), 136-160. https://doi.org/10.1108/FREP-04-2022-0028 **[ISSN 2635-0173]**

33. Salisu, A.A., Gupta, R., **Ogbonna, A.E.** and Wohar, M.E. (2022). Uncertainty and Predictability of Real Housing Returns in the United Kingdom: A Regional Analysis. Journal of Forecasting, 41(7), 1525–1556. https://doi.org/10.1002/for.2878 **[ISSN 0277-6693]**

34. Salisu, A.A., **Ogbonna, A.E.**, Lasisi, L. and Olaniran, A. (2022). Geopolitical risk and stock market volatility in emerging markets: A GARCH – MIDAS approach. The North American Journal of Economics and Finance, Vol. 62, 101755, ISSN 1062-9408, https://doi.org/10.1016/j.najef.2022.101755 **[ISSN 1062-9408]**

35. Yaya, O.S., **Ogbonna, A.E.**, Adesina, O.A. Alobaloke, K.A. and Vo, X.V. (2022). Time-variation between metal commodities and oil, and the impact of oil shocks: GARCH-MIDAS and DCC-MIDAS analyses. Resources Policy 79, 103036 https://doi.org/10.1016/j.resourpol.2022.103036 **[ISSN 0301-4207]**

36. Salisu, A.A., Gupta, R. and **Ogbonna, A.E.** (2023). Tail risks and forecastibility of stock returns of advanced economies: evidence from centuries of data. The European Journal of Finance, 29(4), 466–481. https://doi.org/10.1080/1351847X.2022.2097883 **[ISSN 1351-847X]**

37. Adediran, I.A., Isah, K.O., **Ogbonna, A.E.** and Badmus, S.K. (2023). A global analysis of the macroeconomic effects of climate change. Asian Economics Letters 4(1) https://doi.org/10.46557/001c.39732 **[ISSN 2652-8681]**

38. Salisu, A.A., **Ogbonna, A.E.** and Vo, X.V. (2023). Oil tail risks and the realized variance of consumer prices in advanced economies. Resources Policy 83, 103755 https://doi.org/10.1016/j.resourpol.2023.103755 **[ISSN 0301-4207]**

39. Ayinde, T.O., Olaniran, A.O., Abolade, O.C. and **Ogbonna, A.E.** (2023). Technology shocks-gold market connection: Is the effect episodic to business cycle behaviour? Resources Policy 84, 103771 https://doi.org/10.1016/j.resourpol.2023.103771 **[ISSN 0301-4207]**

40. **Ogbonna**, **A.E.,** Adediran, I.A., Oloko, T.F. and Isah, K.O. (2023). Information and Communication Technology (ICT) and youth unemployment in Africa. Quality & Quantity 57 (6), 5055-5077 https://doi.org/10.1007/s11135-022-01600-9 **[ISSN 0033-5177]**

41. Salisu, A.A., **Ogbonna, A.E** and Oloko, T.F. (2023). Pandemics and cryptocoins. IIMB Management Review, 35 (2), 164-175. **[ISSN 0970-3896]**

42. Furuoka, F., Gil-Alana, L.A., Yaya, O.S., Aruchunan, E. and **Ogbonna, A.E.** (2024). Testing Fractional Integration in Time Series with Artificial Neural Network. Empirical Economics 66 (6), 2471-2499 **[ISSN 0377-7332]**

43. Yaya, O. S., Olayinka, H.A., **Ogbonna, A.E.**, Al-Faryan, M. A. S., & Vo, X. V. (2024). Dynamic connectedness of economic policy uncertainty in G7 countries and the influence of the USA and UK on non-G7 countries. Economic Change and Restructuring, 57(2), 76. **[ISSN 1574-0277]**

44. Salisu, A. A., **Ogbonna, A. E.**, Gupta, R. and Bouri, E. (2024). Energy-related uncertainty and international stock market volatility. The Quarterly Review of Economics and Finance, 95, 280-293. **[ISSN 1878-4259]**

45. Salisu, A. A., **Ogbonna, A. E.** and Vo, X. V. (2024). Climate risks and the REITs market. International Journal of Finance and Economics, 1–17. https://doi.org/10.1002/ijfe.2983 **[ISSN 1076-9307]**

46. Ogbonna, A. E., Farag, M., Akintande, O. J., Yaya, O. S. and Olubusoye, O. E. (2024). Re-Validating Phillips Curve Hypothesis in Africa and the Role of Oil Price: A Mixed Frequency Approach. Energy 303, 131862. **[ISSN 0360-5442]**

47. Oloko, T. F., **Ogbonna, A. E.** and Adediran, I. A. (2024). Digital Currencies and Macroeconomic Performance: A Global Perspective. Bulletin of Monetary Economics and Banking (BMEB) 27 (2), 351 - 394. **[ISSN 2460-9196]**

48. Salisu, A., Isah, K. O. and **Ogbonna, A. E.** (2025). Sectoral Corporate Profits and Long-Run Stock Return Volatility in the United States: A GARCH-MIDAS Approach. Journal of Forecasting, 44(2), 623-634. **[ISSN 0277-6693]**

49. Salisu, A. A., **Ogbonna, A. E.,** Gupta, R. and Shiba, S. (2025). Energy market uncertainties and gold return volatility: A GARCH-MIDAS approach. Australian Economic Papers, https://doi.org/10.1111/1467-8454.12396 **[ISSN 1467-8454]**

50. Farag, M., Musa, D. C., Olayinka, H. A., **Ogbonna, A. E.,** Yaya, O. S. and Olubusoye, O. E. (2025). Market Fear Forecastibility: The Role of Policy Uncertainty and Geopolitical Risks. Applied Economics, 1 - 16. https://doi.org/10.1080/00036846.2025.2504192

(d) **Technical Reports and monographs:**

51. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2015). Assessing the Potential impact of Recent Decline in the Global Price of Crude Oil on the Nigerian Economy [CBN Macroeconometric Model MAC III]. Central Bank of Nigeria.

52. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2015). An In-Depth Analysis of the Monetary Policy Strategy of the Central Bank of Nigeria: 1959 – 2014. Central Bank of Nigeria.

53. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2015). Country Report for Nigeria: Economic Outlook and Forecast (2015 – 2017). Project LINK Meeting.

54. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2015). Countercyclical Monetary Policy Response to Sticky Oil Shock. Central Bank of Nigeria.

55. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., K. O. Isah and **Ogbonna, A.E.** (2016). The likely impact of the Devaluation and Selective Import Restrictions on Inflationary pressure of the Oil Price Shock. Central Bank of Nigeria.

56. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., K. O. Isah and **Ogbonna, A.E.** Parallel Market Dominance, Micro-Macro Pricing Inconsistency: Implications for flexible Exchange Rate Policy in the Nigerian Foreign Exchange Market. Central Bank of Nigeria.

57. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., K. O. Isah and **Ogbonna, A.E.** (2016). Parallel Foreign Exchange Market: a case study of Selected Locations in Ibadan, Oyo State. Central Bank of Nigeria.

58. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., K. O. Isah and **Ogbonna, A.E.** (2016). Country Report for Nigeria: Economic Outlook and Forecast (2016 – 2017). Project LINK Meeting.

59. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2017). Stabilising the Nigerian Foreign Exchange Market. Central Bank of Nigeria.

60. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2017). Monetary Policy Response amidst Growing Demand for Lower Interest Rate Regime. Central Bank of Nigeria.

61. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2017). Country Report for Nigeria: Economic Outlook and Forecast (2017 – 2019). Project LINK Meeting.

62. Olofin, S. O., Olubusoye, O. E., Salisu, A. A., Isah, K.O., Oloko, T. F. and **Ogbonna, A.E.** (2018). Country Report for Nigeria: Economic Outlook and Forecast (2018 – 2019). Project LINK Meeting.

(e) **Journal Reviews and Editorials:**

I have served as a reviewer in the following Journals

- Business and Management Research Journal
- Economic Change and Restructuring
- Emerging Markets Finance and Trade
- Journal of Applied Economics
- Journal of Applied Statistics
- Resources Policy
- Scientific African

XI. MAJOR CONFERENCES ATTENDED WITH PAPERS READ (in the last 10 years)

1. International Conference on Science and Sustainable Development in Nigeria held from 13th - 17th May, 2013 at Conference Centre, University of Ibadan, Ibadan, Oyo State, Nigeria.
2. 7th NAEE/IAEE Annual International Conference held from 16th – 18th February, 2014 at Sheraton Hotel, Abuja, Nigeria.
   Paper Read: Modelling Nigeria's Electricity Demand Using Structural Time Series Approach.
3. Second Bayesian Young Statisticians Meeting (BAYSM'14) held from 18th – 19th September at WU Wirtschafts Universitat Wien-Vienna, Austria.
   Paper Read: Modelling Inflation Process in Nigeria using Bayesian Model Averaging
4. 25th Annual Colloquium and Conference of Nigerian Association of Mathematical Physics held from 4th – 7th November, 2014 at Olabisi Onabanjo University, Ago-Iwoye, Ogun State, Nigeria.
5. 2nd International Conference on Scientific Research and Innovations in Nigeria held from 16th – 20th March, 2015 at Lakeside Lecture Theatre, Faculty of Science, University of Ibadan, Ibadan, Oyo State, Nigeria.
   Paper Read: On Model Selection Criteria: An Evaluation of Bayesian Model Averaging Approach Using Monte Carlo Simulation.
6. 56th Annual Conference of the Nigerian Economic Society (NES) held from 16th – 20th March, 2015 at Ladi Kwali Hall, Sheraton Hotel, Abuja, Nigeria.
   Paper Read: Impact of oil price and monetary policy shocks on macroeconomic fundamentals: Evidence from Nigeria.
7. 39th Annual National Conference of the Nigerian Statistical Association (NSA) held from 9th – 11th September, 2015 at the Multipurpose Hall, Local Government Service Commission, Osun State Secretariat, Oshogbo, Osun State, Nigeria.
   Paper Read: A Simple Application of the Gibbs Sampling Algorithm in the Normal Linear Regression Model

8. Nigerian Statistical Association (NSA) Free Postgraduate Course in Statistical Distributions held from 29th May – 2nd June, 2017 at the Conference Centre, University of Ibadan, Nigeria.

9. 58th Annual Conference of the Nigerian Economic Society (NES) held from 26th – 28th September, 2017 at Nicon Luxury Hotel, Abuja, Nigeria.

10. 59th Annual Conference of the Nigerian Economic Society (NES) held from 21st – 24th September, 2018 at Nicon Luxury Hotel, Abuja, Nigeria.

11. 12th NAEE/IAEE Annual International Conference held from 14th – 16th April, 2019 at PTDF Conference Center, Abuja, Nigeria.
    Papers Read:
    (a) Modelling Crude Oil-Petroleum Products' Price Nexus using Dynamic Conditional Correlation GARCH Models.
    (b) Crude oil Price – Shale Production Nexus: A predictability Analysis.

12. 21st Multidisciplinary International Sciences, Technology, Education, Arts, Management and Social Sciences (ISTEAMS) conference, CSIR-INSI, Cantonment and Balme Conference Hall, University of Ghana, Accra, Ghana. November 14-16, 2019.
    Paper Read: Mapping US Presidential Terms with S&P500 Index: Time Series Analysis Approach.

13. Fulbright Review of Economics and Policy (FREP) Conference on "Green finance and sustainable recovery post-COVID-19 pandemic", Fulbright University, Vietnam ***(Webinar)***. August 11, 2022.
    Paper Read: Connectedness of Green Investments and Oil Markets Uncertainties: New evidence from Emerging Markets.

14. The 16th Bulletin of Monetary Economics and Banking (BMEB) International Conference, Bank Indonesia Institute Bank Indonesia ***(Webinar)***. August 25 – 26, 2022.
    Paper Read: Digital Currencies and Macro-Economic Performance: A Global Perspective.

15. Building a Sustainable Energy Future (BaSEF) Summer School Program at the Institute of Energy Economics, University of Cologne, Germany. August 14 – 18, 2023.
    Paper Read: Renewable Energy in Nigeria: Development and Policy Outlook.

XII. REFEREES

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