

CURRICULUM VITAE

Josine Uwilingiye, Ph.D

PERSONAL INFORMATION

Gender: Female

Citizenship: Rwandan

Languages: English, French and Kinyarwanda

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PROFILE

Josine Uwilingiye is a Senior Lecturer in the School of Economics at the University of Johannesburg. She holds Bcom Honours in Economics, Mcom in Econometrics and PhD in Economics from the University of Pretoria. She has 12 years teaching experience for undergraduate and postgraduate modules and more than 11 years involvement in academic research. Her research expertise include, Macroeconomics, Monetary policy, Fiscal policy, International Economics and Economic modelling. She has published her work in reputable national and international Journals since 2008. She has also supervised Honours projects, Master's dissertations, and a PhD thesis.

RESEARCH INTERESTS

Applied Econometrics, Macroeconomics, Monetary Policy, Fiscal Policy and International Economics.

EDUCATIONAL BACKGROUND

- **2008-2010:** *PhD (Economics)*, University of Pretoria, South Africa
Thesis entitled "Evaluating the inflation Targeting Regime of South Africa."
- **2006 to 2007:** *MCom Econometrics* (Coursework and dissertation), University of Pretoria, South Africa
Dissertation entitled "Temporal Causality between Budget Deficit and Interest rate: Case of South Africa."
- **2004 to 2005:** *BCom (Honours) Economics* University of Pretoria, South Africa
- **2003 :** *BTech (Economic Management Analysis)*, Tshwane University of Technology, South Africa
- **2000 to 2002:** *Diploma: National Diploma (Economic Management Analysis)*, Tshwane University of Technology, South Africa
- **1993-1999:** *Matric Certificate (Economics)*, Group Scolaire de Rugunga (High school), Kigali-Rwanda

COMPUTER SKILLS

MS OFFICE, EViews, STATA AND MATLAB

EMPLOYMENT HISTORY

- **September 2016- to current:** Senior Lecturer, School of Economics, University of Johannesburg
- **July 2010 to August 2016:** Lecturer, Department of Economics, and Econometrics.
- **2010:** Assistant Lecturer, Department of Economics, University of Pretoria.
- **2008- 2009:** Research assistant, Department of Economics, University of Pretoria.

APPOINTMENTS

- **14 April 2021 to current:** Member of Senate, University of Johannesburg
- **August 2012 to September 2017:** Honours Program Coordinator, School of Economics, University of Johannesburg
- **15-16 October 2020:** Committee Member for the Review of Applications Submitted in the THUTHUKA Research Programme Call. National Research Foundation(NRF), South Africa

TEACHING EXPERIENCE

- Economics (First year) (University of Pretoria)
- Economic Indicators (Second year) (University of Johannesburg)
- Analysis of Economic Data (Second year) (University of Johannesburg)
- Econometrics (Undergraduate) (University of Johannesburg)
- Applied Econometrics (Honours) (University of Johannesburg)
- Time Series Econometrics (Honours) (University of Johannesburg)

EXTERNAL EXAMINER

Macroeconomics (Honours)-North West University

8 Modules (Honours) -Wits University

Quantitative Methods for Health Economics (Masters), University of Cape Town

Fundamentals of Econometrics (Bcom Honours), University of Zululand

SUPERVISION

Doctorate

- Leila Fourie, Ph.D. “The relationship between Sovereign Credit Ratings and Business Cycle: A Comparative Analysis of Sovereign Ratings in Selected Emerging Economies.” (Co-supervising with Prof. Ilse Botha) **(Completed)**

- Kayode Emanuel Olaide, Ph.D. “Socioeconomic impacts of fiscal federalism: A cross-country analysis”. (Co-supervising with Prof. Beatrice Desiree Simo Kengne)(In progress)
- John Dhokotera, Ph.D. “Impact of Sovereign Credit Rating on Investment in Africa”. (Co-supervising with Dr Moutanabbir Khouzeima)(In progress)
- Shakirudeen Babatunde Taiwo, Ph.D. “The role of External Shocks on Macroeconomic Fluctuations in Sub-Saharan Africa.”(In progress)

Masters

Mcom Development Economics

- Masini Guylain Kifa, Minor Dissertation. “Economic Growth and Unemployment under Alternative Monetary Policy Regimes: Evidence form South Africa.” (Supervisor) **(Completed)**

Mcom Financial Economics

- Lethabo Thaba, Minor Dissertation “Modelling the short-term interest rate with stochastic differential equation in continuous time: linear versus non-linear model.” (Supervisor) **(Completed)**
- Batondo Musumba, Minor Dissertation “Co-movement of BRICS stock markets: A Continuous Wavelet Transform Analysis. (Supervisor) **(Completed)**

Mcom Economics

- Keorapetse Leballo, Full Dissertation “Policy uncertainty, credit risk and unemployment in South Africa”. (Supervisor)**(Completed)**

Bcom Honours in Economics

25 Bcom (honours) students have completed their research projects under my supervision since 2013.

PUBLICATIONS

Publication in Accredited Journals

- 1) “Sustainable Development-Fiscal Federalism Nexus: A beyond GDP Approach” (Co-authored with Olaide, K and Simo-Kengne, B.D), *Forthcoming in Sustainability*.
- 2) “Comovement across BRICS and the US Stock Markets: A Multitime Scale Wavelet Analysis (Co-authored with Batondo, M.), *International Journal of Financial Studies, Vol.10(2):27, 2022*
- 3) “A note on the Technology Herd: Evidence from Large Institutional Investors” (Co-authored with Cakan, E., Demirer, R and Gupta, R.), *Review of Behaviour Finance, Vol.11(3):294-308, 2019*
- 4) “Economic Policy Uncertainty and Herding Behaviour: Evidence from the South African Housing Market” (Co-authored with Cakan, E., Demirer, R. and Gupta, R.), *Advances in Decision Sciences, Vol 23(1):1-25, 2019*

- 5) Balcilar, M., Uwilingiye, J and Gupta, R. (2018) “Dynamic Relationship between Oil Price and Inflation in South Africa” (Co-authored with Balcilar, M. and Gupta, R.), *The Journal of Developing Areas*, Vol 52(2):73-93, **2018**
- 6) “The impact of oil price on South African GDP growth: A Bayesian Markov Switching-VAR analysis” (Co-authored with Balcilar, M., Van Eyden, R. and Gupta, R.), *African Development Review*, Vol 29(2): 107-366, **2017**
- 7) “Out-of-Sample Equity Premium Predictability in South Africa: Evidence from a Large Number of Predictors” (Co-authored with Gupta, R. and Mampho, P.M.), *Emerging Markets Finance and Trade*, Vol 51:1-21, **2015**
- 8) “Using Large Data Sets to Forecast Sectoral Employment” (Co-authored with Gupta, R., Kabundi, A. and Miller, S.M.), *Statistical Methods and Applications*, Vol 23(2):229-264, **2014**
- 9) “Comparing South African Inflation Volatility across Monetary Policy Regimes: An Application of Saphe Cracking” (Co-authored with Gupta, R.), *The Journal of Developing Areas*, Vol 46(1):45-54, **2012**
- 10) “Evaluating the Welfare Cost of Inflation in a Monetary Endogenous Growth General Equilibrium Model: The Case of South Africa” (Co-authored with Gupta, R.), *International Business and Economics Research Journal*, Vol. 9(8): 101-111, **2010**
- 11) “Some Benefits of Reducing Inflation in South Africa” (Co-authored with Gupta, R.), *International Business and Economics Research Journal*, Vol.9 (9): 109-122, **2010**
- 12) “Dynamic Time Inconsistency and the SARB” (Co-authored with Gupta, R.), *South African Journal of Economics*, Vol.78 (1):76-88, **2010**
- 13) “Time Aggregation, Long-Run Money Demand and the Welfare Cost of Inflation” (Co-authored with Gupta, R.), *Studies in Economics and Econometrics*, Vol. 33(3): 95-109, **2009**
- 14) “Measuring the Welfare Cost of Inflation in South Africa: A Reconsideration”(Co-authored with Gupta, R.), *South African Journal of Economic and Management Sciences*, Vol. 12(2): 137-146, **2009**
- 15) “Temporal Causality between Budget Deficit and Interest Rate: The Case of South Africa” (Co-authored with Gupta, R.), *Indian Economic Journal*, Vol. 57(2):79-96, **2009**
- 16) “Measuring the Welfare Cost of Inflation in South Africa” (Co-authored with Gupta, R.) *South African Journal of Economics*, Vol. 76(1): 16-25. *ERSA Working Paper Series*, Working Paper 68, **2008**

Other publications:

- 1) Measuring the Welfare cost of Inflation in Rwanda” co-authored with (Dr Patrick Hitayezu and Faustin Maniragaha). *Economic Review*, vol 17, pp 57-84, February 2021.

Submitted papers:

- 1) “Fuel for regional income inequality in South Africa: Redistribution effect of taxes” submitted to South African Geographical Journal. (Co-authored Simo-Kengne, B. D. and K.A. Sanusi)
- 2) “Relationship between fiscal federalism and income inequality in selected federations” submitted to Public Administration and Development. (Co-authored Kayode, O and Simo-Kengne, B. D)
- 3) “New Evidence on Sources of Macroeconomic Fluctuations in Sub-Saharan African Countries: A GVAR Analysis of Shocks from Key Trading Partners”. Submitted to African Development Review. (Co-authored Taiwo, S.)

PROJECTS AND RESEARCH FUNDS

Department of Public Enterprises Project (2017), Senior Researcher: Development of Macroeconomic Model. (6 months project)

Department of Higher Education research funds (2016).

CONFERENCES AND SEMINARS

- 3-5 September 2019. ESSA (Economic society of South Africa) Biennial conference, Birchwood Hotel, Johannesburg, South Africa, co-authored presented paper “Impact of Meat Consumption on Green House Gas Emissions in South Africa.” (Attended).
- 10 May 2019. Teaching and Learning Symposium organized by Division for Academic Planning, Quality Promotion and Academic Staff Development at University of Johannesburg. Johannesburg Country Club, Auckland Park. (Attended).
- 03 November 2017. Honours research project poster competition organized by College of Business and Economics, University of Johannesburg. (Judge)
- 10-11 March 2016. Studies in Nonlinear Dynamics and Econometrics (SNDE) conference 2016, University of Alabama in Tuscaloosa, Alabama, United States of America, presented a paper “Modelling the short-term interest rate with stochastic differential equation in continuous time: linear and nonlinear models”
- 7-8 April 2016. The first South African Economic Curriculum Lekgota, Theme “Benchmarking Economics Teaching”, organised by The University of South Africa and the University of Witwatersrand at Manhattan Hotel, Pretoria, presented UJ Honours Economics Curriculum.
- 19-20 June 2014. Expert Review Workshop on Economic Growth and Inequality in Southern Africa: Issues and Policy Options, Livingstone, Zambia. (Discussant)
- 25-27 September 2013. ESSA (Economic society of South Africa) Biennial conference, University of Free State, Bloemfontein, South Africa, presented a paper “Current account and Exchange rate dynamics: An empirical Investigation”

- 29-31 May 2013. Financial Globalisation and Sustainable Finance: Implications for Policy and Practice, Cape Town, South Africa, presented a paper “Stock market linkage and Financial crisis Contagion: A Time-varying VAR Approach with Stochastic Volatility”
- 5-7 September 2011. ESSA (Economic Society of South Africa) Biennial Conference, University of Stellenbosch, South Africa, presented a paper “Tax Evasion, Financial Development and Inflation: Theory and Evidence.”
- 7-9 September 2009. ESSA (Economic Society of South Africa) Biennial Conference, Feather Market Centre Port Elizabeth, South Africa, presented a paper “Some Benefits of Reducing Inflation in South Africa.”
- 7-9 July 2008. AES (African Econometric Society) Conference, University of Pretoria, South Africa, presented a paper “Welfare Cost of Inflation: A reconsideration.”

TRAININGS AND WORKSHOPS

- 11 Jan to 30 April 2022. PEP online Training Program: Applied Development Economics, Course: Measuring and Alleviating Poverty and Inequality, offered by University of Laval, Canada (Completed).
- 11 Jan to 30 April 2022. PEP online Training Program: Applied Development Economics, Course: Computable General Equilibrium, offered by University of Laval, Canada (Completed).
- 11 Jan to 30 April 2021. PEP online Training Program: Applied Development Economics, Course: Impact Evaluation Analysis, offered by University of Laval, Canada (Completed).
- 2 to 6 March 2020. Solving and Estimating Macroeconomics Models with Regime Switches, University of Pretoria, South Africa.
- 29 to 31 October 2019. Impact Evaluation Workshop. School of Economics. University of Pretoria, South Africa.
- 24 June to 01 July 2017: Empirical Banking, Barcelona Graduate School of Economics Summer School, Spain.
- 4 to 8 July 2016: Bayesian Time Series Methods: Advanced, Barcelona Graduate School of Economics Summer School, Spain.
- 27 June to 1 July 2016: Bayesian Time Series Methods: Introductory, Barcelona Graduate School of Economics Summer School, Spain
- 5 to 9 December 2011: Advanced Bayesian Econometrics Workshop, University of Pretoria, South Africa.
- 2 to 4 October 2011: Bayesian Econometrics Workshop, University of Pretoria, South Africa.

- 27 to 29 September 2011: Monetary Economics Seminar, South African Reserve Bank, South Africa.
- 3 to 7 November 2009: A Training Workshop on Nonparametric Methods, University of Pretoria, South Africa. Organised by ERSA (Economic Research of Southern Africa)
- 26-27 March 2009: ERSA/WBS Workshop Financial Markets and Emerging Countries, at Spier conference Centre Stellenbosch, South Africa.
- 7-9 April 2009: ERSA Training Workshop on Financial Econometrics II, University of Stellenbosch, Cape Town, South Africa.
- 22-22 January 2009: ERSA Training Workshop on Financial Econometrics I, University of Stellenbosch, Cape Town, South Africa.
- 3-7 October 2005: 2nd Annual African Trade Moot (WTO training course on Dispute Settlement), Sheraton Hotel, Pretoria, South Africa

AWARDS

- BEPA and South African Reserve Bank Research Prize for achievement in Economic Research at Doctoral level, University of Pretoria, 31st of May 2011.
- Meritorious Performance in Economics 1st Placed in the PhD year of study for 2010, 31st May 2011.

MEMBERSHIPS

- ESSA (Economic Society of Southern Africa)

REFERENCES

1. Prof. Kasai Ndahiriwe

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