

Curriculum Vitae



Associate Professor Randolph Tan

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Education Qualifications

1993	PhD Econometrics, Monash University, Australia
1987	BEC (Hons Class I), Monash University, Australia

Academic and Professional Experience

2013 - 2014	Associate Professor, Centre for Applied Research
2011 - 2012	Head of Programme, Business
2010 - 2011	Head of Programme, Business Analytics
2003 - 2009	Assistant Professor, School of Humanities and Social Sciences, NTU
1999 - 2003	Assistant Professor, Nanyang Business School, NTU
1993 - 1999	Lecturer, NBS (NTU)

Memberships and Professional Activities

- Life Member, Economic Society of Singapore

Consultation and Executive Experience

- Development and Presentation of Singapore Labour Market Forecasts, Economic Growth Centre (EGC), NTU, 2006-2009

Research Interests

- Forecasts of the Singapore Labour Market
- Models of Demand and Supply of Real Estate Property
- Econometric Inference

Selected Publications

- "A Commentary on 'Contextualizing the Intermediate Financial Accounting Courses in the Global Financial Crisis'", *Accounting Education: an international journal*, Vol. 20, No. 5, 521–525, October 2011
- Bun, M. J. G., F. J. G. M. Klaassen, and G. K. Randolph Tan (2009), "Free Trade Areas and Intra-Regional Trade: The Case of ASEAN," *Singapore Economic Review*, 54(3), Special Issue on Panel Data Econometrics, (ed.) Jan F. Kiviet.
- Xiao Q. and G. K. Randolph Tan (2007), "Signal Extraction with Kalman Filter: A Study of the Hong Kong Property Price Bubbles," *Urban Studies*, 44(4), 865-888.
- G. K. Randolph Tan (2006), "Robust Inference for Measures of Persistence in Singapore Sectoral Price Property Price Indexes," *Journal of Property Research*, 23(4), 305-321.
- G. K. Randolph Tan (2006), "Efficiency Estimates for Singapore Manufacturing: New Evidence from the Malmquist Index," *Applied Economics Letters*, 13(11), 715-721.

Book and Book Chapters:

- Lall, A., G. K. Randolph Tan and Melvyn C. H. Tan (2002), "Profitability and Productivity in Singapore Manufacturing Industries," in *Productivity and Economic Growth in the Asia-Pacific Region*, Edward Elgar Publishing Ltd, pp 345 - 364.
- G. K. Randolph Tan, A. Lall, and Melvyn C. H. Tan (2000), "Singapore: Background Paper," in *Productivity Growth and Industrial Structure in the Pacific Region. Volume II: Background Papers*, PECC: Japan Committee for Pacific Economic Outlook, Osaka, pp 399 - 426.
- Kendall, J. D., D. Park and G. K. Randolph Tan, eds. (1997), *East Asian Economic Issues, Volume III*. World Scientific Publishing Company Pte Ltd.

Conference Papers:

- Swee-Liang Tan, and G. K. Randolph Tan (2007), "Modelling Country Risks: An Asian Perspective." Presented to the Singapore Economic Review Conference, August 2007.
- G. K. Randolph Tan (2007), "Exact Distribution of a Likelihood Ratio Test in Simultaneous Equations Models: Consequences of Weak Instruments," Conference of the Netherlands Econometric Study Group, June 15, 2007, University of Maastricht.
- Xiao Q. and G. K. Randolph Tan (2006), "Markov-switching Unit Root Test: A study of the property price bubbles in Hong Kong and Seoul," the 35th Australian Conference of Economists (ACE) 2006, Australia.
- Xiao Q. and G. K. Randolph Tan (2006), "Signal Extraction with Kalman Filter: A Study of the Hong Kong Property Price Bubbles," the Econometrics Society Australasian Meetings for 2006, Australia.
- Xiao Q. and G. K. Randolph Tan (2005), "Bubbles, Can We Spot Them? Crashes, Can We Predict Them?," 11th Annual Conference on Computing in Economics and Finance, United States.
- G. K. Randolph (2004), "Long Memory in Import and Export Price Inflation and Persistence of Shocks to the Terms of Trade," Presented at the Far Eastern Meeting of the Econometric Society 2004, South Korea, pp 1-34.
- Xiao Q. and G. K. Randolph Tan (2004), "Kalman Filter Estimation of Property Price Bubbles in Seoul," Presented at the International Conference on Policy Modeling (EcoMod2004), France.

Xiao Q. and G. K. Randolph Tan (2004), "Unit Root Tests with Markov-Switching," Presented at the 2004 Australasian Meeting of the Econometric Society, Australia.

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