

JOHN STACHURSKI

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Education

- Ph.D. in Economics, University of Melbourne, 2002
- Masters in Economics, University of Tokyo, 1997
- Research Fellowship, University of Tokyo, 1995
- Bachelor of Arts, University of Melbourne, 1993

Fields of Interest

- Stochastic Dynamics
- Numerical Methods and Computational Economics
- Econometric Theory and Time Series Analysis

Honors and Awards

- 2012 ARC Discovery Outstanding Researcher Award
- 2007 IJET Lionel W. McKenzie Prize for contributions to economic theory
- 2002 Melbourne University Chancellor's Prize for Excellence

Research Grants and Scholarships

- Australian Research Council Discovery Grant DP120100321, 2012–2015
- Japan Society for the Promotion of Science Young Scientist Award, 2007–2009
- Murata Science Foundation Research Grant, 2006–2007
- Australian Research Council Postdoctoral Fellowship DP0557625, 2004–2005
- CORE Fellowship, Université Catholique de Louvain, 2003–2004
- Japan Society for the Promotion of Science Research Fellowship, 2002–2003
- Australian Postgraduate Award, 1999–2002
- Monbusho Research Scholarship, 1993–7

Professional Experience

- Professor, Research School of Economics, ANU, 2010–present
- Associate professor, Research School of Economics, ANU, 2009–2010
- Associate professor, Kyoto Institute of Economic Research, 2006–2009
- Senior lecturer, Department of Economics, University of Melbourne, 2004–6
- Postdoctoral fellow, CORE, Université Catholique de Louvain, 2003–4
- Postdoctoral fellow, Kyoto Institute of Economic Research, 2002–3

Books

- *Economic Dynamics: Theory and Computation*
John Stachurski
MIT Press, January 2009
- *Nonlinear Dynamics in Equilibrium Models: Chaos, Cycles and Indeterminacy*
John Stachurski, Alain Venditti and Makoto Yano (eds)
Springer, February 2012

Chapters in Books

- *Poverty Traps*
Costas Azariadis and John Stachurski
Handbook of Economic Growth, S. Durlauf and P. Aghion, eds, 2005

Refereed Articles

- *Simple Fixed Point Results for Order-Preserving Self-Maps and Applications to Nonlinear Markov Operators*
Takashi Kamihigashi and John Stachurski
Fixed Point Theory and Applications, 2013:351, 2013
- *Stochastic Optimal Growth with Risky Labor Supply*
Yiyong Cai, Takashi Kamihigashi and John Stachurski
Journal of Mathematical Economics, in press, 2013
- *Stochastic Stability in Monotone Economies*
Takashi Kamihigashi and John Stachurski
Theoretical Economics, in press, 2013
- *Fitted Value Function Iteration with Probability One Contractions*
Jeno Pal and John Stachurski
Journal of Economic Dynamics and Control, 37 (1), 251-264, 2013
- *Generalized Look-Ahead Methods for Computing Stationary Densities*
R. Anton Braun, Huiyu Li and John Stachurski
Mathematics of Operations Research, 37, 489-500, 2012
- *An Order-Theoretic Mixing Condition for Monotone Markov Chains*
Takashi Kamihigashi and John Stachurski
Statistics and Probability Letters, 82, 262–267, 2012

- *Bounding Tail Probabilities in Dynamic Economic Models*
John Stachurski
Macroeconomic Dynamics, 16, 117–126, 2012
- *Perfect Simulation of Stationary Equilibria*
Kazuo Nishimura and John Stachurski
Journal of Economic Dynamics and Control, 34, 577–584, 2010
- *Endogenous Inequality and Fluctuations in a Two-Country Model*
Tomoo Kikuchi and John Stachurski
Journal of Economic Theory, 144 (4), 1560–1571, 2009
- *On Geometric Ergodicity of the Commodity Pricing Model*
Kazuo Nishimura and John Stachurski
International Journal of Economic Theory, 5 (3), 293–300, 2009
- *Equilibrium Storage with Multiple Commodities*
Kazuo Nishimura and John Stachurski
Journal of Mathematical Economics, 45, 80–96, 2009
- *Computing the Distributions of Economic Models via Simulation*
John Stachurski and Vance Martin
Econometrica, 76 (2), 443–450, 2008
- *Continuous State Dynamic Programming via Nonexpansive Approximation*
John Stachurski
Computational Economics, 31 (2), 141–160, 2008
- *Parametric Continuity of Stationary Distributions*
Cuong Le Van and John Stachurski
Economic Theory, 33 (2), 333–348, 2007
- *Log-Linearization of Stochastic Economic Models*
John Stachurski
Journal of Difference Equations and Applications, 13 (2&3), 217–222, 2007
- *Stochastic Optimal Growth when the Discount Rate Vanishes*
Kazuo Nishimura and John Stachurski
Journal of Economic Dynamics and Control, 31 (4), 1416–1430, 2007
- *Stochastic Optimal Growth with Nonconvexities*
Kazuo Nishimura, Ryzard Rudnicki and John Stachurski
Journal of Mathematical Economics, 42 (1), 74–96, 2006
- *Some Stability Results for Markovian Economic Semigroups*
Leonard Mirman, Kevin Reffett and John Stachurski
International Journal of Economic Theory, 1 (1), 57–72, 2005

- *Stability of Stochastic Optimal Growth Models: A New Approach*
Kazuo Nishimura and John Stachurski
Journal of Economic Theory, 122 (1), 100–118, 2005
- *Stochastic Growth with Increasing Returns: Stability and Path Dependence*
John Stachurski
Studies in Nonlinear Dynamics and Econometrics, 7 (2), Article 1, July 2003
- *Stochastic Growth: Asymptotic Distributions*
John Stachurski
Economic Theory, 21 (4), 913–919, 2003
- *Economic Dynamical Systems with Multiplicative Noise*
John Stachurski
Journal of Mathematical Economics, 39 (1–2), 135–152, 2003
- *Stochastic Optimal Growth with Unbounded Shock*
John Stachurski
Journal of Economic Theory, 106 (1), 40–65, 2002

Other Professional Activities

- **Quant-econ website** <http://quant-econ.net>
 - Lectures on computational methods co-authored with Thomas Sargent
- **Editorial Work**
 - Associate editor, *Journal of Economic Dynamics and Control*
- **Conferences**
 - Asia-Pacific Conference on Economic Dynamics, Vietnam, November 2013
 - Asian Meeting of the Econometric Society, Singapore, August 2013
 - 13th SAET Conference, Paris, July 2013
 - 2013 Econometric Society Australiasian Meeting, Sydney, July 2013 (Semi-plenary session)
 - 2013 Vietnamese Economic Association Meeting, Hue, June 2013 (Keynote)
 - 2012 Summer Workshop on Economic Theory, Paris, July 2012
 - 12th SAET Conference, Brisbane, July 2012
 - 17th International Conference on Computing in Economics and Finance, San Francisco, July 2011
 - IJET Conference, Kyoto, February 2011
 - 10th SAET Conference, Singapore, August 2010

- 4th Workshop on Macroeconomic Dynamics, Singapore, August 2009
- 15th International Conference on Computing in Economics and Finance, Sydney, July 2009
- 4th International Conference of Economic Theory, Tokyo, February 2007
- 7th International Public Economic Theory Conference, Hanoi, August 2006
- 12th International Conference on Computing in Economics and Finance, Cyprus, June 2006
- Instability and Fluctuations in Intertemporal Equilibrium Models, Marseille, June 2005
- Winter Meeting of the Econometric Society, Philadelphia, January 2005
- Handbook of Economic Growth Conference, New York, December 2004
- Economic Growth and Distribution, Lucca, June 2004
- 13th European Workshop on General Equilibrium Theory, Venice, June 2004
- 1st International Conference on Economic Theory, Tokyo, March 2004
- Conference on Irregular Growth, Université Paris 1, July 2003

- **Research Visits**

- National University of Singapore, August 2013
- Seoul National University, May 2013
- Seoul National University, April 2013
- National University of Singapore, April 2013
- KIER, Kyoto University, December 2012
- National University of Singapore and Kyoto University, Sept/Oct 2012
- Department of Economics, National University of Singapore, July 2012
- KIER, Kyoto University and RIEBA, Kobe University, May 2012
- Department of Economics, Cornell University, December 2011
- KIER, Kyoto University, July 2011
- Department of Management Science, Stanford University, July 2011
- KIER, Kyoto University, November 2010
- Department of Economics, Tokyo University, February 2010
- KIER, Kyoto University, February 2010
- Department of Economics, Melbourne University, February 2008
- School of Economics, University of Tasmania, February 2008
- Department of Economics, Hokkaido University, January 2008
- Department of Economics, National University of Singapore, October 2007
- WP Carey School of Business, Arizona State University, February 2006

- Economics Department, UCLA, May 2005
- RIEBA, Kobe University, February 2005
- Economics Department, SMU, Dallas, January 2005
- G.R.E.Q.A.M. at Marseille, April 2004
- WP Carey School of Business, Arizona State University, March 2004
- Economics Department, UCLA, February 2004
- Institute of Mathematics, Silesian University, Poland, December 2001
- CentER, Tilburg University, The Netherlands, November 2001
- CERMSEM, Université Paris 1, Panthéon–Sorbonne, October 2001

- **Other**

- Referee for *Econometrica*, *American Economic Review*, *Journal of Economic Theory*, *Theoretical Economics*, *Annals of Operations Research*, *Journal of Mathematical Economics*, *Journal of Economic Dynamics and Control*, *Journal of Economic Growth*, etc.

Other Skills

- Japanese language
- Programming in Python, R and C; UNIX environment

Other Achievements

- Gold, first taekwondo Olympic selection trial, U58kg, 1999
- Gold, Australian national taekwondo championships, 54–58kg, 1993
- Gold, Japanese national taekwondo championships, U54kg, 1991