

CURRICULUM VITAE
LUCIUS CASSIM
Economics Department
Chancellor College
University of Malawi
P.O. Box 280, Zomba, Malawi
E-mail: luciuscassim@gmail.com/lcassim@cc.ac.mw
Mobile: (265) 881 924 050; Cell: (265) 994 264 920

Personal Details

Nationality: Malawian

Sex: Male

Date of birth: 23 September, 1990

Professional profile

Lucius is a lecturer in economics at Chancellor College the University of Malawi. His research interest mainly is in theoretical financial econometrics and mathematical statistics. He also has vast applied econometrics research skills and experience. He has previously worked for the World Bank where he contributed to the development of the Malawi systematic country diagnostic and the Malawi economic monitor in 2017. Previously, he has done research work for the following organizations; the World Bank, AERC, CFTC, OXFAM, EPSRC and PEP. Lucius obtained his Master's degree in Economics in 2017 and a Bachelor's degree in Social Science in 2014 from the University of Malawi. He also holds a certificate in Policy Impact Analysis obtained in 2018 from the University of Laval.

Academic qualifications

1. Master of Arts in Economics, 2018- University of Malawi, Malawi
 - Area of specialization: *Econometrics*
 - Thesis: *A semi-parametric GARCH(1,1) estimator under serially dependent innovations*
2. Bachelor of Social Science, 2014- University of Malawi, Malawi
 - Specialization: *Economics*
 - Dissertation: *The impact of financial deepening on the stability of money demand function in Malawi*

Other qualifications

1. Certificate in Policy Impact Evaluation, 2018-University of Laval, Canada

Career history

1. Lecturer in Economics, Chancellor College, University of Malawi, Malawi-from 07/2017 to date
 - Key Responsibilities
 - Teaches undergraduate students in Quantitative Research Methods, and Econometrics
 - Co-teach graduate students in Quantitative Methods
 - Has Supervised undergraduate students' research projects
 - Conducting Research on behalf of the university
2. Economic Research Analyst, the World Bank, Malawi-from 01/2017 to 07/2017
 - Key Responsibilities

- Provided analytic support and research in the processes leading to the formulation of the Malawi Economic Monitor in 2018
- Provided analytic support and research in the processes leading to the formulation of the Systematic Country Diagnostic in 2017
- 3. Lecturer in Economics, Catholic University of Malawi, Malawi-from 01/2015 to 12/2016.
- Key Responsibilities
 - Taught undergraduate students in; Elementary Microeconomics, Elementary Macroeconomics, and Industrial Economics
 - Supervised undergraduate students' research projects

Current research projects

1. Principal Investigator: Drivers of education and skills mismatch among the youths in Malawi **Funded by International Institute of Tropical Agriculture (IITA)**

Previous research projects

1. **Researcher:** A comparative assessment of the impact of the Malawi farm input subsidy and irrigation policies on child nutrition status **Funded by African Economic Research Consortium (AERC).**
2. **Researcher:** Can mobile money induce entrepreneurial and financial behaviour of village savings and loan associations in rural Malawi? **Funded by Partnership for economic Policy(PEP)**
3. **Researcher/Consultant:** Ex-post evaluation of the merger review decisions of the competition and fair trading commission **Funded by Competition and Fair Trading Commission (CFTC).**
4. **Research Assistant:** Malawi Tea 2020 Revitalization programme towards living wage

Conference/Trainings Attended

1. African Economic Research Consortium (AERC) Panel Data Econometrics Workshop, February 24- March 6, 2020 Entebbe, Uganda
2. Externalities of irrigation program on youth Entrepreneurship in Malawi, an oral presentation to be made at the 2019 African Economic Conference in Sharm El Sheik, Egypt
3. African Economic Research Consortium (AERC) collaborative research Final Review, 2019- ACCRA, Ghana.
4. African Economic Research Consortium (AERC) collaborative research Mid-year Review, 2019- Nairobi, Kenya.
5. African Economic Research Consortium (AERC) collaborative research inception and capacity building workshop, 2018 Nairobi, Kenya
6. Partnership for Economic Policy (PEP) annual conference, 2018- Bengaluru, India
7. The interactive effects of Farm Input Subsidy Program and agricultural extension services on household agricultural production and technical efficiency in Malawi, an oral presentation made at the third ECAMA research symposium(2019) in Lilongwe, Malawi
8. The Impact of agricultural extension services on maize production efficiency and uncertainty in Malawi, an oral presentation made at the third ECAMA research symposium(2019) in Lilongwe, Malawi

9. Sparking change with data in Malawi, an oral presentation made at the OXFAM- UNDP round table conference on “leaving no one behind”(2019) in Lilongwe, Malawi

Selected research papers

1. Theoretical Econometrics Research Papers

- **Cassim, Lucius**, 2018. "Modelling asymmetric conditional Heteroskedasticity in financial asset returns: an extension of Nelson’s EGARCH model," MPRA Paper 86615, University Library of Munich, Germany
- **Cassim, Lucius**, 2018. "A semi-parametric GARCH (1, 1) estimator under serially dependent innovations," MPRA Paper86572, University Library of Munich, Germany
- **Cassim, Lucius**, 2018. "Non-parametric Estimation of GARCH (2, 2) Volatility Model: A new Algorithm," MPRA Paper86861, University Library of Munich, Germany
- **Cassim, Lucius**; 2019. “A Residual-based Test for Multicointegration in Models with Structural Breaks and Threshold Adjustment to Steady State”

2. Applied Economic Research Papers

- Mwale ML, Kamninga TM and **Cassim L**. Gender gaps in child nutrition in Malawi: Does cultural lineage matter? *Emerald Open Res* 2020, 2:9
- Kandoole, Priscilla Flanness; Hettinger, Patrick Shawn; Andrews, Colin; Kalembe, Sunganani Violet; Zeleza, Angela Nyarai; Chilima, Efrem Zephnath; **Cassim, Lucius**; Cassimo, Nazimo Jose. 2018. Malawi economic monitor: realizing safety nets' potential. Washington, D.C.: World Bank Group
- Chiwaula L, Matita M, Kamwanja T, **Cassim L**, Agurto M, Combining Financial Literacy Trainings and SMS reminders to influence mobile money usage and financial behaviour among VSLA members: Experimental evidence from Malawi, Working paper
- Chiwaula L, **Cassim L**, Manja L, A comparative assessment of the impact of the Malawi farm input subsidy and irrigation policies on child nutrition status, Working paper
- **Cassim, L**, 2019; Youth Employability in Malawi: The role of Parental background characteristics, working paper
- **Cassim, L**; Pemba, L, 2019. “Externalities of irrigation program on youth Entrepreneurship in Malawi , working paper
- **Cassim, L**, Pemba, L, 2019. “The interactive effects of Farm Input Subsidy Program and agricultural extension services on household agricultural production and technical efficiency in Malawi” , working paper
- **Cassim, L**, Mwenda T2019. “The Impact of agricultural extension services on maize production efficiency and uncertainty in Malawi”, working paper

Referees

1. Dr. Levison Chiwaula, Associate Professor of Economics and Head, Economics Department, Chancellor College, University of Malawi, P. O. Box 280,Zomba;Email:lchiwaula@yahoo.co.uk
2. Dr. Martin Phangaphanga, Lecturer, Economics Department, Chancellor College, University of Malawi, P. O. Box 280,Zomba;Email:mphangaphanga@cc.ac.mw
3. Ms Priscilla Kandoole, Country Economist , The World Bank, Malawi Country Office, P.O .Box 30557, Lilongwe, Malawi; Email:pkandoole@worldbank.org