

November 2017

## CURRICULUM VITAE

**FULL NAME:** Peter Charles Bonest Phillips

**DATE & PLACE OF BIRTH:** March 23, 1948; Weymouth, England

**AGE & MARITAL STATUS:** 69 years; married (Deborah Blood), three children (Daniel Lade, Justin Bonest, Lara Kimberley)

**OFFICE ADDRESS & CONTACTS:** Cowles Foundation for Research in Economics  
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Personal Page: [korora.econ.yale.edu/phillips](http://korora.econ.yale.edu/phillips)  
Cowles Page: [cowles.econ.yale.edu/faculty/phillips.htm](http://cowles.econ.yale.edu/faculty/phillips.htm)  
*Econometric Theory* : [korora.econ.yale.edu/et.htm](http://korora.econ.yale.edu/et.htm)  
*Econometric Exercises*: [econometricexercises.econ.yale.edu/](http://econometricexercises.econ.yale.edu/)

### SECONDARY EDUCATION:

1961-65 Mount Albert Grammar School  
(Auckland, New Zealand)

1964 John Williamson Scholarship  
Auckland Savings Bank Scholarship

1965 Dux of School

### DEGREES:

1969 B.A. (Auckland) with Economics, Mathematics and Applied Mathematics to third year

1971 M.A. (First Class Honours; Auckland) in Economics. Dissertation supervised by A. R. Bergstrom, and entitled "The Structural Estimation of Stochastic Differential Equation Systems."

1974 Ph.D (University of London: London School of Economics and Political Science). Field of Study: Econometrics. Supervisor: J. D. Sargan. Thesis entitled "Problems in the Estimation of Continuous Time Models."

### HONORARY DOCTORATES:

D.Univ (University of York, 2012); D.Phil (Cyprus, 2017)

**SCHOLARSHIPS AND PRIZES:**

- 1966 New Zealand National University Entrance Scholarship
- 1968 Annual Prize in Economics (Auckland University, New Zealand)
- 1969 Senior Scholarship in Mathematics
- 1970 Bank of New South Wales Scholarship (Auckland)
- 1971 Postgraduate Scholar (Auckland)
- 1971 Commonwealth Scholarship (New Zealand to United Kingdom)

**PROFESSIONAL SOCIETIES:**

- Fellow of the Econometric Society (Elected 1981)
- Fellow of the American Statistical Association (Elected 1993)
- Honorary Fellow of Royal Society of New Zealand (Elected 1994)
- Fellow of the American Academy of Arts and Sciences (Elected 1996)
- Fellow, Modeling and Simulation Society of Australia and New Zealand (Elected, 2003)
- Distinguished Fellow (New Zealand Association of Economists; 2004)
- Fellow, Institute of Mathematical Statistics (Elected 2005)
- Corresponding Fellow of the British Academy (Elected, 2008)
- Fellow, Society of Financial Econometrics (SoFiE; elected, 2013)
- Charter Fellow, Institute for Nonlinear Dynamical Inference (INDI), Moscow (elected, 2017)

**AWARDS AND HONORS:**

- Japan Society for the Promotion of Science Fellowship (1983)
- Guggenheim Fellowship (1984-85)
- Journal of Econometrics Charter Fellow (1988)
- Econometric Theory *Plura Scripsit* Award (1996)

Marschak Lecturer, Far Eastern Meetings of the Econometric Society; Taipei, 1993.

Fisher-Schultz Lecturer, European Meetings of the Econometric Society; Maastricht, 1994

Hannan Lecturer (inaugural), Australasian Meetings of the Econometric Society, Melbourne, 1997.

Teacher of the Year Award, Yale University Graduate Economics Club (1997)

New Zealand Medal in Science and Technology (1998).  
URL: <http://cowles.econ.yale.edu/archive/people/pcb/pcb.htm>

Econometric Theory *Plurima Scripsit* Award (1999)

NZIER/QANTAS New Zealand Economist of the Year 2000 (September, 2000).  
URL: <http://cowles.econ.yale.edu/archive/people/pcb/nzier.htm>

Distinguished Author, *Journal of Applied Econometrics*, 2001.

Sargan Lecturer, Royal Economic Society Meetings, Warwick, March, 2002.

Maddala Lecturer, Ohio State University, April, 2002.

Advisor of the Year Award, Yale University Graduate Economics Club (2002)

Biennial Medal (Socioeconomic Systems), Modeling and Simulation Society of Australia and New Zealand (2003)

A. W. H. Phillips Lecturer, New Zealand Association of Economists Meeting, Christchurch, New Zealand, 2005.

Clarendon Lecturer in Economics, Oxford University, November, 2006.

FIRN Lecturer, Macquarie University, Sydney, November, 2007.

Granger Lecturer, University of Nottingham, June 2008.

Fukuzawa Lecturer, Far Eastern Meetings of the Econometric Society, Singapore, July 2008

Distinguished External Fellow, Granger Centre, University of Nottingham, March 2009.

Durbin Lecturer, University College London, May, 2009.

Fisher Lecturer, University of Adelaide, February, 2010.

Advisor of the Year Award, Yale University Graduate Economics Club (2010)

Bateman Lecturer, University of Western Australia, April, 2011.

Sustained Research Excellence Award, University of Auckland School of Business, July, 2011.

Research Excellence Award, Singapore Management University, September 2013.

Halbert White Lecturer (inaugural), SOFIE Conference, Singapore, June 2013

Thomson Reuters Citation Laureate, 2013

Lifetime Achievement Award, 2013 (*Advances in Econometrics*)

Sargan Lecturer, July 2016 (Inaugural Lecture Series: 6 hours), Econometric Society Australasian Meetings, Sydney, Australia.

#### **EMPLOYMENT:**

- 1969 Teaching Fellow in Economics (University of Auckland)
- 1970-71 Junior Lecturer in Economics (University of Auckland)
- 1972-76 Lecturer in Economics (University of Essex)
- 1976-79 Professor of Econometrics and Social Statistics (University of Birmingham) and Chairman of Department (1976-78)
- 1979-85 Professor of Economics and Statistics (Yale University)
- 1985-89 Stanley B. Resor Professor of Economics and Professor of Statistics (Yale University)
- 1989- Sterling Professor of Economics and Professor of Statistics, Yale University
- 1992-2011 Distinguished Alumnus Professor of Economics, University of Auckland
- 1999-09 Adjunct Visiting Professor of Econometrics, University of York, England
- 2008- Distinguished Term Professor, Singapore Management University, Singapore
- 2009- Adjunct Visiting Professor of Economics, University of Southampton, England
- 2012- Distinguished Professor, University of Auckland

#### **APPOINTMENTS:**

2008-2013 Co-Director, Centre for Financial Econometrics (CoFie), Singapore Management University.

#### **VISITING POSTS:**

Visiting Scholar, École Polytechnique (Summer, 1977)

Visiting Professor of Economics, Yale University (Spring, 1978)

Visiting Professor of Economics, University of Auckland (Summers 1978, 1979 and January- May 1988)

Visiting Scholar, Indiana University (Fall, 1982)

University Visiting Professor, Monash University (May/June, 1986)

Visiting Professor, Institute of Advanced Studies, Vienna (May, 1989).

Distinguished Visitor, London School of Economics (June, 1989)

Distinguished Senior Research Fellow, Goldring Institute of International Business, Tulane University (1993-1997)

Visiting Professor, Singapore Management University, (March/April, 2005; 2006, 2007).

#### **RESEARCH GRANTS:**

1. Research grant from the *Social Science Research Council* for two years from October 1, 1975. Title of Research: "Asymptotic Series Expansions as Approximations to Finite Sample Distributions of Econometric Estimators."
2. Research grant from *Social Science Research Council* for the provision and development of econometric software at a Regional Computing Center. For 18 months from October 1, 1978 (jointly with John L. Morris).
3. Research grant from the *National Science Foundation*. Title of research: "Studies in the Distribution of Econometric Statistics." For two years from July 1, 1980 (with collaborating investigator E. Maasoumi).
4. Research grant from the *National Science Foundation*. Title of research: "Studies in Finite Sample Econometrics." For three years from January 1, 1983.
5. Research grant from the *National Science Foundation*. Title of research: "Inference from Non-stationary Economic Time Series." For three years from April 15, 1986.
6. Research grant from the *National Science Foundation*. Title of research: "Estimating Long-Run Economic Equilibria." For three years from April 1, 1989.
7. Research grant from the *National Science Foundation* for a Conference/Workshop series on "Applications of Functional Limit Theory to Econometrics and Statistics." For three years from September 1, 1991 (with D. W. K. Andrews, J. A. Hartigan, D. B. Pollard and C. A. Sims).
8. Research grant from the *National Science Foundation*. Title of research: "Modeling Economic Time Series with a Bayesian Frame of Reference." For three years from May 1, 1992.

9. Research grant from the *National Science Foundation*. Title of research: “US-Austria Cooperative Research on Asymptotic Bayesian Analysis and Order Selection.” For three years from June 1, 1993.
10. Research grant from the *National Science Foundation*. Title of research: “Bayesian Model Evaluation and Prediction of Economic Time Series.” For three years from May 1, 1995.
11. Research grant from the *National Science Foundation*. Title of research: “Nonstationary Economic Time Series and Panel Data.” For three years from May 1, 1998.
12. Research grant from the *Marsden Fund* (Associate Investigator with Jun Yu). Title of Research: “Efficient estimating and testing methods for time-series models.” For two years from August 1, 2001.
13. Research grant from the *National Science Foundation*. Title of research: “Empirical Limits in Econometrics” For three years from May 1, 2001.
14. Research grant from the *National Science Foundation*. Title of research: “Trending Economic Time Series and Panels”. For three years from June 1, 2004
15. Research grant from the *National Science Foundation*. Title of research: “Mildly Explosive Time Series and Economic Bubbles”. For three years from January 1, 2007. .
16. Research grant from the *Marsden Fund* (Associate Investigator with Chirok Han and Donggyu Sul). Title of Research: “Estimation of dynamic panel data models.” For two years from December 1, 2007.
17. Research grant from the *National Science Foundation*. Title of research: “Econometric Analysis of the Financial Crisis”. For three years from May 1, 2010. (Rated one of the top 10 Awards by SES Division of NSF)
18. Research grant from the *National Science Foundation*. Title of research: “Crisis Econometrics and High Dimensional Nonstationary Regression”. For three years from March 1, 2013. (Rated one of the top 10 Awards by SES Division of NSF)
19. Discovery Project Research grant from the *Australian Research Council*. Title of research: “Nonparametric and Semiparametric Panel Data Econometrics: Theory and Applications”. For five years from March 1, 2015. (Partner Investigator with Jiti Gao, Monash University)
20. Discovery Project Research grant from the *Australian Research Council*. Title of research: “Change Detection in Causal Relationships and Measurement of Systemic Risk”. For five years from January, 2015. (Partner Investigator with Stan Hurn, Queensland University of Technology; Shuping Shi, Mcquarie University; Dungey Mardi, University of Tasmania)
21. Marsden Fund research grant from the *Royal Society of New Zealand*. Title of research project: “New Methods of Panel Data Forecasting Applied to New Zealand’s Property Market”. For three years from March, 2017. (Joint Principal Investigator with Ryan Greenaway-McGrevy, University of Auckland).

**EDITORSHIP:**

Editorial Board, *Review of Economic Studies* (1975-1980)

Associate Editor, *Econometrica* (1978-1984)

Foundation Editor, *Econometric Theory* (1984- )

Foundation Editor, *Themes in Modern Econometrics* (1991- )

Foundation Editor (with Colin Hargreaves), *Asia Pacific Economic Review* (1995-1999)

Advisory Editor, *Macroeconomic Dynamics* (1996-2004)

Advisory Editor, *New Zealand Economic Papers* (2007- )

Advisory Board, *Annals of Computational and Financial Econometrics* (2013- )

**CONFERENCE PLENARY ADDRESSES:**

1980 (Sept) *World Congress of the Econometric Society*; Aix en Provence, France.

1983 (July) *Japanese Statistical Society Meetings*; Hiroshima, Japan.

1987 (Aug) *Australasian Meetings of the Econometric Society*; University of Canterbury, Christchurch, New Zealand.

1989 (Aug) *New Zealand Statistical Association Meetings*, University of Auckland, New Zealand.

1991 (Jun) *Far Eastern Meetings of the Econometric Society*; Seoul, Korea.

1993 (Jun) Marschak Lecture, *Far Eastern Meetings of the Econometric Society*; Taipei, Taiwan.

1994 (Aug) Fisher-Schultz Lecture, *European Meetings of the Econometric Society*; Maastricht, Netherlands

1997 (July) Inaugural Ted Hannan Lecture, *Australasian Meetings of the Econometric Society*; Melbourne, Australia

1999 (July) *Far Eastern Meetings of the Econometric Society*; Singapore.

2002 (Mar) Sargan Lecture, *Royal Economic Society Meetings*; Warwick University, UK.

2002 (July) *South African Econometric Society Meetings*; Berg-en-Dahl, South Africa.

2003 (July) Modeling and Simulation Society of Australia and New Zealand, Townsville, Australia.

2005 (June) A. W. H. Phillips Memorial Lecture, *New Zealand Association of Economists Meetings*, Christchurch, New Zealand

2005 (Sept) *Unit Roots and Cointegration International Conference*, Faro, Portugal

- 2006 (April) *SETA Conference*, Xiamen, China
- 2007 (April) *SETA Conference*, Hong Kong University of Science and Technology, Hong Kong
- 2007 (July) *International Panel Data Conference*, Xiamen, China
- 2007 (Oct) Dinner Speech, *Mid West Econometrics Meeting*, St Louis, USA.
- 2008 (July) Fukuzawa lecture, *Far Eastern Meetings of the Econometric Society*, SMU, July 2008
- 2009 (July) Opening Address, *New Zealand Association of Economists, 50<sup>th</sup> Anniversary Conference*, Wellington, New Zealand, July 2009.
- 2010 (April) *SETA Conference*, Singapore Management University, Singapore
- 2010 (May) *Granger Memorial Conference*, University of Nottingham, UK.
- 2010 (Oct) Opening Address Keynote Lecture, *HEC Conference in Statistics and Finance*, Paris, France
- 2011 (May) Opening Address, *SKBI Signature Event Conference*, Singapore
- 2012 (May) Keynote Lecture, *SKBI Conference on Asset Price Bubbles*, Singapore
- 2012 (May) Keynote Lecture, *Tripartite Conference* (Princeton, SMU, QUT), Singapore
- 2012 (May) Opening Address Keynote Lecture, *SUFE Conference*, Shanghai, China
- 2012 (May) Opening Address Keynote Lecture, *SETA Conference*, Jiao Tong University, Shanghai, China
- 2013 (June) Opening Address Halbert White Memorial JFEC Keynote Lecture, *SoFiE Conference*, SMU, Singapore
- 2013 (June) *Inaugural Keppel Lecture*, SMU, Singapore.
- 2014 (April) Opening Address Keynote Lecture, *SKBI Annual Conference*, Singapore.
- 2014 (May) Opening Address Keynote Lecture, *Conference in Honor of Richard J. Smith*, Cambridge UK.
- 2014 (June) John C. Nankervis Memorial Lecture, *Financial Econometrics Conference*, University of Essex, UK.
- 2015 (Dec) Opening Address Keynote Lecture, *International Essec-Dauphine-SMU Conference on Systemic Risk*, Singapore.
- 2016 (Feb) Special Keynote Address, *SETA Conference*, University of Waikato, Hamilton, New Zealand.



- 2016 (May) SIRE Lecture, *SIRE Conference on Time Series Econometrics*, University of St Andrews, St Andrews, Scotland.
- 2016 (June) IAAE Lecture and Opening Address, *International Association of Applied Econometrics*, University of Milano-Bicocca, Milan, Italy.

#### **INVITED CONFERENCE LECTURES:**

- 1971 (May) Sixth New Zealand Mathematics Colloquium; Wellington, New Zealand.
- 1975 (Jan) Winter Symposium of the Econometric Society; Geneva, Switzerland.
- 1976 (July) Summer Symposium of the Econometric Society; Essex, England.
- 1984 (Mar) SSRC Conference in Honor of Professor J. D. Sargan, Oxford University, England.
- 1985 (May) Joshi Statistics Symposia; University of Western Ontario, Canada.
- 1985 (Aug) Conference on Finite Sample Econometrics; University of Western Ontario, Canada.
- 1986 (July) ESRC Econometric Study Group Conference; Bristol, England.
- 1986 (Sept) Canadian Econometric Study Group Conference; Montreal, Canada.
- 1987 (Aug) American Mathematical Society Summer Research Conference: Statistical Inference from Stochastic Processes; Cornell University, USA.
- 1988 (May) Fifth International Symposium in Economic Theory and Econometrics: "Nonparametric and Semiparametric Methods in Economics and Statistics," Duke University, USA.
- 1988 (Oct) Canadian Econometric Study Group Conference; Banff, Canada.
- 1989 (April) Workshop on Econometric Estimation and Inference for Nonlinear Dynamic Macroeconomic Models, University of Southern California, Los Angeles, USA.
- 1989 (Jun) Financial Markets Group Conference on "The Econometrics of Financial Markets"; London School of Economics, England.
- 1991 (Jun) INSEE/ENSAE Conference on "Unit Roots and Cointegration"; Paris, France.
- 1991 (Jun) Far Eastern Meetings of the Econometric Society Preconference on Econometrics; Seoul, Korea.
- 1991 (July) NBER Summer Conference on Economic Fluctuations; NBER, Cambridge, USA.
- 1991 (Aug) Australian Economic Modelling Conference; Port Douglas, Australia.
- 1992 (Aug) American Statistical Association Meetings; Boston, USA.

- 1992 (Sept) Australian Economic Modelling Conference; Port Douglas, Australia.
- 1993 (July) Seoul Institute of Economic Research; Seoul, Korea.
- 1993 (Aug) Australian Economic Modelling Conference; Palm Cove, Australia.
- 1993 (Oct) Yale-NSF Symposium on "Trending Multiple Time Series"; New Haven, USA.
- 1994 (Aug) American Statistical Association Meetings; Toronto, Canada.
- 1994 (Sept) NBER/NSF Time Series Conference; Fort Collins, USA.
- 1994 (Oct) NBER Economic Fluctuations Conference; Boston, USA.
- 1995 (April) Conference in Honor of Carl F. Christ, Baltimore, USA.
- 1996 (March) Conference on Time Series Analysis, Texas A&M Univeristy, College Station, USA.
- 1996 (Aug) Latin American Meetings of the Econometric Society, Rio de Janeiro, Brazil.
- 1996 (Aug) New Zealand Association of Economists Meeting, Auckland, New Zealand.
- 1996 (Aug) Australian Economic Modelling Conference; Palm Cove, Australia.
- 1997 (Feb) New Zealand Econometric Study Group Meeting, University of Auckland, Auckland, New Zealand.
- 1997 (Oct) Workshop on Monetary Policy, Reserve Bank of New Zealand, Wellington, New Zealand.
- 1997 (Dec) EC<sup>2</sup> Conference on Finite Sample Theory and Asymptotic Methods, Amsterdam, Netherlands.
- 1998 (May) Irving Fisher Memorial Conference, Yale University, New Haven, CT, USA.
- 1999 (Oct) Cowles Foundation Econometrics Conference, Yale University, New Haven, CT, USA.
- 2000 (May) York Annual Econometrics Conference, University of York, York, UK.
- 2001 (June) York Annual Econometrics Conference, University of York, York, UK.
- 2002 (June) Brussels - York Statistics Conference, University of York, York, UK.
- 2002 (June) York Annual Econometrics Conference, University of York, York, UK.
- 2003 (June) York Annual Econometrics Conference, University of York, York, UK.
- 2004 (Aug) Australasian Labor Econometrics Workshop, University of Auckland, Auckland, New Zealand

- 2005 (June) York Econometrics Workshop Conference, University of York, York, UK.
- 2005 (July) Singapore Econometrics Study Group, Singapore Management University, Singapore.
- 2006 (May) A. R. Bergstrom Memorial Conference, University of Essex, UK.
- 2006 (June) York Financial Econometrics Conference, University of York, York, UK.
- 2006 (July) Singapore Econometrics Study Group, Singapore Management University, Singapore.
- 2006 (July) Far Eastern Meetings of the Econometric Society; Tsinghua University, Beijing, China.
- 2007 (May) Conference in Honor of Peter Robinson, LSE, UK.
- 2007 (May) York Financial Econometrics Conference, University of York, UK.
- 2007 (June) Conference in Honor of Phoebus Dhrymes, Paphos, Cyprus
- 2007 (July) Singapore Econometrics Study Group, Singapore Management University, Singapore.
- 2007 (Sept) Financial Modeling Conference, University of Durham, UK.
- 2007 (Sept) Conference in Honor of Paul Newbold, Nottingham University, UK
- 2008 (May) Conference in Honor of Michael Wickens, University of York, UK.
- 2008 (July) Singapore Econometrics Study Group, After Dinner Speech, Singapore
- 2008 (Nov) Nottingham – York Econometrics Workshop, University of York, UK
- 2009 (May) Nottingham – York Econometrics Workshop, University of York, UK
- 2009 (Aug) Singapore Econometrics Study Group, Singapore Management University, Singapore.
- 2010 (March) Hiroshima-Singapore Management University Tripartite Conference, Singapore.
- 2011 (Nov) Information Theory and Shrinkage Estimation, Opening Address, Infometrics Institute, American University.
- 2012 (Sept) Monash Workshop on Econometric Theory and Methodology, Monash University, Melbourne, Australia
- 2013 (May) Exeter Conference in Honor of James Davidson, University of Exeter, Exeter, UK.
- 2013 (Oct) Advances in Econometrics Conference in Honor of Peter C. B. Phillips, Southern Methodist University, Dallas, Texas, USA.
- 2014 (Nov) Opening Address and Lecture, Emory Conference in Honor of Esfandiar Maasoumi, Emory University, Atlanta, Georgia, USA.
- 2015 (Nov) Southampton Fall Econometrics Event, University of Southampton, UK.

- 2015 (Nov) Oxford Conference on Nonlinear Nonstationary Time Series, Oxford University, UK.
- 2016 (June) Rimini Time Series Workshop, Rimini Centre for Economic Analysis, University of Bologna, Rimini, Italy.
- 2017 (March) Opening Address and Paper: Tripartite Conference (Hiroshima University, Hiroshima University of Economics and Singapore Management University), Singapore Management University, Singapore.
- 2017 (May) Southampton Finance and Econometrics Workshop, University of Southampton, UK.
- 2017 (May) Opening Address and Paper, Cambridge Panel Data Workshop, University of Cambridge, UK.
- 2017 (June) Graduation Speech, University of Cyprus, Cyprus
- 2017 (June) Keynote Lecture, Athens Workshop in Econometrics, Athens University of Economics and Business, Athens, Greece.
- 2017 (June) Invited Presentation on the Future of Econometrics, Athens Workshop in Econometrics, Athens University of Economics and Business, Athens, Greece.

#### **PROGRAM CHAIRMANSHIP:**

- 1982 (June) Yale Summer Research Workshop in Econometrics, New Haven, CT, USA.
- 1983 (Dec) Winter Meetings of the Econometric Society; San Francisco, CA, USA.
- 1985 (Aug) University of Western Ontario Conference on: *Finite Sample Econometrics* (with Aman Ullah); London, Ontario, Canada.
- 1992 (April) NSF-Yale Econometrics and Statistics Conference Series: *Bayes Methods and Unit Roots* (with Christopher Sims), Yale University, New Haven.
- 1993 (Oct) NSF-Yale Econometrics and Statistics Conference Series: *Trending Multiple Time Series*, Yale University, New Haven.
- 1997 (Feb) New Zealand Econometric Study Group Inaugural Meeting (with John Small), University of Auckland, Auckland, New Zealand.
- 1997 (Oct) New Zealand Econometric Study Group Meeting (Co-Chair with John Small), Reserve Bank of New Zealand, Wellington, New Zealand.
- 1998 (July) New Zealand Econometric Study Group Meeting (Co-Chair with John Small), University of Auckland, Auckland, New Zealand.
- 1999 (Feb) New Zealand Econometric Study Group Meeting (Co-Chair with Les Oxley), University of Waikato, Hamilton, New Zealand.

- 1999 (July) New Zealand Econometric Study Group Meeting (Co-Chair with Jun Yu), University of Auckland, Auckland, New Zealand.
- 1999 (Oct) Cowles Foundation Econometrics Conference "New Developments in Time Series Econometrics", Yale University, New Haven, CT, USA.
- 2000 (July) New Zealand Econometric Study Group Meeting, University of Canterbury, New Zealand (Co-Chair with Alfred Haug).
- 2001 (March) New Zealand Econometric Study Group Meeting, University of Auckland, New Zealand (Co-Chair with Jun Yu).
- 2001 (July) Econometric Society Australasian Meetings, University of Auckland, New Zealand (Joint Program Chair with Bryce Hool).
- 2001 (July) Econometric Society Young Scholars Workshop, University of Waikato, New Zealand (Joint Program Chair with Les Oxley).
- 2002 (March) New Zealand Econometric Study Group Meeting, University of Auckland, New Zealand (Co-Chair with Donggyu Sul).
- 2002 (Aug) New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Dorian Owen).
- 2004 (June) York Econometrics Workshop, University of York, United Kingdom (Co-organizer with Giovanni Forchini).
- 2004 (July) New Zealand Econometric Study Group Meeting, University of Auckland, New Zealand (Co-Chair with Donggyu Sul).
- 2005 (March) New Zealand Econometric Study Group Meeting, University of Canterbury, New Zealand (Co-Chair with Les Oxley).
- 2005 (June) York Econometrics Workshop, University of York, United Kingdom (Co-organizer with Tassos Magdalinos).
- 2005 (Aug) New Zealand Econometric Study Group Meeting, Auckland University of Technology, New Zealand (Co-Chair with Dimitri Margaritis).
- 2006 (Aug) New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Dorian Owen).
- 2009 (Feb) New Zealand Econometric Study Group Meeting, University of Canterbury, New Zealand (Co-Chair with Les Oxley).
- 2010 (Feb) New Zealand Econometric Study Group Meeting, Auckland University of Technology, New Zealand (Co-Chair with Dimitri Margaritis and Bart Frijns).
- 2011 (Feb) New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Dorian Owen and Alfred Haug).

- 2011 (May) Sim Kee Boon Institute Signature Event Conference “A New Global Financial Landscape”, Singapore Management University, Singapore (Co-Chair with Jun Yu).
- 2011 (Nov) Information Theory and Shrinkage Estimation, Infometrics Institute, American University (Co-Chair with Mehmet Caner and Amos Golan).
- 2012 (Feb) New Zealand Econometric Study Group Meeting, Reserve Bank of New Zealand, Wellington, New Zealand (Co-Chair with Leo Krippner).
- 2012 (June) Southampton Spring Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou, Tassos Magdalinos and Grant Hillier).
- 2012 (July) Southampton Spring Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou, Tassos Magdalinos and Grant Hillier).
- 2013 (Feb) New Zealand Econometric Study Group Meeting, University of Auckland, Auckland, New Zealand (Co-Chair with Dimitri Margaritis and Taesuk Lee).
- 2014 (Feb) New Zealand Econometric Study Group Meeting, University of Waikato, Hamilton, New Zealand (Co-Chair with Les Oxley).
- 2014 (June) Southampton-Surrey Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou and Grant Hillier).
- 2015 (Feb) New Zealand Econometric Study Group Meeting, Queensland University of Technology, Brisbane, Australia (Co-Chair with Stan Hurn).
- 2016 (Feb) New Zealand Econometric Study Group Meeting, University of Waikato, Hamilton, New Zealand (Co-Chair with Les Oxley).
- 2017 (Feb) New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Alfred Haug and Dorian Owen).

#### **OTHER PROFESSIONAL ACTIVITIES:**

Refereeing for professional journals and books in economics, statistics, and mathematics, grant refereeing for the ESRC and SSRC Computing and Statistics Committees (U.K) and the NSF Economics, Statistics and Probability Panels

Reviewer for Mathematical Reviews (1976-1984) and International Statistical Institute (1988- 2000 )

Member of the SSRC UK Study Group in Econometrics (1972-1980)

Member of the Program Committee for the 1974, 1977, 1979 European Meetings of the Econometric Society, the 1980 World Congress for the Econometric Society in Aix en Provence, and the 1982 American Summer Meeting of the Econometric Society at Cornell University

Chair, Program Committee for the 1982 North American Winter Meetings of the Econometric Society, San Francisco, USA.

External Examiner: University of Kent (1976-1979); Lanchester Polytechnic (1976-1979); London School of Economics (1980, 1983); Canterbury University (1980, 1990), Seoul National University (1995), Monash University (1997), Southampton University (2004).

Member of Walras-Bowley Lecture Committee for the Econometric Society (1992)

Editor, *Themes in Modern Econometrics*, An Advanced Textbook Series, Cambridge University Press (1993- )

Chair-Elect (1993), Chair (1994), Business and Economic Statistics Section, *American Statistical Association*

Advisory Editor, *The New Palgrave Dictionary of Economics*, Second Edition, MacMillan (2003-2007)

Advisory Committee, SETA Conference Series (2007-)

### INVITED LECTURE SERIES

“Finite Sample Theory and Time Series Asymptotics” University of Canterbury, Christchurch, New Zealand, August, 1987.

“Stationary and Nonstationary Time Series” Institute of Advanced Studies, Vienna, Austria, May, 1989.

“Bayesian Modeling, Testing and Nonstationarity”. *Economic Modelling Bureau of Australia*, Port Douglas, Australia, August, 1992

“Unit Roots and Cointegration” Tulane University, April, 1993.

“Panel Cointegration and New Developments on Unit Roots”, *Economic Modelling Bureau of Australia*, Palm Cove, Australia, August, 1996

“Econometric Model Determination and Macroeconomic Forecasting”. *Economic Modelling Bureau of Australia*, Sydney, Australia, August, 1996

“Trends and Spurious Regressions”. *NAKE Lectures*, Nijmegen, Netherlands, 7-12 December, 1997

“Nonstationary Time Series: New Methods and Applications”. *JAE Lectures*, University of Wisconsin, Madison, Wisconsin, 29-30 April, 1998

"Econometric Analysis of Nonstationary Data" *IMF Lectures*, IMF, Washington, 2-5 November, 1998

“Some Themes in Modern Econometrics”, Singapore Management University, 16 March - 29 April, 2005

“Unravelling the Mystery of Economic Trends” Clarendon Lectures, Oxford University, November 20-22, 2006.

“The Mystery of Trend”, Wise Workshop in Econometrics, Xiamen, China, July 20, 2006.

“The Mysteries of Economic Trends”, Financial Integrity Research Network Workshop Series, Macquarie University, Sydney, Australia, November 29, 2007.

“Denis Sargan and Econometrics in the 21<sup>st</sup> Century” Inaugural Sargan Lecture Series (6 hours), Econometric Society Australasian Meetings, Sydney, Australia, July 3-4, 2016.

## FESTSCHRIFT BOOKS AND JOURNAL SPECIAL ISSUES

Dean Corbae, Steven N. Durlauf, and Bruce E. Hansen (Eds.), *Econometric Theory and Practice: Frontiers of Analysis and Applied Research*, Cambridge University Press, 2006.

Yoosoon Chang, Thomas B. Fomby, and Joon Y. Park (Eds.), *Advances in econometrics: Essays in Honor of Peter C. B. Phillips*, Vol. 33, 2014. Emerald Group Publishing Ltd, West Yorkshire, UK.

*Journal of Econometrics* 2012, Vol. 169(1), July: Recent Advances in Panel Data, Nonlinear and Nonparametric Models: A Festschrift in Honor of Peter C.B. Phillips.

*Journal of Econometrics*, 2012, Vol. 169(2), August: Recent Advances in Nonstationary Time Series: A Festschrift in honor of Peter C.B. Phillips.

*Econometric Theory*, 2014, Vol. 30(4), August: Special 18<sup>th</sup> Meeting of the New Zealand Econometric Study Group in Honor of Peter C. B. Phillips

## LISTINGS:

Who’s Who in America

Who’s Who in American Education

American Men and Women of Science

Who’s Who in Economics

Who’s Who in Science and Engineering

Men of Achievement

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## COMPUTER SOFTWARE

COINT 2.1 (with S. Ouliaris): A suite of GAUSS procedures for nonstationary time series and model selection. Available from Aptech Systems.

## WEB SITE CREATION

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2. Personal Home Page: URL: <http://korora.econ.yale.edu>
3. Cowles Foundation Page (with Glenna Ames): URL: <http://cowles.econ.yale.edu/>
4. Automated Econometric Modeling of the New Zealand Economy (with Calvin Chan): URL: <http://predicta.eco.auckland.ac.nz/>
5. Econometric Exercises): URL: <http://econometricexercises.econ.yale.edu/> (with Glenna Ames)



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## **B. BOOKS**

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## **C. COMMENTS, EDITORIALS, INTRODUCTIONS, OBITUARIES AND BOOK REVIEWS**

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322. "Comments on the Unification of Asymptotic Theory of Non-Linear Econometric Models," *Econometric Reviews*, Vol. 1, No. 2, 1982, pp. 193-200.
323. "On University Education in Econometrics: Remarks on an Article by Eric R. Sowe," *Econometric Reviews*, Vol. 2, No. 2, 1984, pp. 307-315.
324. "Editorial Note: Problems and Solution Series" (with A. Holly), *Econometric Theory*, Vol. 1, No. 1, April 1985, pp. 141-142.
325. "Editorial," *Econometric Theory*, Vol. 3, No. 2, August 1987, p. 169.
326. Review of *Lectures in Advanced Econometric Theory* by J. D. Sargan (ed. M. Desai), *Journal of Applied Econometrics*, Vol. 4, December 1989, pp. 415-418.
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331. "Obituary: G. S. Maddala" (with Kajal Lahiri) *Econometric Theory*, Vol. 15, No. 4, August 1999, pp. 639-641.
332. "In Memory of John Denis Sargan". *Econometric Theory*, Vol. 19, No. 3, June 2003, pp.417-422.
333. "Editorial Note: Notes and Problems" (with Paolo Paruolo), Vol. 20, 2004, pp. 643-644.
334. "Automated Inference and the Future of Econometrics: A Colloquium for ET's 20'th Anniversary". *Econometric Theory*, Vol. 21, No. 1, February, 2005, pp. 1-2.
335. "Comments on 'A selective overview of nonparametric methods in financial econometrics', by Jianqing Fan", *Statistical Science*, Vol. 20, No. 4, 2005.
336. "Albert Rex Bergstrom: Pioneer of Economic Modeling" *New Zealand Herald*, May 21, 2005.
337. "Albert Rex Bergstrom: Pioneer of Continuous Time Economic Models" *Asymmetric Information*, July, 2005, pp. 3-4.
338. "Comments on 'Realized Variance and Market Microstructure Noise' by Peter R. Hansen and Asger Lunde", *Journal of Business and Economic Statistics*, Vol. 24, No. 2, April 2006, pp. 202-208. (with Jun Yu)
339. "Foreword" to A. R. Bergstrom and B. N. Nowman *A Continuous Time Econometric Model of the United Kingdom with Stochastic Trends*. Cambridge: Cambridge University Press, pp. xiii-xix, 2007.
340. "Econometric Theory Memorial to Albert Rex Bergstrom" (with Marcus Chambers and A. M. Robert Taylor), *Econometric Theory*, Vol. 25, No. 4, August 2009, pp 891-900.
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344. "Editors' Foreword to 'Structural Models and Econometrics' ", (with Olav Bjerkholt) *Econometric Theory*, Vol. 31, No. 1, 2015, pp. 85 - 86.
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#### **D. PUBLISHED PROBLEMS AND SOLUTIONS**

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354. "An Integral over a Matrix Space," *Econometric Theory*, Vol. 2, No. 3, December 1986, p. 446.
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358. "Estimating and Testing in Linear Models with Singular Error Covariance Matrices," *Econometric Theory*, Vol. 5, No. 3, December 1989, p. 455. (Solution in Vol. 7, No. 1, March 1991, pp. 153-159.)
359. "The Limit Distribution of the Generalized Inverse of a Singular Covariance Matrix Estimate," *Econometric Theory*, Vol. 5, No. 3, December 1989, p. 455.
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362. "Optimal Structural Estimation of Triangular Systems," *Econometric Theory*, Vol. 6, No. 2, June 1990, p. 285.
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373. "Convergence of a Nonlinear Time Series Model," *Econometric Theory*, Vol. 10, No. 2, June 1994, p. 442 (Solution in Vol. 11, No. 4, October 1995, pp. 808-809).
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375. "Spurious Regression in Forecast-Encompassing Tests," *Econometric Theory*, Vol. 10, No. 3/4, August/October 1994, pp. 818-819. (Solution in Vol. 12, No. 5, December 1995, pp. 1188-1190.)
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377. "Spurious Regression and Generalized Least Squares" (with D. J. Hodgson), *Econometric Theory*, Vol. 10, No. 5, December 1994, pp. 957-958.
378. "Nonorthogonal Hilbert Projections in Trend Regression" (with Yixiao Sun), *Econometric Theory*, Vol. 17, No. 4, August 2001, pp. 854-855 (Solution: Vol. 18, No. 4 August 2002, pp. 1011-1015.)
379. "Regression with an Evaporating Logarithmic Trend" (with Yixiao Sun), *Econometric Theory*, Vol. 18, No. 3 June 2002, p. 819 (Solution: Vol. 19, No. 4 August 2003, pp. 692-701).

## E. PROFESSIONAL INTERVIEWS

380. "An Interview with Professor J. D. Sargan," *Econometric Theory*, Vol. 1, No. 1, April 1985, pp. 119-139.
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#### **F. PERSONAL INTERVIEWS**

387. "Interview with Peter C. B. Phillips," *Science Watch*, October, 2013, Citation Laureates, (<http://sciencewatch.com/nobel/predictions/econometric-time-series>)
388. "A Leader in Econometrics: A Talk with Peter Phillips", *Yale Economic Review*, Vol. 10, No. 1, Winter, 2013, pp. 8-9.

#### **G. REGULAR JOURNAL FEATURES**

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390. "Forecasts of Asia-Pacific Economic Activity to 1998" , *Asia Pacific Economic Review*, Vol. 1, No. 3, December 1995, pp. 79-90.
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392. "Forecasts of Asia-Pacific Economic Activity to 1999" , *Asia Pacific Economic Review*, Vol. 2, No. 2, August 1996, pp. 88-100.
393. "Forecasts of Asia-Pacific Economic Activity to 1999" , *Asia Pacific Economic Review*, Vol. 2, No. 3, December 1996.
394. "Forecasts of Asia-Pacific Economic Activity to the year 2000" , *Asia Pacific Economic Review*, Vol. 3, No. 1, April 1997

395. "Forecasts of Asia-Pacific Economic Activity to 2000:4" , *Asia Pacific Economic Review*, Vol. 3, No. 2, August 1997
396. "Forecasts of Asia-Pacific Economic Activity to 2000:4" , *Asia Pacific Economic Review*, Vol. 3, No. 3, December 1997
397. "Forecasts of Asia-Pacific Economic Activity to 2001:4" , *Asia Pacific Economic Review*, Vol. 4, No. 1, April 1998

## H. OP-ED ARTICLES

398. "Using Financial Econometrics to Measure Risk", *The Business Times*, Singapore, October 27, 2010 (with Eric Ghysels and Jun Yu).
399. "Warning Signs of Future Asset Bubbles", *The Straits Times*, Singapore, April 26, 2011 (with Jun Yu).
400. "Bubble or Roller Coaster in World Stock Markets", *The Business Times*, Singapore, June 28, 2013 (with Jun Yu).
401. "Hot Property Market ... Irrational or Not?" *The Sunday Star Times*, Auckland, April 12, 2015 (with Ryan Greenaway-McGrevy).
402. "Contagion in the New Zealand housing market", *The New Zealand Herald*, August 10, 2016 (with Ryan Greenaway-McGrevy)

## I. PAPERS SUBMITTED FOR PUBLICATION OR UNDER REVISION

403. "Econometric Inference in the Vicinity of Unity" (with Tassos Magdalinos)
404. "Bandwidth Choice for Interval Estimation in GMM Regression" (with Yixiao Sun)
405. "Robust Econometric Inference with Mixed Integrated and Mildly Explosive Regressors" with Ji Hyung Lee
406. "Estimation of the Localizing Rate for Mildly Integrated and Mildly Explosive Processes"
407. "Functional Coefficient Nonstationary Regression" (with Jiti Gao)
408. "Testing Mean Stability of Heteroskedastic Time Series" (with V. Dalla and L. Giraitis)
409. "Change Detection in Granger Causality" (with S. Hurn and S. Shi)
410. "Business Cycles, Trend Elimination, and the HP Filter" (with S. Jin)
411. "Kernel-Based Inference in Time-Varying Coefficient Cointegrating Regression" (with Degui Li and Jiti Gao)
412. "Causal Change Detection in Possibly Integrated Systems: Revisiting the Money-Income Relationship" (with S. Shi and S. Hurn)

413. "Homogeneity Pursuit in Panel Data Models: Theory and Applications," (with Wuyi Wang and Liangjun Su)
414. "Weak  $\sigma$ -Convergence: Theory and Applications," (with Donggyu Sul and Jianning Kong)
415. "Econometric Measurement of Earth's Transient Climate Sensitivity," (with Trude Storelvmo and Thomas Leirvik)
416. "Uniform Inference in Panel Autoregression" (with John Chao)
417. "Uniform Inference in Nonparametric Time Varying Parameter Autoregression"
418. "Point Optimal Testing with Roots that are Functionally Local to Unity" (with Anna Bykhovskaya).
419. "Boundary Limit Theory for Functional Local to Unity Regressions" (with Anna Bykhovskaya)
420. "Mudslinging in Colorado: Exploring the Effectiveness of Negative Political Advertising in the 2012 and 2016 U.S. Presidential Elections" (with Justin B. Phillips)
421. "Latent Variable Nonparametric Cointegrating Regression" (with Qiying Wang and Yannis Kasparis)
422. "Detecting Financial Collapse and Ballooning Sovereign Risk" (with Shuping Shi)
423. "Random Coefficient Continuous Systems: Testing for Extreme Sample Path Behavior" (with Yubo Tao and Jun Yu)
424. "Hybrid Stochastic Local Unit Roots" (with Offer Lieberman)

## **J. UNPUBLISHED PAPERS**

425. "An ARMA-prewhitened Long Run Variance Estimator" (with Chin Chin Lee), 1993.
426. "Efficient Estimation of Second Moment Parameters in ARCH Models" (with Binbin Guo), 1998.
427. "Nonstationary Density Estimation and Kernel Autoregression" (with Joon Park), 1998.
428. "A Reinterpretation of the Feldstein-Horioka Regressions from a Nonstationary Panel Viewpoint" (with Hyungsik Moon), 1999.
429. "Discrete Fourier Transforms of Fractional Processes", 1999.
430. "Fully Modified Estimation of Fractional Cointegration Models" (with Chang Sik Kim), 1999.
431. "Log Periodogram Regression: The Nonstationary Case" (with Chang Sik Kim), 1999.
432. "Modified Log Periodogram Regression" (with Chang Sik Kim), 2000.
433. "Bootstrapping Spurious Regressions", 2001.

434. "Efficient Detrending in the Presence of Fractionally Integrated Errors" (with Yixiao Sun and Chin Chin Lee), 2003.
435. "Efficient Regression in Time Series Partial Linear Models" (with Zhijie Xiao and Binbin Guo), 2003.
436. "Limit Theory for Dating the Origination and Collapse of Mildly Explosive Periods in Time Series Data" (with Jun Yu), 2009.
437. "Information Loss in Volatility Measurement with Flat Price Trading" (with Jun Yu), 2011.
438. "Restricted Likelihood Ratio Tests in Predictive Regression" (with Ye Zoe Chen, 2015)

#### **K. CREATIVE WRITING**

439. "signposts," *Landfall* (New Zealand Literary Journal), Vol. 34, No. 2, June 1980, p. 145.
440. "to ms libra," *Landfall*, Vol. 34, No. 4, December 1980, p. 341.

## **Peter C. B. Phillips: Ph.D Students & Thesis Supervision**

### **Yale University:**

1. \*Peter C. Reiss (1982)  
“Price and Advertising Strategies that Segment Oligopolistic Markets:  
Marginal Consumers and Their Role in Competition”  
First position: Stanford University  
Present position: Stanford University
2. \*Charles S. Struckmeyer (1983)  
“Capital, Energy and Economic Growth: A Vintage Approach”  
First position: Federal Reserve Board  
Present position: Federal Reserve Board
3. Roy J. Epstein (1984)  
“Econometric Methodology in Historical Perspective”  
First position: University of Illinois  
Present position: Lexecon Consulting Group Inc., Chicago
4. \*Steven N. Stern (1985)  
“Search Applications, Vacancies and Equilibrium Markets”  
First position: University of Virginia  
Present position: University of Virginia
5. Pierre Perron (1986)  
“Hypothesis Testing in Time Series Regression with a Unit Root”  
First positions: University of Montreal, Princeton University  
Present position: Boston University
6. Steven N. Durlauf (1986)  
“Essays in Econometrics and Macroeconomics”  
First position: Stanford University  
Present position: University of Chicago
7. Joon Y. Park (1987)  
“Statistical Inference in Regressions with Integrated Processes”  
First position: Cornell University  
Present position: Indiana University
8. Sam Ouliaris (1987)  
“Testing for Cointegration and Unit Roots in Multiple Time Series Models”  
First position: University of Maryland  
Present position: International Monetary Fund
9. Bruce E. Hansen (1989)  
“Statistical Inference in Non-stationary Economic Systems”  
First position: University of Rochester  
Present position: University of Wisconsin

10. In Choi (1989)  
 “Three Essays in Econometrics”  
 First position: Ohio State University  
 Present position: Sogong University, Korea
11. \*Buhmsoo Choi (1990)  
 “Three Essays on the Federal Funds Market and Development and Evaluation of Testing Procedures for Unit Roots”  
 First position: Korean Development Institute  
 Present position: Korean Development Institute
12. #Dean Corbae (1990)  
 “Essays in Dynamic Macroeconomics”  
 First Position: University of Iowa  
 Present Position: University of Wisconsin
13. Hiro Y. Toda (1991)  
 “Vector Autoregression and Causality”  
 First position: University of Tsukuba  
 Present position: Osaka University
14. Mico S. Loretan (1991)  
 “Testing Covariance Stationarity of Heavy-Tailed Economic Time Series”  
 First position: University of Wisconsin  
 Present position: Swiss National Bank
15. \*Yoon-Jae Whang (1991)  
 “Statistical Inference in Nonparametric and Semiparametric Models”  
 First position: University of Toronto  
 Present position: Seoul National University, Korea
16. Torben Andersen (1992)  
 “Return Volatility and Trading Volume in Financial Markets: An Information Flow Interpretation of Stochastic Volatility”  
 First position: Northwestern University  
 Present position: Northwestern University
17. Eric W. Zivot (1992)  
 “Essays on Bayesian and Classical Methods of Trend Determination In Economic Time Series”  
 First position: Wesleyan University  
 Present position: University of Washington
18. Hsiu-Hua (Annie) Rau (1992)  
 “Joint Estimation of Cointegrating Relations and Short Run Dynamics”  
 First position: Rice University  
 Present position: Department of Economics, Law School, Taiwan University, Taipei, Taiwan
19. \*Inpyo Lee (1992)  
 “Three Essays on Unit Roots, Cointegration, and Structural Changes”

- First position: Korea Tax Institute, Korea  
Present position: Korea Tax Institute, Korea
20. Carmela E. Quintos (1993)  
“Structural Change Tests in Cointegrating Regressions”  
First position: Washington University  
Present position: Department of Finance, City of New York
21. Yuichi Kitamura (1993)  
“Statistical Estimation and Inference for Possibly Nonstationary Time Series”  
First position: University of Minnesota  
Present position: Yale University
22. #C. John McDermott (1994)  
“Structural and Evolutionary Change in Econometric Models”  
First position: I.M.F., Washington, D.C.  
Present position: Reserve Bank of New Zealand.
23. John C. Chao (1994)  
“Essays in Bayesian Econometrics”  
First position: Pennsylvania State University  
Present position: University of Maryland
24. Douglas J. Hodgson (1995)  
“Adaptive Estimation of Cointegrated Models”  
First position: University of Rochester  
Present position: Université du Québec à Montréal
25. Yoosoon Chang (1995)  
“Regression Theory for Mixtures of Integrated Processes”  
First position: Rice University  
Present position: Indiana University
26. Chin Chin Lee (1996)  
“Filtering, efficiency and the Power of Classical Unit Root Tests”  
First position: London School of Economics and Political Science  
Present position: Goldman Sachs
27. Guido M. Kuersteiner (1997)  
“Efficient Inference in Time Series Models with Conditional Heterogeneity”  
First position: Massachusetts Institute of Technology  
Present position: University of California, Davis
28. Zhijie Xiao (1997)  
“Efficiency Issues in Stationary and Nonstationary Time Series Regression”  
First position: University of Illinois, Urbana Champaign.  
Present position: Boston College
29. Binbin Guo (1998)  
“Testing and Efficient Estimation of Autoregressions with Conditional Heteroskedasticity”



First position: Goldman Sacks  
Present position: University of California, Santa Cruz

30. Benoit Perron (1998)  
“Essays on the Non-parametric Estimation of Conditional Variation in Financial Markets”  
First position: University of Montreal  
Present position: University of Montreal
31. #Frank Schorfheide (1998)  
“Econometric Modeling of Macroeconomic Aggregates”  
First position: University of Pennsylvania  
Present position: University of Pennsylvania
32. Hyungsik (Roger) Moon (1998)  
“Nonstationary Econometrics with Panel Data”  
First position: University of California, Santa Barbara  
Present position: University of Southern California
33. #Laurent Calvet (1998)  
“Essays in the Economics of Heterogeneity”  
First position: Harvard University  
Present position: HEC, Paris
34. Alex Maynard (1999)  
“Long Memory and the Forward Discount Anomaly”  
First position: Federal Reserve Board  
Present position: University of Guelph
35. Federico Bandi (1999)  
“Essays in the Econometrics of Continuous Time Finance”  
First position: University of Chicago  
Present position: Johns Hopkins University
36. Woocheol Kim (1999)  
“Nonlinear Analyses of Evolutionary Time Series and Nonlinear Additive ARCH Models”  
First position: Humboldt-Universitaet zu Berlin  
Present position: Korea Institute of Public Finance
37. Chang Sik Kim (2000)  
“Econometric Analysis of Fractionally Integrated Processes”  
First position: University of British Columbia, Canada  
Present position: Sungkyunkwan University, Korea
38. Katsumi Shimotsu (2000)  
“Econometric Estimation of Models of Fractionally Integration”  
First position: University of Essex, UK  
Present position: University of Tokyo, Japan

39. Mototsugu Shintani (2000)  
“Nonparametric Econometrics for Nonstationary and Chaotic Data ”  
First position: Vanderbilt University  
Present position: University of Tokyo
40. #Thong Nguyen (2000)  
“Essays on the Term Structure of Interest Rates”  
First position: University of Science and Technology, Hong Kong  
Present position: Verition Fund, New York.
41. Christopher Dumler (2001)  
“Import Expansion in the DRAM Industry: Estimating the Impact of the Semiconductor Trade Arrangement on Competition”  
First position: International Monetary Fund  
Present position: International Monetary Fund
42. #David McKenzie (2001)  
“Dynamic Pseudo-Panel Theory and Analysis of Consumption in Taiwan and Mexico”  
First position: Stanford University  
Present position: World Bank
43. \*Dmitri Dubasov (2002)  
“Essays in Applied Macroeconomics”  
First position: Fannie Mae  
Present position: Fannie Mae
44. #Yixiao Sun (2002)  
“Econometrics of Panel Structure Models and Long Memory Processes ”  
First position: University of California San Diego  
Present position: University of California San Diego
45. Ling Hu (2002)  
“Essays in Econometrics with Applications in Macroeconomics and Financial Modeling”  
First position: Ohio State University  
Present position: Ohio State University
46. Timo Makela (2002)  
“Econometrics of Nonstationary Panel Data Applied to CEO Compensation Analysis”  
First position: Clear Transactional Analytics  
Present position: Bates White Consulting
47. George Korniotis (2003)  
“Aggregate Consumption: What US States Have to Say”  
First position: University of Notre Dame  
Present position: University of Miami
48. \*Patrik Guggenberger (2003)  
“Econometric Essays on Generalized Empirical Likelihood, Long-Memory Time Series and Volatility”  
First position: University of California Los Angeles

Present position: Penn State University

49. Bjorn Tuypens (2003)  
“Questioning the Inefficient Market Hypothesis: Theory and Econometrics”  
First position: Oak Hill Platinum  
Present position: Oak Hill Advisors
50. \*Jong Kim (2003)  
“Econometric Analysis of Bootstrap Performance”  
First position: National University of Singapore  
Present position: National University of Singapore
51. Konstantin Tyurin (2003)  
“Semiparametric Modeling of Competing Risks in a Limit Order Market”  
First position: University of Indiana  
Present position: ITG, Boston
52. #Yuewu Xu (2004)  
“Three Essays in Financial Economics”  
First position: TIAA-CREF  
Present position: Fordham University
53. Gerard McDonald (2004)  
“Predicting Currency Crises: A Nonstationary Discrete Choice Approach”  
First position: McKinsey & Company  
Present position: Bank of Montreal
54. Seung Hyun (Luke) Hong (2004)  
“Modeling and Testing Nonlinearity with Nonstationary Time Series”  
First position: Concordia University  
Present position: Korea Institute of Public Finance
55. Sainan Jin (2004)  
“Discrete Choice Modeling with Nonstationary Panels and Robust Covariance Matrix Estimation”  
First position: University of Beijing  
Present position: Singapore Management University, Singapore
56. Yan (Grace) Li (2004)  
“Estimation of the Information Time Stock Return Model”  
First position: Lehman Brothers  
Present position: Morgan Stanley
57. Jordan G. Milev (2004)  
“Genetic Programming Use in Structural Modeling Applied to the Earnings>Returns Relation”  
First position: NERA , New York  
Present position: NERA, New York
58. Feng Zhu (2004)  
“Three Essays in Macroeconomic Empirics and Monetary Theory”  
First position: Bank of International Settlements

Present position: Bank of International Settlements

59. Erik Hjalmarsson (2005)  
 “Panel Data Tests of Stock Return Predictability and Measuring the Distance between Risk Neutral and Objective Probabilities”  
 First position: Federal Reserve Bank  
 Present position: Queen Mary College, University of London
  
60. \*Vadim Marmer (2005)  
 “Nonlinearities in Econometric Forecasting and Inference”  
 First position: University of British Columbia  
 Present position: University of British Columbia
  
61. Rustam Ibragimov (2005)  
 “New Majorization Theory in Economics and Martingale Convergence Results in Econometrics”  
 First position: Harvard University  
 Present position: Imperial College
  
62. Kevin Song (2005)  
 “Semiparametric Specification Testing in Econometrics and Heterogeneous Panel Modeling”  
 First position: University of Pennsylvania  
 Present position: University of British Columbia
  
63. \*Joanna Haddock (2006)  
 “Economic Forecasting with End-of-Sample Tests”  
 First position: NERA, Sydney  
 Present position: NERA, Sydney
  
64. Yoonseok Lee (2006)  
 “General Approaches to Dynamic Panel Modelling and Bias Correction”  
 First position: University of Michigan  
 Present position: University of Syracuse
  
65. #Xiatong (Vivian) Wang (2006)  
 “Stock Return Dynamics under Earnings Management”  
 First position: Pennsylvania State University  
 Present position: Pennsylvania State University
  
66. Keli Xu (2007)  
 “Semiparametric and Nonparametric Inference in Non-Linear Dynamic Models”  
 First position: University of Alberta  
 Present position: Indiana University
  
67. Brendan Beare (2007)  
 “Contributions to the Theory of Weak Dependence”  
 First position: University of California San Diego  
 Present position: University of California San Diego
  
68. Huaming Peng (2009)  
 “Model Selection in Factor models with Grouped Influences and Asymptotics”

First position: SUNY, Albany  
Present position: SUNY, Albany

69. #Xu Cheng (2010)  
“Essays on Weak Identification and Cointegrating Rank Selection”  
First position: University of Pennsylvania  
Present position: University of Pennsylvania
70. \*Kirill Evdokimov (2010)  
“Essays on Nonparametric and Semiparametric Econometric Models”  
First position: Princeton, New Jersey  
Present position: Princeton, New Jersey
71. \*Xiaoxia Shi (2011)  
“Contributions to Uniform Inference”  
First position: University of Wisconsin  
Present position: University of Wisconsin
72. \*Irene Botosaru (2011)  
“Duration Models with Stochastic Unobserved Heterogeneity”  
First position: University of Toulouse  
Present position: Simon Fraser University
73. #Zhipeng Liao (2012)  
“Shrinkage Methods for Automated Econometric Model Determination”  
First position: University of California Los Angeles  
Present position: University of California Los Angeles
74. #James Wolter (2012)  
“Essays on the Econometrics of Financial Crisis Dynamics”  
First position: Oxford University  
Present position: Oxford University
75. Ji Hyung Lee (2013)  
“Essays on Econometric Inference under Persistence and Nonlinear Dependence”  
First position: University of Washington, Seattle  
Present position: University of Illinois Urbana Champaign
76. #Timothy Christensen (2014)  
“Essays in Nonparametric Econometrics”  
First position: New York University, New York  
Present position: New York University, New York.
77. #James Duffy (2014)  
“Three Essays on the Nonparametric Estimation of Nonlinear Cointegrating Regressions”  
First position: Oxford University  
Present position: Oxford University

78. Zhentao Shi (2014)  
 “Three Essays on High-Dimensional Model Econometrics”  
 First position: Chinese University of Hong Kong, Hong Kong  
 Present position: Chinese University of Hong Kong, Hong Kong
79. David Childers (2016)  
 “Computational Methods for Economic Models with Function-Valued States”  
 First position: Carnegie Mellon University  
 Present position: Carnegie Mellon University

**University of York, UK:**

80. #Walter Distaso (2003)  
 “Improved Inference in Unit Root Models”  
 First position: University of Exeter  
 Present position: Imperial College
81. #Tassos Magdalinos (2004)  
 “Asymptotic Inference for General Neighbourhoods of a Unit Root”  
 First position: University of York  
 Present position: University of Southampton

**Singapore Management University, Singapore:**

82. #Xiaohou (Frank) Wang (2012)  
 “Three Econometric Essays on Continuous Time Models”  
 First position: Singapore Management University  
 Present position: Chinese University of Hong Kong
83. #Yonghui Zhang (2013)  
 “Three Essays on Large Panel Data Models with Cross Section Dependence”  
 First position: Renmin University, China  
 Present position: Renmin University, China
84. #Tao (George) Zeng (2013)  
 “Three Essays on Bayesian Hypothesis Testing and Model Selection”  
 First position: SMU, Singapore Post-Doctoral Fellow  
 Present position: Wuhan University, China
85. # Ye (Zoe) Chen (2014)  
 “Three Essays on Nonstationary Time Series”  
 First position: SMU, Singapore Post-Doctoral Fellow  
 Present position: SMU, Singapore Post-Doctoral Fellow
86. # Liang Jiang (2015)  
 “Three Essays on Financial Econometrics”  
 First position: SMU, Singapore Post-Doctoral Fellow  
 Present position: Research Fellow, School of Economics, SMU, Singapore

#Joint Chair of Thesis Committee; \*Committee.