January 2018

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
Yale University
Box 208281 Yale Station
New Haven, Connecticut USA 06520-8281

Telephone: (203) 432-3695 (office)
Fax: (203) 432-6167 (office)

e-mail & web sites: peter.phillips at yale.edu
econometric.theory at yale.edu (Journal e-mail)
Web site: korora.econ.yale.edu
Personal Page: korora.econ.yale.edu/phillips
Cowles Page: cowles.econ.yale.edu/faculty/phillips.htm
Econometric Theory : korora.econ.yale.edu/et.htm
Econometric Exercises: 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 (University of 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)

Founding Fellow, International Association for Applied Econometrics (IAAE, 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) Opening Address Keynote Lecture, *Unit Roots and Cointegration International Conference*, Faro, Portugal

2006 (April) Keynote Lecture, *SETA Conference*, Xiamen, China

2007 (April) Keynote Lecture, *SETA Conference*, Hong Kong University of Science and Technology, Hong Kong

2007 (July) Keynote Lecture, *International Panel Data Conference*, Xiamen, China

2007 (Oct) Keynote 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 and Keynote Lecture, *New Zealand Association of Economists*, 50^{th} Anniversary Conference, Wellington, New Zealand, July 2009.

2010 (April) Keynote Lecture, *SETA Conference*, Singapore Management University, Singapore

2010 (May) Keynote Lecture, *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 Macro-economic 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^2 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 Presentation: Tripartite Conference (Hiroshima University, Hiroshima University of Economcis and Singapore Management University), Singapore Management University, Singapore.

2017 (May) Southampton Finance and Econometrics Workshop, University of Southampton, UK.

2017 (May) Opening Address and Presentation, 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 21st 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 18th 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
Who's Who in New Zealand

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

1. *ECONOMETRIC THEORY* Journal home page: URL: http://korora.econ.yale.edu
2. Personal Home Page: URL: http://korora.econ.yale.edu
3. Cowles Foundation Page (with Glena 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 Glena Ames)

CITATION DATA

Google Scholar Citation Indices (December, 2017)

	All	Since 2012
Citations	68,973	26,813
h-index	89	56
i10-index	325	219

PUBLICATIONS: PETER C. B. PHILLIPS

A. ARTICLES

1. "The Structural Estimation of a Stochastic Differential Equation System," *Econometrica*, Vol. 40, No. 6, November 1972, pp. 1021-1041.

2. "The Problem of Identification in Finite Parameter Continuous Time Models," *Journal of Econometrics*, Vol. 1, No. 4, December 1973, pp. 351-262.

3. "The Estimation of Some Continuous Time Models," *Econometrica*, Vol. 42, No. 5, September, 1974, pp. 803-823.

4. "A Quarterly Forecasting Model of the New Zealand Economy" (with J. Yeabsley), *New Zealand Economic Papers*, Vol. 9, 1975, pp. 181-195.

5. "The Estimation of Linear Stochastic Differential Equations with Exogenous Variables," in A. R. Bergstrom (ed.), *Statistical Inference in Continuous Time Economic Models*, North-Holland, 1976.

6. "Some Computations Based on Observed Data Series of the Exogenous Variable Component in Continuous Systems," in A. R. Bergstrom (ed.), *Statistical Inference in Continuous Time Economic Models*, North-Holland, 1976.

7. "The Iterated Minimum Distance Estimator and the Quasi-Maximum Likelihood Estimator," *Econometrica*, Vol. 44, No. 3, May 1976, pp. 449-460.

8. "Approximations to Some Finite Sample Distributions Associated with a First Order Stochastic Difference Equation," *Econometrica*, Vol. 45, No. 2, March 1977, pp. 463-485.

9. "A Large Deviation Limit Theorem for Multivariate Distributions," *Journal of Multivariate Analysis*, Vol. 7, No. 1, March 1977, pp. 50-62.

10. "A General Theorem in the Theory of Asymptotic Expansions as Approximations to Finite Sample Distributions of Econometric Estimators," *Econometrica*, Vol. 45, No. 6, September 1977, pp. 1517-1534.

11. "An Approximation to the Finite Sample Distribution of Zellner's Seemingly Unrelated Regression Estimator," *Journal of Econometrics*, Vol. 6, No. 2, September 1977, pp. 147-164.

12. "Econometrics: A View from the Toolroom," Inaugural Lecture, *published by the University of Birmingham*, April 1977.

13. "The Treatment of Flow Data in the Estimation of Continuous Time Systems," Chapter 15 and pp. 257-274 in A. R. Bergstrom, A. J. L. Catt and M. Preston (eds.), *Stability and Inflation: Essays in Memory of A. W. Phillips*, New York, 1978.

14. "Edgeworth and Saddlepoint Approximations in a First Order Non-Circular Autoregression," *Biometrika*, Vol. 65, No. 1, February 1978, pp. 91-98.

15. "The Sampling Distribution of Forecasts from a First Order Autoregression," *Journal of Econometrics*, Vol. 9, No. 3, February 1979, pp. 241-261.

16. "A Saddlepoint Approximation to the Distribution of the *k*-Class Estimator of a Coefficient in a Simultaneous System" (with A. Holly), *Econometrica*, Vol. 47, No. 6, November 1979, pp. 1527-1548.

17. "The Concentration Ellipsoid of a Random Vector," *Journal of Econometrics*, Vol. 11, No. 2/3, October/December 1979, pp. 363-365.

18. "Finite Sample Theory and the Distributions of Alternative Estimators of the Marginal Propensity to Consume," *Review of Economic Studies*, Vol. 47, No. 1, January 1980, pp. 183-224.

19. "The Exact Finite Sample Density of Instrumental Variable Estimators in an Equation with n+1 Endogenous Variables," *Econometrica*, Vol. 48, No. 4, May 1980, pp. 861-878.

20. "Best Uniform and Modified Pade Approximations of Probability Densities in Econometrics," Chapter 5 in W. Hildenbrand (ed.), *Advances in Econometrics*, Cambridge University Press, 1982, pp. 123-167.

21. "A Simple Proof of the Latent Root Sensitivity Formula," *Economics Letters*, Vol. 9, 1982, pp. 57-59.

22. "The True Characteristic Function of the F Distribution," *Biometrika*, Vol. 69, No. 1, April 1982, pp. 261-264.

23. "On the Behavior of Inconsistent Instrumental Variable Estimators" (with E. Maasoumi), *Journal of Econometrics*, Vol. 19, No. 2/3, August, 1982, pp. 183-203.

24. "On the Consistency of Non-Linear FIML," *Econometrica*, Vol. 50, No. 5, September 1982, pp. 1307-1324.

25. "Exact Small Sample Theory in the Simultaneous Equations Model," Chapter 8 and pp. 449-516 in M. D. Intriligator and Z. Griliches (eds.), *Handbook of Econometrics*, North-Holland, 1983.

26. "Marginal Densities of Instrumental Variable Estimators in the General Single Equation Case," *Advances in Econometrics*, Vol. 2, 1983, pp. 1-24.

27. "ERA's: A New Approach to Small Sample Theory," *Econometrica*, Vol. 51, No. 5, September 1983, pp. 1505-1525.

28. “The Exact Distribution of LIML:I," *International Economic Review*, Vol. 25, No. 1, February 1984, pp. 249-261.

29. "The Exact Distribution of the Stein Rule Estimator," *Journal of Econometrics*, Vol. 25, No. 1/2, May/June, 1984, pp. 123-131.

30. "Finite Sample Econometrics Using ERA's," *Journal of Japan Statistical Society*, Vol. 14, No. 2, November 1984, pp. 107-124.

31. "The Exact Distribution of Exogenous Variable Coefficient Estimators," *Journal of Econometrics*, Vol. 26, No. 3, December 1984, pp. 387-398.

32. "The Distribution of Matrix Quotients," *Journal of Multivariate Analysis*, Vol. 16, No. 1, February 1985, pp. 157-161.

33. "The Exact Distribution of LIML:II," *International Economic Review*, Vol. 26, No. 1, February 1985, pp. 21-36.

34. "A Theorem on the Tail Behavior of Probability Distributions with an Application to the Stable Family," *Canadian Journal of Economics*, Vol. 18, No. 1, February 1985, pp. 58-65.

35. "Editorial," *Econometric Theory*, Vol. 1, No. 1, April 1985, pp. 1-5.

36. "The Exact Distribution of the SUR Estimator," *Econometrica*, Vol. 53, No. 4, July 1985, pp. 745-756.

37. "Fractional Matrix Calculus and the Distribution of Multivariate Tests," in I. B. MacNeill and G. J. Umphrey (eds.), *Time Series and Econometric Modeling*, Dordrecht: D. Reidel, 1986, pp. 219-234.

38. "Large Deviation Expansions in Econometrics," in D. Slottje (ed.), *Advances in Econometrics*, Vol. 5, 1986, pp. 199-226.

39. "A Simplified Proof of a Theorem on the Difference of the Moore-Penrose Inverses of Two Positive Semi Definite Matrices" (with D. W. K. Andrews), *Communications in Statistics*, Vol.15, No.10, 1986, pp. 2973-2975.

40. "Testing for Serial Correlation and Unit Roots with a Computer Function Routine Based on ERA's" (with Peter C. Reiss), *Advances in Statistical Analysis and Statistical Computing*, Vol. 1, 1986, pp. 1-50.

41. "The Distribution of FIML in the Leading Case," *International Economic Review*, Vol. 27, No. 1, February 1986, pp. 239-243.

42. "The Exact Distribution of the Wald Statistic," *Econometrica*, Vol. 54, No. 4, July 1986, pp. 881-895.

43. "Multiple Time Series Regression with Integrated Processes" (with S. N. Durlauf), *Review of Economic Studies*, Vol. 53, No. 4, August 1986, pp. 473-496.

44. "Understanding Spurious Regressions in Econometrics," *Journal of Econometrics*, Vol. 33, No. 3, December 1986, pp. 311-340.

45. "Does GNP Have a Unit Root: A Reevaluation" (with Pierre Perron), *Economics Letters*, 23, l987, pp. 139-145.

46. "A Model of Output, Employment, Capital Formation and Inflation" (with R. W. Bailey and V. B. Hall) in G. Gandolfo and F. Marzano (eds.), *Saggi in memoria di Victorio Marrama*, Milano: Giuffrè 1987.

47. "Time Series Regression with a Unit Root," *Econometrica*, Vol. 55, No. 2, March 1987, pp. 277-301.

48. "Asymptotic Expansions for Non-stationary Vector Autoregressions," *Econometric Theory*, Vol. 3, No. 1, April 1987, pp. 45-68.

49. "An Everywhere Convergent Series Representation of Hotelling's Generalized *T*," *Journal of Multivariate Analysis*, Vol. 21, No. 2, April 1987, pp. 238-248.

50. "Best Median Unbiased Estimation in Linear Regression with Bounded Asymmetric Loss Functions" (with D. W. K. Andrews), *Journal of the American Statistical Association*, 1987, Vol. 82, No. 399, September 1987, pp. 886-893.

51. "Towards a Unified Asymptotic Theory for Autoregression," *Biometrika*, Vol. 74, No. 3, September 1987, pp. 535-547.

52. "Multiple Regression with Integrated Processes," in N. U. Prabhu (ed.), *Statistical Inference from Stochastic Processes*, American Mathematical Society, Contemporary Mathematics, Vol. 80, 1988, pp. 79-106.

53. "Weak Convergence to the Matrix Stochastic Integral $\int BdB$," *Journal of Multivariate Analysis*, Vol. 24, No. 2, February 1988, pp. 252-264.

54. "Asymptotic Equivalence of OLS and GLS in Regressions with Integrated Regressors" (with Joon Y. Park), *Journal of the American Statistical Association*, Vol. 83, No. 401, March 1988, pp. 111-115.

55. "Worldwide Institutional and Individual Rankings in Statistical Theory by Publications over the Period 1980-1986" (with I. Choi and P. Schochet), *Econometric Theory*, Vol. 4, No. 1, April 1988, pp. 1-34.

56. "Testing for a Unit Root in Time Series Regression" (with Pierre Perron), *Biometrika*, Vol. 75, No. 2, June 1988, pp. 335-346.

57. "Testing for Cointegration Using Principal Components Methods" (with Sam Ouliaris), *Journal of Economic Dynamics and Control*, Vol. 12, No. 2/3, June/September 1988, pp. 205-230.

58. "Conditional and Unconditional Statistical Independence," *Journal of Econometrics*, Vol. 38, No. 3, July 1988, pp. 341-348.

59. "On the Formulation of Wald Tests of Non-Linear Restrictions" (with Joon Y. Park) *Econometrica*, Vol. 56, No. 5, September 1988, pp. 1065-1084.

60. "Regression Theory for Near-Integrated Time Series," *Econometrica*, Vol. 56, No. 5, September 1988, pp. 1021-1044.

61. "Trends versus Random Walks in Time Series Analysis" (with S. N. Durlauf), *Econometrica*, Vol. 56, No. 6, November 1988, pp. 1333-1354.

62. "Weak Convergence of Sample Covariance Matrices to Stochastic Integrals via Martingale Approximations," *Econometric Theory*, Vol. 4, No. 3, December 1988, pp. 528-533.

63. "Reflections on Econometric Methodology," *Economic Record*, Vol. 64, December 1988, pp. 344-359.

64. "Statistical Inference in Regressions with Integrated Processes: Part 1" (with Joon Y. Park), *Econometric Theory*, Vol. 4, No. 3, December 1988, pp. 468-497.

65. "Spherical Matrix Distributions and Cauchy Quotients," *Statistics and Probability Letters,* Vol. 8, 1989, pp. 51-53.

66. "Statistical Inference in Regressions with Integrated Processes: "Part 2" (with Joon Y. Park), *Econometric Theory*, Vol. 5, No. 1, April 1989, pp. 95-132.

67. "Testing for a Unit Root in the Presence of a Maintained Trend" (with S. Ouliaris and J. Y. Park) in B. Raj (ed.), *Advances in Econometrics and Modeling*. Amsterdam: Kluwer, 1989, pp. 7-28.

68. "Partially Identified Econometric Models," *Econometric Theory,* Vol. 5, No. 2, August 1989, pp. 181-240.

69. "Estimation and Inference in Models of Cointegration: A Simulation Study" (with B. E. Hansen), *Advances in Econometrics*, Vol. 8, 1990, pp. 225-248.

70. "T. W. Anderson's Contributions to the Study of Structural Equation Estimation," in G. Styan (ed.), *The Collected works of T. W. Anderson*, New York: Wiley, 1990.

71. “Asymptotic Properties of Residual Based Tests for Cointegration" (with S. Ouliaris), *Econometrica*, Vol. 58, No. 1, January 1990, pp. 165-193.

72. "Statistical Inference in Instrumental Variable Regressions with I(1) Processes" (with B. E. Hansen). *Review of Economic Studies*, Vol. 57, January 1990, pp. 99-125.

73. "Time Series Regression with a Unit Root and Infinite Variance Errors," *Econometric Theory*, Vol. 6, No. 1, March 1990, pp. 44-62.

74. "Spectral Regression for Cointegrated Time Series" in W. Barnett (ed.), *Nonparametric and Semiparametric Methods in Economics and Statistics*, Cambridge: Cambridge University Press, 1991.

75. "The Durbin Watson Ratio under Infinite Variance Errors" (with Mico Loretan), *Journal of Econometrics*, Vol. 47, January 1991, pp. 85-114.

76. "Optimal Inference in Cointegrated Systems," *Econometrica*, Vol. 59, March 1991, pp. 283-306.

77. "Estimating Long Run Economic Equilibria" (with Mico Loretan), *Review of Economic Studies*, 1991, Vol. 58, May 1991, pp. 407-436.

78. "Error Correction and Long Run Equilibria in Continuous Time," *Econometrica*, Vol. 59, July 1991, pp. 967-980.

79. "Bayesian Routes and Unit Roots: de rebus prioribus semper est disputandum," *Journal of Applied Econometrics*, Vol. 6, No. 4, October-December 1991, pp. 435-474.

80. "To Criticize the Critics: An Objective Bayesian Analysis of Stochastic Trends," *Journal of Applied Econometrics*, Vol. 6, No. 4, October-December 1991, pp. 333-364.

81. "A Shortcut to LAD Estimator Asymptotics," *Econometric Theory*, Vol. 7, December 1991, pp. 450-463.

82. "Asymptotic and Finite Sample Distribution Theory for IV Estimators and Tests in Partially Identified Structural Equations" (with In Choi), *Journal of Econometrics*, Vol. 51, No. 1/2, January/February 1992, pp. 113-150.

83. "The Characteristic Functions of the Dirichlet and Multivariate F Distributions" in M. Driscoll and S. Sen (Eds.), *Risk and Uncertainty in Economics: Essays in Honour of J. L. Ford*. Cheltenham: Edward Elgar, 1992.

84. "The Long-run Australian Consumption Function Reexamined: An Empirical Exercise in Bayesian Inference," Chapter 11 and pp. 287-322 in C. Hargreaves (ed.), *Long Run Equilibrium and Macroeconomic Modelling*. Cheltenham: Edward Elgar, 1992.

85. "Unit Roots," in P. Newman, M. Milgate and J. Eatwell (eds.), *The New Palgrave Dictionary of Money and Finance,* 1993, pp. 726-730.

86. "Asymptotics for Linear Processes" (with V. Solo), *Annals of Statistics*, Vol. 20, No. 2, June 1992, pp. 971-1001.

87. "Testing for a Unit Root in the Presence of Deterministic Trends" (with P. Schmidt), *Oxford Bulletin of Economics and Statistics*, Vol. 54, No. 3, August 1992, pp. 257-287.

88. "Testing the Null Hypothesis of Stationarity against the Alternative of a Unit Root: How Sure Are We That Economic Time Series Have a Unit Root?" (with D. Kwiatkowski, P. Schmidt and Y. Shin), *Journal of Econometrics*, Vol. 54, October/December 1992, pp. 159-178.

89. "Operational Algebra and Regression *t*-Tests" in P. C. B. Phillips (Ed.), *Models, Methods and Applications of Econometrics: Essays in Honor of A. R. Bergstrom*. Oxford: Basil Blackwell, 1993.

90. "Parameter Constancy in Cointegrating Regressions" (with Carmela Quintos), *Empirical Economics*, Vol. 18, 1993, pp. 675-706.

91. "Rex Bergstrom's Career and Research" in P. C. B. Phillips (Ed.), *Models, Methods and Applications of Econometrics: Essays in Honor of A. R. Bergstrom*, Oxford: Basil Blackwell, 1993.

92. "The Spurious Effect of Unit Roots on Vector Autoregressions: An Analytical Study" (with H. Y. Toda), *Journal of Econometrics*, Vol. 59, October 1993, pp. 263-286.

93. "Testing for a Unit Root by Frequency Domain Regression" (with In Choi), *Journal of Econometrics*, Vol. 59, October 1993, pp. 263-286.

94. "Vector Autoregression and Causality" (with H. Y. Toda), *Econometrica*, Vol. 61, No. 6, November 1993, pp. 1367-1393.

95. "Bayes Models and Forecasts of Australian Macroeconomic Time Series," pp. 53-86 in C. Hargreaves (ed.), *Nonstationary Time Series Analyses and Cointegration*, Oxford: Oxford University Press, 1994.

96. "A Reexamination of the Consumption Function Using Frequency Domain Regression" (with D. Corbae and S. Ouliaris), *Empirical Economics*, Vol. 19, 1994, 595-609.

97. "Some Exact Distribution Theory for Maximum Likelihood Estimators of Cointegration Coefficients in Error Correction Models," *Econometrica*, Vol. 62, No. 1, January 1994, pp. 73-94.

98. "Testing Covariance Stationarity under Moment Condition Failure with an Application to Common Stock Returns" (with Mico Loretan), *Journal of Empirical Finance*, Vol. 1, January 1994, pp. 211-248.

99. "Vector Autoregression and Causality: A Theoretical Overview and Simulation Study" (with H. Y. Toda), *Econometric Reviews*, Vol. 13, No. 2, July 1994, pp. 259-285.

100. "Bayes Methods and Unit Roots: Editors' Introduction" (with Herman van Dijk), *Econometric Theory*, Vol. 10, No. 3/4, August/October 1994, pp. 453-460.

101. "Posterior Odds Testing for a Unit Root with Data-Based Model Selection" (with W. Ploberger), *Econometric Theory*, Vol. 10, No. 3/4, August/October 1994, pp. 774-808.

102. "Reflections on the Day," *Journal of Economic Surveys*, Vol. 8, No. 3, September 1994, 311-316.

103. "A Bayesian Analysis of Trend Determination in Economic Time Series" (with E. Zivot), *Econometric Reviews*, Vol. 13, No. 5, November 1994, pp. 291-336.

104. "The Asia-Pacific Economic Review", *Asia-Pacific Economic Review*, 1995, Vol. 1, No. 1, 1995, pp. 1-2.

105. "Automated Forecasts of Asia-Pacific Economic Activity," *Asia-Pacific Economic Review*, Vol. 1, No. 1, 1995, pp. 92-102.

106. "On the Theory of Testing Covariance Stationarity under Moment Condition Failure" (with Mico Loretan), pp. 198-233 in G. S. Maddala, P. C. B. Phillips and T. N. Srinivasan (eds.), *Advances in Econometrics and Quantitative Economics: Essays in Honor of Professor C. R. Rao*, Basil Blackwell, 1995.

107. "Recession Headline News, Consumer Sentiment, the State of the Economy and Presidential Popularity: A Time Series Analysis 1989-1993" (with D. J. Blood), *International Journal of Public Opinion Research*, 1995, Vol. 7, No. 1, pp. 2-22.

108. "Nonstationarity and Cointegration: Recent Books and Themes for the Future," *Journal of Applied Econometrics*, Vol. 10, January-March 1995, pp. 87-94.

109. "Bayesian Model Selection and Prediction with Empirical Applications," *Journal of Econometrics*, Vol. 69, No. 1, September 1995, pp. 289-332.

110. "Bayesian Prediction: A Response," *Journal of Econometrics*, Vol. 69, No. 1, September, 1995, pp.351-365.

111. "Efficient IV Estimation in Nonstationary Regression: An Overview and Simulation Study" (with Yuichi Kitamura), *Econometric Theory*, Vol. 12, No. 5, December 1995, pp. 1095-1130.

112. "Fully Modified Least Squares and Vector Autoregression," *Econometrica*, Vol. 63, No. 5, September 1995, pp. 1023-1078.

113. "Robust Nonstationary Regression," *Econometric Theory*, Vol. 12, No. 5, December 1995, pp. 912-951.

114. “Time Series Regression with Mixtures of Integrated Regressors” (with Yoosoon Chang), *Econometric Theory*, Vol. 12, No. 5, December 1995, pp. 1033-1094.

115. "Trending Multiple Time Series: Editor's Introduction", *Econometric Theory*, Vol. 12, No. 5, December 1995, pp. 811-817.

116. "Robust Tests of Forward Exchange Market Efficiency with Empirical Evidence from the 1920's" (with J. McFarland and P. C. McMahon), *Journal of Applied Econometrics*, Vol. 11, No. 1, January-February 1996, pp. 1 - 23.

117. "Efficiency Gains from Quasi-Differencing under Nonstationarity" (with Chin Chin Lee) in P. M. Robinson and M. Rosenblatt (Eds.) *Athens Conference on Applied Probability and Time Series: volume II Time Series Analysis in memory of E. J. Hannan.* New York: Springer Verlag. 1996, pp.300-314.

118. “An Empirical Bayesian Approach to Cointegration Rank Selection and Test of the Present Value Model for Stock Prices” (with John C. Chao), in J. C. Lee and A. Zellner (eds.), *Prediction, Forecasting and Modeling in Statistics and Econometrics*, Springer-Verlag, 1996.

119. "An Asymptotic Theory of Bayesian Inference for Time Series" (with Werner Ploberger), *Econometrica*, Vol. 64, No. 2, March 1996, 381-413.

120. "Econometric Model Determination", *Econometrica*, Vol. 64, No. 4, July 1996, pp. 763-812.

121. "Unit Root Tests," in *Encylopedia of Statistical Sciences*, Update Vol. 1, 1997, pp. 531-542.

122. "Economic Headline News on the Agenda: New Approaches to Understanding Causes and Effects" (with D. J. Blood) ch.8 and pp. 97-114 in M. McCombs, D. Shaw and D, Weaver (Eds.) *Communication and Democracy: Exploring the Intellectual Frontiers in Agenda-Setting Theory*, Lawrence Erlbaum. 1997.

123. "Forward Exchange Market Unbiasedness: the Case of the Australian Dollar since 1984" (with J. McFarland), *Journal of International Money and Finance*, Vol. 16, No. 6, 1997, 885-907.

124. "Fully Modified IV, GIVE and GMM Estimation with Possibly Nonstationary Regressors and Instruments" (with Yuichi Kitamura), *Journal of Econometrics*, Vol. 80, 1997, 85-123.

125. "Impulse Response and Forecast Error Variance Asymptotics in Nonstationary VAR's", *Journal of Econometrics*, Vol. 83, March-April 1998, pp. 21-56.

126. "An ADF Coefficient Test for A Unit Root in ARMA Models of Unknown Order with Empirical Applications to the U.S. Economy" (with Zhijie Xiao), *The Econometrics Journal*, Vol. 1, June 1998, pp. 27-43.

127. “Higher Order Approximations for Frequency Domain Time Series Regression” (with Zhijie Xiao), *Journal of Econometrics*, Vol. 86, No. 2, October 1998, pp. 297-336.

128. "New Tools for Understanding Spurious Regressions", *Econometrica*, Vol. 66, No. 6, November, 1998, pp. 1299-1326.

129. "Posterior Distributions in Limited Information Analysis of the Simultaneous Equations Model Using the Jeffreys Prior” (wiith John C. Chao), *Journal of Econometrics*, Vol. 87, November 1998, pp. 49-86.

130. "A Primer on Unit Root Testing" (with Zhijie Xiao), *Journal of Economic Surveys*, Vol. 12, No. 5, December 1998, pp. 423-469.

131. "Efficient Detrending in Cointegrating Regression" (with Zhijie Xiao), *Econometric Theory*, Vol. 15, No. 4 August, 1999, pp. 519-548.

132. "Model Selection in Partially Nonstationary Vector Autoregressive Processes with Reduced Rank Structure" (with John C. Chao). *Journal of Econometrics*, Vol. 91, No. 2, August 1999, pp. 227-271.

133. "Asymptotics for Nonlinear Transformations of Integrated Time Series" (with Joon Park), *Econometric Theory*, Vol. 15, No. 3, June 1999, pp. 269-298.

134. "Linear Regression Limit Theory for Nonstationary Panel Data" (with Hyungsik R. Moon), *Econometrica*, Vol. 67, No. 5, September, 1999, pp.1057-1111.

135. "Maximum Likelihood Estimation in Panels with Incidental Trends" (with H. Roger Moon), *Oxford Bulletin of Economics and Statistics*, Vol. 61, November, 1999, pp. 711-748.

136. “Forecasting New Zealand’s Real GDP” (with Aaron Schiff), *New Zealand Economic Papers*, Vol. 34, No. 2, 2000, pp. 159-182.

137. "Nonstationary Panel Data Analysis: An Overview of Some Recent Developments"(with Hyungsik R. Moon) *Econometric Reviews*, Vol. 19, No. 3, August 2000, pp. 263-286.

138. "Nonstationary Binary Choice Models" (with Joon Park), *Econometrica*, Vol. 68, No. 5, September 2000, pp. 1249-1280.

139. "Estimation of Autoregressive Roots near Unity using Panel Data" (with Hyungsik Moon), *Econometric Theory*, Vol. 16, No. 6, December, 2000, pp 927-998.

140. “The Bill Phillips Legacy of Continuous Time Modelling and Econometric Model Design”, in Robert Leeson (Ed.). “*A. W. H. Phillips: Collected Works in Contemporary Perspective*.” Cambridge: Cambridge University Press. 2001.

141. "New Unit Root Asymptotics in the Presence of Deterministic Trends". *Journal of Econometrics*, 2001, Vol. 111, pp. 323-353.

142. "Rethinking an Old Empirical Puzzle: Econometric Evidence on the Forward Discount Anomaly" (with Alex Maynard), *Journal of Applied Econometrics*, Vol. 16, No. 6, 2001, pp. 671-708.

143. "Rissanen's Theorem and Econometric Time Series" (with Werner Ploberger), in Hugo A. Keuzenkamp, Michael McAleer and Arnold Zellner "*Simplicity, Inference and Modelling*"; Cambridge: Cambridge University Press, 2001.

144. "Nonlinear Regression with Integrated Time Series" (with Joon Park), *Econometrica*, Vol. 69, No. 1, January 2001, pp. 117-161.

145. "Trending Time Series and Macroeconomic Activity: Some Present and Future Challenges", *Journal of Econometrics*, Vol. 100, January 2001, pp. 21-27.

146. "How to Estimate Autoregressive Roots Near Unity" (with Zhijie Xiao and Hyungsik Moon), *Econometric Theory*, Vol. 17 No. 1, February, 2001, pp. 29-69.

147. "Descriptive Econometrics for Nonstationary Time Series with Empirical Applications". *Journal of Applied Econometrics*, Vol. 16, No. 3, May-June 2001, pp. 389-413.

148. "Nonlinear Econometric Models with Cointegrated and Deterministically Trending Regressors" (with Yoosoon Chang and Joon Park). *Econometrics Journal*, Vol. 4, June 2001, pp. 1-36.

149. "Structural Change Tests in Tail Behavior and the Asian Crisis". (with Carmela Quintos and Zhen Fan), *Review of Economic Studies*, Vol. 68, No. 3, July 2001, pp. 633-663.

150. "Pooled Log Periodogram Regression" (with Katsumi Shimotsu) *Journal of Time Series Analysis*, Vol. 23, No. 1, January 2002, pp. 57-93.

151. "A Cusum Test for Cointegration using Regression Residuals" (with Zhijie Xiao), *Journal of Econometrics*, Vol. 108, No. 1, May 2002, pp. 43 – 61.

152. "Higher Order Approximations for Wald Statistics in Time Series Regressions with Integrated Processes," (with Zhijie Xiao), *Journal of Econometrics*, Vol. 108, No. 1, May 2002, pp. 157-198.

153. “A Gaussian Approach for Continuous Time Models of the Short Term Interest Rate” (with Jun Yu), *The Econometrics Journal*, 2001, Vol. 4, 211-225.

154. "The KPSS Test with Seasonal Dummies" (with Sainan Jin), *Economics Letters*, 2002, Vol. 77, pp. 239-243.

155. "Band Spectral Regression with Trending Data" (with Dean Corbae and Sam Ouliaris), *Econometrica*, Vol. 70, No. 3, May 2002, pp. 1067-1110.

156. ”Jeffreys prior analysis of the simultaneious equations model in the case with n+1 endogenous variables” (with John C. Chao), *Journal of Econometrics*, Vol. 111, No. 2, December 2002, pages 251-283,

157. "Fully Nonparametric Estimation of Scalar Diffusion Models" (with Federico Bandi), *Econometrica*, Vol. 71, No. 1, January, 2003, pp. 241-283.

158. "Empirical Limits for Time Series Econometric Models" (with Werner Ploberger), *Econometrica*, Vol. 71, No. 2, March, 2003, pp. 627-673.

159. “Laws and Limits of Econometrics”, *Economic Journal*, Vol. 113, No. 486, March, 2003, pp. C26-C52..

160. “Vision and Influence in Econometrics: John Denis Sargan”. *Econometric Theory*, Vol. 19, No. 3 June, 2003, pp. 495-511.

161. "Nonlinear Log-Periodogram Regression for Perturbed Fractional Processes" (with Yixiao Sun), *Journal of Econometrics*, Vol. 115, No. 2, August 2003, pp. 355-389

162. "Dynamic Panel Estimation and Homogeneity Testing under Cross Section Dependence" (with Donggyu Sul), *Econometrics Journal*, 2003, Vol. 6, No. 1, pp. 217-259.

163. “Fractional Brownian motion as a differentiable generalized Gaussian process” (with Vicky Zinde-Walsh) Chapter 17, pp. 285-292 in K. Athreya, M. Majumdar, M. Puri and W. Waymire (Eds.) *Probability, Statistics and their Applications: Papers in Honor of Rabi Bhattacharya*. Institute of Mathematical Statistics Lecture Notes-Monograph Series, Vol. 41, 2003. Beachwood Ohio: Institute of Mathematical Statistics.

164. “John Denis Sargan: 1924 – 1996” (with David F. Hendry), *Proceedings of the British Academy*, Vol. 120, 2003, pp. 384-409.

165. “An Introduction to Best Empirical Models when the Parameter Space is Infinite Dimensional” (with Werner Ploberger). *Oxford Bulletin of Economics and Statistics*, Vol. 65, No. 0, 2003, pp. 877-890.

166. “Dynamics of the Federal Funds Target Rate: A Nonstationary Discrete Choice Approach” (with Ling Hu), *Journal of Applied Econometrics*, Vol. 19, 2004, pp. 851-867.

167. “Nonstationary Discrete Choice” (with Ling Hu), *Journal of Econometrics*, Vol. 120, No. 1, May, 2004, pp. 103-138.

168. “Early Development of Econometric Software at the University of Auckland”, (with Viv Hall). *Journal of Economic and Social Measurement*, Vol. 29, 2004, 127-133.

169. “Nonlinear Instrumental Variable Estimation of an Autoregression” (with Joon Park and Yoosoon Chang), *Journal of Econometrics*, Vol. 118, No. 1-2, January-February 2004, pp. 219-246.

170. “Error Bounds and Asymptotic Expansions for Toeplitz Product Functionals of Unbounded Spectra” (with Offer Lieberman), *Journal of Time Series Analysis*, Vol. 25, No. 5, 2004, pp. 733-753.

171. "Second Order Expansions for the Distribution of the Maximum Likelihood Estimator of the Fractional Difference Parameter" (with Offer Lieberman), *Econometric Theor*y, Vol. 20, No. 3, 2004, pp. 464-484.

172. "Understanding the Fisher Equation" (with Yixiao Sun). *Journal of Applied Econometrics,* Vol. 19, 2004, pp. 869-886.

173. "Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach" *Journal of Financial Econometrics*, Vol. 2, March 2004, pp. 251-289.

174. "Local Whittle Estimation in Nonstationary and Unit Root Cases" (with Katsumi Shimotsu). *Annals of Statistics*, Vol. 32, 2004, 656-692.

175. "GMM Estimation of Autoregressive Roots Near Unity with Panel Data" (with Hyungsik Roger Moon), *Econometrica,* Vol. 72, No. 2 March, 2004, pp. 467-522.

176. "Jackknifing Options Prices" (with Jun Yu), *Review of Financial Studies,* Vol. 18, No. 2, 2005, pp. 707- 742.

177. "Challenges of Trending Time Series Econometrics", *Mathematics and Computers in Simulation*, Vol. 68, No. 5-6, May 2005, pp. 401-416.

178. "Automated Discovery in Econometrics". *Econometric Theory*, Vol. 21, No. 1 February, 2005, pp. 3-20.

179. "HAC Estimation by Automated Regression", *Econometric Theory,* Vol. 21, No. 1, February, 2005, pp. 116- 142.

180. "Econometric Analysis of Fisher's Equation" *American Journal of Economics and Sociology*, Vol. 64, No. 1, January 2005, pp. 125-168.

181. "Prewhitening Bias in HAC Estimation" (with Donggyu Sul, Chi-Young Choi) *Oxford Bulletin of Economics and Statistics*, Vol. 67, No. 4, 2005, pp. 517-546.

182. "Exact Local Whittle Estimation of Fractional Integration" (with Katsumi Shimotsu), *Annals of Statistics,* Vol. 33, No. 4, 2005, pp. 1890-1933.

183. "Expansions for approximate maximum likelihood estimators of the fractional difference parameter" (with Offer Lieberman), *Econometrics Journal*, Vol. 8, No. 3, December, 2005, pp. 367-379.

184. "Albert Rex Bergstrom 1925-2005", *New Zealand Economic Papers*, Vol. 39, No. 2, December, 2005, pp. 129-152.

185. "Local Whittle Estimation of Fractional Integration and Some of its Variants", (with Katsumi Shimotsu), *Journal of Econometrics*, Vol. 130, 2006, pp. 209-233.

186. "Spectral Density Estimation and Robust Hypothesis Testing using Steep Origin Kernels without Truncation" (with Yixiao Sun and Sainan Jin), *International Economic Review,* Vol. 47, No. 3, 2006, pp. 837-894.

187. "Uniform Limit Theory for Stationary Autoregression" (with Liudas Giraitis), *Journal of Time Series Analysis*, Vol. 27, No. 1, 2006, pp. 51-60.

188. "A New Approach to Robust Inference in Cointegration" (with Sainan Jin and Yixiao Sun), *Economics Letters,* Vol. 91, 2006, 300-306.

189. "Inference in Autoregression under Heteroskedasticity" (with Ke-Li Xu), *Journal of Time Series Analysis,* Vol. 27, No. 2, 2006, pp. 289- 308.

190. "John Denis Sargan 1924-1996" (with David Hendry) *New Palgrave Dictionary of Economics. Second Edition* , Palgrave Macmillan, Bedford, UK. 2008.

191. "A Remark on Bimodality and Weak Instrumentation in Structural Equation Estimation" *Econometric Theor*y, Vol. 22, No. 5, 2006, pp. 947-960.

192. "GMM with Many Moment Conditions" (with Chirok Han), *Econometrica,* Vol. 74, No. 1, January 2006, pp. 147-192.

193. "On the Breitung Test for Panel Unit Roots and Local Asymptotic Power" (with Hyungsik Moon and Benoit Perron), *Econometric Theory*, Vol. 22, No. 6, December 2006, pp. 1179-1190.

194. "A Simple Approach to the Parametric Estimation of Potentially Nonstationary Diffusions" (with Federico Bandi), *Journal of Econometrics,* Vol. 137, 2007 , 354-395.

195. "Limit Theory for Moderate Deviations from Unity" (with Tassos Magdalinos), *Journal of Econometrics,* Vol. 136, 2007, pp. 115-130.

196. "Limit Theory for Moderate Deviations from Unity under Weak Dependence" (with Tassos Magdalinos) in G. D. A. Phillips and E. Tzavalis (Eds.) *The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis.* Cambridge: Cambridge University Press, 2007, 2007, pp.123-162. .

197. "Unit Root Log Periodogram Regression", *Journal of Econometrics*, Vol. 138, 2007, pp.104-124..

198. "Bias in Dynamic Panel Estimation with Fixed Effects, Incidental Trends and Cross Section Dependence" (with Donggyu Sul), *Journal of Econometrics*, Vol. 137, March 2007, pp. 162-188.

199. "Long Run Variance Estimation and Robust Regression Testing using Sharp Origin Kernels with No Truncation" (with Yixiao Sun and Sainan Jin), *Journal of Statistical Planning and Inference*, Vol. 137, No. 3, March 2007, pp. 985-1023.

200. "Nonstationary Discrete Choice: A Corrigendum and Addendum" (with Sainan Jin and Ling Hu), *Journal of Econometrics,* Vol. 141, No. 2, December 2007, pp. 1115-1130.

201. "Incidental Trends and the Power of Panel Unit Root Tests" (with Hyungsik Roger Moon and Benoit Perron), *Journal of Econometrics*, Vol. 141, No. 2 December 2007, pp. 416-459.

202. "Regression with Slowly Varying Regressors and Nonlinear Trends", *Econometric Theory*, Vol. 23, 2007, pp. 557-614.

203. "Albert Rex Bergstrom: 1925 - 2005" in J. King (Ed.) *Biographical Dictionary of Australian and New Zealand Economists*, Edward Elgar, Cheltenham, 2007.

204. "Some Empirics on Economic Growth under Heterogeneous Technology" (with Donggyu Sul), *Journal of Macroeconomics*, Vol. 29, No. 3, September 2007, pp. 455-469.

205. "Long Run Covariance Matrices for Fractionally Integrated Processes" (with Chang Sik Kim), *Econometric Theory*, Vol. 23, No. 6, December 2007, 1233-1247.

206. "Transition Modeling and Econometric Convergence Tests" (with Donggyu Sul), *Econometrica*, Vol. 75, No. 6, November 2007, pp. 1771-1855.

207. "Refined Inference on Long Memory in Realized Volatility" (with Offer Lieberman), *Econometric Reviews*, Vol. 27, 2008, pp. 254-267.

208. "Gaussian Inference in AR(1) Time Series with or without a Unit Root" (with Chirok Han), *Econometric Theory*, Vol. 24, No. 3, June 2008, pp. 631-650.

209. "Unit Roots" in S. N. Durlauf and L. E. Blume (Eds.) *New Palgrave Dictionary of Economics. Second Edition* , Palgrave Macmillan, Bedford, UK. 2008.

210. "Limit theory for explosively cointegrated systems" (with Tassos Magdalinos) *Econometric Theory*, Vol. 24, No. 4, August 2008, pp. 865-887.

211. "Regression Asymptotics using Martingale Convergence Methods" (with Rustam Ibragimov), *Econometric Theory*, Vol. 24, No. 4, August 2008, pp. 888-947.

212. "Adaptive Estimation of Autoregressive Models with Time-Varying Variances" (with Ke-Li Xu), *Journal of Econometrics*, Vol. 142, January 2008, pp. 265-280.

213. "A Complete Asymptotic Series for the Autocovariance Function of a Long Memory Process" (with Offer Lieberman), *Journal of Econometrics,* Vol. 147, 2008, pp. 99-103.

214. "Sinusoidal Modeling Applied to Spatially Variant Tropospheric Ozone Air Pollution" (with Nicholas Muller), *Environmetrics,* Vol. 19, 2008, 567-581.

215. "Optimal Bandwidth Selection in Heteroskedasticity-Autocorrelation Robust Testing" (with Sainan Jin and Yixiao Sun), *Econometrica*, Vol. 76, No. 1, January 2008, pp. 175-194.

216. "Unit Root Model Selection", *Journal of the Japan Statistical Society*, 38, No. 1, 2008, pp. 65-74.

217. "Maximum likelihood and Gaussian Estimation of Continuous Time Models in Finance" (with Jun Yu) in T.G. Andersen, R.A. Davis, J.P. Kreiss, and T. Mikosch (eds.). *Handbook of Financial Time Series*, Springer: New York, 2009, 497-530.

218. "A Two-Stage Realized Volatility Approach to Estimation of Diffusion Processes with Discrete Data", (with Jun Yu), *Journal of Econometrics*, Vol. 150, No. 2, 2009, pp. 139-150.

219. "Local Limit Theory and Spurious Nonparametric Regression" *Econometric Theory*, Vol. 25, 2009, pp. 1466-1497.

220. "Limit Theory for Cointegrated Systems with Moderately Integrated and Moderately Explosive Regressors" (with Tassos Magdalinos), *Econometric Theory*, Vol. 25, 2009, pp. 482-526.

221. "Asymptotic Theory for Local Time Density Estimation and Nonparametric Cointegrating Regression" (with Qiying Wang), *Econometric Theory,* Vol. 25, 2009, pp. 710-738.

222. "Long Memory and Long Run Variation", *Journal of Econometrics*, Vol. 151, 2009, pp. 150-158.

223. "Econometric Theory and Practice", *Econometric Theory*, Vol. 25, 2009, pp. 583-586.

224. "Economic Transition and Growth" (with Donggyu Sul), *Journal of Applied Econometrics,* Vol. 24, 2009, pp. 1153-1185.

225. "Simulation based estimation of contingent-claims prices" (with Jun Yu), *Review of Financial Studies,* Vol. 22, March 2009, pp. 3669-3705.

226. "Nonstationary Continuous-Time Processes" (with Federico Bandi) in Y. Aït Sahalia and L. P. Hansen (eds.) *Handbook of Financial Econometrics, Vol 1: Tools and Techniques.* Elsevier, 2009, pp. 139-202.

227. "Semiparametric Cointegrating Rank Selection" (with Xu Cheng), *Econometrics Journal*, Vol. 12, 2009, pp. S83-S104.

228. "Unit Root and Cointegrating Limit Theory when Initialization is in the Infinite Past" (with Tassos Magdalinos), *Econometric Theory,* Vol. 25, No. 6, December 2009, pp. 1682-1715.

229. "Structural Nonparametric Cointegrating Regression" (with Qiying Wang), *Econometrica,* Vol. 77, No. 6, November, 2009, pp. 1901-1948.

230. "Exact Distribution Theory in Structural Estimation with an Identity" *Econometric Theory,* 2009, pp. 958 – 984.

231. "Testing Linearity in Cointegrating Relations with an Application to PPP" (with Seung Hyun (Luke) Hong), *Journal of Business and Economic Statistics,* Vol. 28, January, 2010, 96-114.

232. "Indirect Inference for Dynamic Panel Models" (with Jun Yu and Christian Gourieroux), *Journal of Econometrics*, Vol. 157, July 2010, 68-77.

233. "GMM Estimation for Dynamic Panels with Fixed Effects and Strong Instruments at Unity" (with Chirok Han), *Econometric Theory,* Vol. 26, No. 1, February 2010, pp. 119-151.

234. "Bootstrapping I(1) Data", *Journal of Econometrics,* Vol. 158, 2010, 280-284.

235. "LAD Asymptotics under Conditional heteroskedasticity with Possibly Infinite Error Densities" (with Jin Seo Cho and Chirok Han) *Econometric Theory,* Vol. 26, No. 3, pp. 953-962.

236. "Bimodal t-ratios: The Impact of Thick Tails on Inference", (with Carlo V. Fiorio and V. Hajivassiliou), *Econometrics Journa*l, Vol. 13, No. 2, July 2010, pp. 271-289.

237. “Smoothing Local-to-Moderate Unit Root Theory” (with Tassos Magdalinos and Liudas Giraitis), *Journal of Econometrics*, Vol. 158, 2010, pp. 274-279.

238. “Two New Zealand Pioneer Econometricians”, *New Zealand Economic Papers*, Vol. 44, No. 1 April, 2010, pp. 1-26. .

239. “The Mysteries of Trend”, *Macroeconomic Review*, Vol. IX, No. 2, October, 2010, pp. 82-89

240. “Explosive behavior in the 1990s Nasdaq: When did exuberance escalate asset values?” (with Y. Wu and J. Yu), *International Economic Review*, Vol. 52, February, 2011, pp. 201-226.

241. “Infinite Density at the Median and the Typical Shape of Stock Return Distributions” (with Jin Seo Cho and Chirok Han), *Journal of Business and Economic Statistics*, Vol. 29, No. 2, April, 2011, pp. 282-294.

242. “Asymptotic Theory for Zero Energy Density Estimation with Nonparametric Regression Applications” (with Qiying Wang), *Econometric Theory*, Vol. 27, 2011, pp. 235-259.

243. “Corrigendum to: A Gaussian Approach for Continuous Time Models of the Short Term Interest Rate” (with Jun Yu), *Econometrics Journal*, Vol. 14, No. 1, 2011, pp. 126-129

244. “Uniform Asymptotic Normality in Stationary and Unit Root Autoregression” (with Chirok Han and Donggyu Sul), *Econometric Theory*, Vol. 27, No. 6, December, 2011, pp. 1117-1151.

245. “Power Maximization and Size Control in Heteroskedasticity and Autocorrelation Robust Tests with Exponentiated Kernels” (with Yixiao Sun and Sainan Jin), *Econometric Theory*, Vol. 27, No. 6, December, 2011, pp. 1320-1368.

246. “Bias in Estimating Multivariate and Univariate Diffusions” (with Xiaohu (Frank) Wang and Jun Yu) *Journal of Econometrics*, Vol. 161, No. 2, April 2011, pp 228-245.

247. “Tilted Nonparametric Estimation of Volatility Functions with Empirical Applications”, (with Keli Xu), *Journal of Business and Economic Statistics*, Vol. 29, No.4, October, 2011, pp. 518-528.

248. “Nonparametric Regression under Location Shifts”, (with Liangjun Su), *Econometrics Journal*, Vol. 14, No. 3, October 2011, pp. 457-486.

249. “Dating the Timeline of Financial Bubbles during the Subprime Crisis” (with Jun Yu), *Quantitative Economics*, Vol. 2, November 2011, pp. 455-491.

250. “Nonlinear Cointegrating Regression under Weak Identification” (with Xiaoxia Shi), *Econometric Theory*, Vol. 28, 2012, pp 509–547.

251. “Optimal Estimation under Nonstandard Conditions” (with Werner Ploberger), *Journal of Econometrics*, Vol. 169, No. 2, August 2012, pp. 258 - 265.

252. “Mean and Autocovariance Function Estimation near the Boundary of Stationarity” (with Liudas Giraitis), *Journal of Econometrics*, Vol. 169, No. 2, August 2012, pp. 166-178.

253. “Cointegrating Rank Selection in Models with Time-Varying Variance” (with Xu Cheng), *Journal of Econometrics*, Vol. 169, No. 2, August 2012, pp. 155-165.

254. “Folklore Theorems, Implicit Maps and Indirect Inference” *Econometrica*, Vol. 80, No. 1, 2012, pp. 425-454.

255. “Supplement to ‘“Folklore Theorems, Implicit Maps and Indirect Inference’ ” , *Econometrica Online Supplementary Material*,(www.econometricsociety.org/ecta/Supmat/9350_Proofs.pdf*), 2012.*

256. “Testing for Common Trends in Semiparametric Panel Data Models with Fixed Effects” (with Yonghui Zhang and Lianjun Su), *Econometrics Journal*, Vol. 15, February 2012, pp.56–100.

257. “Dynamic Misspecification in Nonparametric Cointegrating Regression” (with Ioannis Kasparis), *Journal of Econometrics,* Vol. 168, June 2012, 270-284.

258. “A Specification Test for Nonlinear Nonstationary Models” (with Qiying Wang), *Annals of Statistics*, Vol. 40, No. 2, 2012, pp. 727-758.

259. “Exploring the Mysteries of Trends and Bubbles” ch. 54 and pages 599-616 in K. Anderson (Ed.) *Australia’s Economy and its International Context: the Joseph Fisher Lectures Vol. II (1956-2012)*, University of Adelaide Press, 2012.

260. “Series Estimation of Stochastic Processes: Recent Developments and Econometric Applications” (with Zhipeng Liao), chapter 12, pp. 377-420, in A. Ullah, J. Racine, and L. Su (eds.) *Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics*, Oxford University Press, February, 2014.

261. “Inconsistent VAR Regression with Common Explosive Roots” (with Tassos Magdalinos), *Econometric Theory*, Vol. 29, No. 4, August 2013, pp. 808-837.

262. “Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility” (with Giuseppe Cavaliere, Stephan Smeekes, and A.M. Robert Taylor), *Econometric Reviews*, Vol. 34, No. 4, 2015, pp. 512-536.

263. “Predictive Regression under Varying Degrees of Persistence and Robust Long-Horizon Regression” (with Ji Hyung Lee), *Journal of Econometrics,* Vol. 177, No. 2, December 2013, 250-264. .

264. “First Difference Maximum Likelihood and Dynamic Panel Estimation” (with Chirok Han), *Journal of Econometrics,* Vol. 175, July 2013, pp. 35–45.

265. “Semiparametric Estimation in Triangular System Equations with Nonstationarity” (with Jiti Gao), *Journal of Econometrics*, Vol. 176, No. 1, September 2013, pp. 59-79.

266. “Nonlinearity Induced Weak Instrumentation” (with Ioannis Kasparis and Tassos Magdalinos), *Econometric Reviews*, Vol. 33, No. 5-6, August, 2014, pp. 676-712.

267. “Limit Theory for VARs with Mixed Roots Near Unity” (with Ji Hyung Lee), *Econometric Reviews*, Vol. 34, No 6, May 2015, pp. 1034-1055.

268. “Specification Sensitivity in Right-Tailed Unit Root Testing for Explosive Behaviour” (with Shuping Shi and Jun Yu), *Oxford Bulletin of Economics and Statistics*, Vol. 76, No. 3, June 2014, pp. 315-333.

269. “Unit Roots in Life: A Graduate Student Story” *Econometric Theory*, Vol. 30, No. 4, August 2014, pp. 719-736

270. “Optimal Estimation of Cointegrated Systems with Irrelevant Instruments” *Journal of Econometrics*, Vol. 178, 2014, pp. 210-224.

271. “X-Differencing and Dynamic Panel Model Estimation” (with Chirok Han and Donggyu Sul), *Econometric Theory*, Vol. 30, February, 2014, pp 201-251.

272. “Meritocracy Voting: Measuring the Unmeasurable” *Econometric Reviews*, Vol. 35, No. 1, January, 2016, pp. 2-40.

273. “Incidental Parameters and Dynamic Panel Modeling” (with Hyungsik R. Moon and Benoit Perron) ch.4 and pages 111-148 in B. Baltagi (Ed.) *Handbook of Panel Data*, Oxford University Press, 2015.

274. “Point Optimal Panel Unit Root Tests with Serially Correlated Data” (with Hyungsik R. Moon and Benoit Perron), *Econometrics Journal*, Vol. 17, No. 3, 2014, pp. 338-372.

275. “Automated Estimation of Vector Error Correction Models” (with Zhipeng Liao), *Econometric Theory*, Vol. 31, No. 3, June, 2015, pp. 581-646.

276. “Testing the Martingale Hypothesis” (with Sainan Jin), *Journal of Business and Economic Statistics*, Vol. 32, No. 4, 2014, pp. 537-554.

277. “On Confidence Intervals for Autoregressive Roots and Predictive Regression”, *Econometrica*, Vol. 82, No. 3, May 2014, pp. 1177-1195.

278. “Model Selection in the Presence of Incidental Parameters” (with Y. Lee), *Journal of Econometrics*, Vol. 188, No. 2, October, 2015, pp. 474-489.

279. “Nonparametric Predictive Regression” (with Ioannis Kasparis and Elena Andreou), *Journal of Econometrics*, Vol. 185, No. 2, April, 2015, pp. 468-494.

280. “Norming Rates and Limit Theory for Some Time-Varying Coefficient Autoregressions” (with Offer Lieberman), *Journal of Time Series Analysis*, Vol. 35, September, 2014, pp. 592-623.

281. “The True Limit Distributions of the Anderson-Hsiao IV Estimators in Panel Autoregression” (with Chirok Han), *Economics Letters*, Vol. 127, 2015, pp. 89-92.

282. “Lag Length Selection in Panel Autoregression” (with Chirok Han and Donggyu Sul), *Econometric Reviews*, Vol. 36, No. 1-3, 2017, pp. 225-240.

283. “Nonparametric Cointegrating Regression with Endogeneity and Long Memory” (with Qiying Wang), *Econometric Theory*, Vol. 32, 2016, pp. 359-401.

284. "Uniform Consistency of Nonstationary Kernel-Weighted Sample Covariances for Nonparametric Regression" (with Degui Li and Jiti Gao), *Econometric Theory*, Vol. 32, No. 3, June 2016, pp. 655-685.

285. "Supplement to Two Papers on Multiple Bubbles" (with Shuping Shi and Jun Yu), *International Economic Review*, *Online Supplementary Material* , Vol. 56, No. 4, November, 2015.

286. "Testing for Multiple Bubbles: Historical episodes of exuberance and collapse in the S&P 500 " (with Shuping Shi and Jun Yu), *International Economic Review*, Vol. 56, No. 4, November, 2015, pp. 1042-1076.

287. "Testing for Multiple Bubbles: Limit theory of Real Time Detectors" (with Shuping Shi and Jun Yu), *International Economic Review*, Vol. 56, No. 4, November, 2015, pp. 1077-1131.

288. "Testing Linearity using Power Transforms of Regressors" (with Y. Baek and Jin Seo Cho), *Journal of Econometrics*, Vol. 187, No. 1, July, 2015, pp. 376-384.

289. "Edmond Malinvaud: A Tribute to his Contributions in Econometrics", *Econometrics Journal,* Vol. 18, No. 2, June, 2015, pp. A1-A13.

290. "Hot Property in New Zealand: Empirical Evidence of Housing Bubbles in the Metropolitan Centres" (with R. Greenaway-McGrevy), *New Zealand Economic Papers,* Vol. 50, No. 1, 2016, pp. 88-113.

291. "Pitfalls and Possibilities in Predictive Regression", *Journal of Financial Econometrics*, Vol. 13, No. 3, 2015, 521-555.

292. "Weak Convergence to Stochastic Integrals for Econometric Applications" (With H. Liang, H. Wang, and Q. Wang), *Econometric Theory,* Vol. 32, No. 6, December, 2016, pp. 1349-1375.

293. "Dynamic Panel Anderson-Hsaio Estimation with Roots Near Unity", *Econometric Theory*, 2017 (forthcoming)

294. "Supplement to: 'Dynamic Panel Anderson-Hsaio Estimation with Roots Near Unity", *Econometric Theory*, *Online Supplementary Material*, 2016 (forthcoming)

295. "New Methodology for Constructing Real Estate Price Indices Applied to the Singapore Residential Market" (with Liang Jiang and Jun Yu), *Journal of Banking and Finance,* Vol. 61, No. 2, December 2015, pp. S121-S131.

296. "Inference in Near Singular Regression", *Advances in Econometrics*, Vol. 36, 2016, pp. 461-486.

297. "Reduced Forms and Weak Instrumentation," *Econometric Reviews,* Vol. 36, No. 6-9, 2017, pp. 818-839.

298. "Asset Pricing with Financial Bubble Risk" (with Jihyung Lee), *Journal of Empirical Finance,* Vol. 38 (Part B), September, 2016, pp. 590-622.

299. "Modeling Speculative Bubbles with Diverse Investor Expectations", *Research in Economics*, Vol. 70, No. 3, September, 2016, pp. 375-387.

300. “A Multivariate Stochastic Unit Root Model with an Application to Derivative Pricing” (with Offer Lieberman), *Journal of Econometrics*, Vol. 196, No. 1, 2017, pp. 99-110.

301. “Disentangling Greenhouse Warming and Aerosol Cooling to Reveal Earth's Climate Sensitivity” (With T. Storelvmo, T. Leirvik, U. Lohmann, and M. Wild), *Nature Geoscience*, Vol. 9, No. 3, March, 2016, pp. 1-6.

302. “Inference in Continuous Systems with Mildly Explosive Regressors” (with Y. Chen and J. Yu), *Journal of Econometrics* 2017 (forthcoming).

303. “Estimating Smooth Structural Change in Cointegration Models” (with Degui Li and Jiti Gao),), *Journal of Econometrics*, Vol. 196, No. 1, January 2017, pp. 180-195.

304. “Online Supplement to ‘Estimating Smooth Structural Change in Cointegration Models’ ” (with Degui Li and Jiti Gao),), *Journal of Econometrics* 2017, Online Supplement, Vol. 196.

305. “Practical Kolmogorov-Smirnov Testing by Minimum Distance Applied to Measure Top Income Shares in Korea” (with Cho, J. S., M-H. Park), *Journal of Business and Economic Statistics*, 2016 (forthcoming).

306. “Identifying Latent Structures in Panel Data” (with Liangjun Su and Zhentao Shi), *Econometrica*, 84, No. 6, November 2016, pp. 2215-2264.

307. “Online Supplement to `Identifying Latent Structures in Panel Data’,” (with Liangjun Su and Zhentao Shi), *Econometrica*, 2016. Vol. 84.

308.“Indirect Inference in Spatial Autoregression”, (with Maria Kyriacou and Francesca Rossi) *Econometrics Journal*, Vol. 20, No. 2, June 2017, pp. 168-189. (Published with Online Supplement).

309. “John Denis Sargan at the London School of Economics” (with David F. Hendry) *The Palgrave Companion to LSE Economics*, London: Palgrave, 2017.

310. “Edmond Malinvaud – an Economist’s Econometrician”, *Annals of Economics and Statistics*, Vol. 125/126, June, 2017, pp. 135-151.

311. “Structural Inference from Reduced Forms with Many Instruments” (with Wayne Y. Gao), *Journal of Econometrics*, Vol. 199, No. 2, August, 2017, pp. 96-116.

312. “Financial Bubble Implosion and Reverse Regression” (with Shuping Shi), *Econometric Theory*, 2018 (forthcoming) with Online Supplement.

313. “Pythagorean Generalization of Testing the Equality of Two Symmetric Positive Definite Matrices” (with J. S. Cho), *Journal of Econometrics*, Vol. 202, No. 1. January, 2018, pp. 45-56.

314. “Sequentially Testing Polynomial Hypotheses using Power Transforms of Regressors” (with J. S. Cho), *Journal of Business and Economic Statistics*, 2017 (forthcoming).

315. “IV and GMM Inference in Endogenous Stochastic Unit Root Models,” (with Offer Lieberman), *Econometric Theory*, 2018 (forthcoming)

316. “Threshold Regression with Endogeneity” (with Ping Yu), *Journal of Econometrics* 2017 (forthcoming).

317. “Boundary Limit Theory for Functional Local to Unity Regressions” (with Anna Bykhovskaya), *Journal of Time Series Analysis*, 2018 (forthcoming).

318. “A Frequentist Approach to Bayesian Asymptotics,” (with Tingting Cheng and Jiti Gao), *Journal of Econometrics* 2018 (forthcoming).

B. BOOKS

319. *Exercises in Econometrics*, *Volume I* (with M. R. Wickens), Ballinger & Philip Allan, 1978.

320. *Exercises in Econometrics, Volume II* (with M. R. Wickens), Ballinger & Philip Allan, 1978.

321. *Models, Methods and Applications of Econometrics: Essays in Honor of A. R. Bergstrom* (Editor), Basil Blackwell, 1993.

322. *Advances in Econometrics and Quantitative Economics: Essays in Honor of Professor C. R. Rao* (Edited with G. S. Maddala and T. N. Srinivasan), Basil Blackwell, 1995.

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

323. Comments on "Estimation of Linear Functional Relationships: Approximate Distributions and Connections with Simultaneous Equations in Econometrics," *Journal of the Royal Statistical Society, Serial B*, Vol. 38, No. 1, 1976, p. 37.

324. "Comments on the Unification of Asymptotic Theory of Non-Linear Econometric Models," *Econometric Reviews*, Vol. 1, No. 2, 1982, pp. 193-200.

325. "On University Education in Econometrics: Remarks on an Article by Eric R. Sowey," *Econometric Reviews*, Vol. 2, No. 2, 1984, pp. 307-315.

326. "Editorial Note: Problems and Solution Series" (with A. Holly), *Econometric Theory*, Vol. 1, No. 1, April 1985, pp. 141-142.

327. "Editorial," *Econometric Theory*, Vol. 3, No. 2, August 1987, p. 169.

328. 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.

329. Review of *Continuous Time Econometric Modelling* by A. R. Bergstrom, *Economica*, Vol. 59, August 1992, pp. 373-378.

330. Comment on "Modeling Asset Returns with Alternative Stable Distributions," *Econometric Reviews*, Vol. 12, No. 3, 1993, pp. 331-338.

331. “The *Econometric Theory* Awards”. *Econometric Theory*, Vol. 13, No. 2, April 1997, pp. 145-147.

332. Introduction to Chapter 9 of Robert Leeson (Ed.). “*A. W. H. Phillips: Collected Works in Contemporary Perspective*.” Cambridge: Cambridge University Press. 2001.

333. “Obituary: G. S. Maddala” (with Kajal Lahiri) *Econometric Theory,* Vol. 15, No. 4, August 1999, pp. 639-641.

334. “In Memory of John Denis Sargan”. *Econometric Theory*, Vol. 19, No. 3, June 2003, pp417-422.

335. “Editorial Note: Notes and Problems” (with Paolo Paruolo), Vol. 20, 2004, pp. 643-644.

336. “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.

337. “Comments on ‘A selective overview of nonparametric methods in financial econometrics’, by Jianquing Fan’, *Statistical Science*, Vol. 20, No. 4, 2005.

338. “Albert Rex Bergstrom: Pioneer of Economic Modeling” *New Zealand Herald*, May 21, 2005.

339. “Albert Rex Bergstrom: Pioneer of Continuous Time Economic Models” *Asymmetric Information*, July, 2005, pp. 3-4.

340. “Comments on ‘Realized Variance and Market Microstructure Noise’ by Peter R. Hansen and Asger Lunde”, *Journal of Business and Economic Statistic*s, Vol. 24, No. 2, April 2006, pp. 202-208. (with Jun Yu)

341. “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.

342. “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.

343. “Obituary: Clive W. J. Granger” (with David F. Hendry) *Econometric Theory*, Vol. 25, No. 5, October, 2009, pp. 1139-1142.

344. “Introduction: SETA Special Issue 2010” (with Jun Yu), *Econometric Theory,* Vol. 30, No. 1, 2014, pp. 1-2.

345. “Homage to Halbert White”, *Journal of Financial Econometrics,* Vol. 12, No. 4, 2014, pp. 618-619.

346. “Editors’ Foreword to ‘Structural Models and Econometrics’ ”, (with Olav Bjerkholt) *Econometric Theory* , Vol. 31, No. 1, 2015, pp. 85 - 86.

347. “Foreword to *Almost All about Unit Roots* by In Choi”, Cambridge University Press, 2015.

348. “Memorial to Edmond Malinvaud”, *Econometric Theory*, Vol. 31, No. 3, June 2015, pp. 423-425.

349. “Edmond Malinvaud: A Tribute to his Contributions in Econometrics”, *Econometric Society Website* (2015). https://www.econometricsociety.org/

350. “Tribute to T. W. Anderson”, *Econometric Theory*, Vol. 33, No. 3, April 2017, 529-533.

351. “Econometric Reviews Honors Esfandiar Maasoumi” (with Aman Ullah), *Econometric Reviews*, 2018 (forthcoming)

352. “ET Obituary: Phoebus J. Dhyrmes (1932-2016)” (with Aris Spanos) *Econometric Theory*, Vol. 33, No. 5, October 2017, pp. 1039-1045.

D. PUBLISHED PROBLEMS AND SOLUTIONS

353. "Yale Examinations and Problem Series in Econometrics," in E. Tower (ed.), *Economics Exams, Puzzles and Problems*, Dunham: Eno River Press, 1981, pp. 3-27. [Second set of problems published in E. Tower (ed.), *Econometrics Reading Lists*, Eno River Press, 1985, pp. 103-118.]

354. "A Non-Normal Limiting Distribution," *Econometric Theory*, Vol. 1, No. 1, April 1985, p. 145.

355. "Distribution of the *F* ratio" (with Aman Ullah), *Econometric Theory*, Vol. 2, No. 3, December 1986, pp. 449-452.

356. "An Integral over a Matrix Space," *Econometric Theory*, Vol. 2, No. 3, December 1986, p. 446.

357. "The Distribution of LIML in the Leading Case," *Econometric Theory*, Vol. 3, No. 3, December 1987, p. 469.

358. "Asymptotic Properties of OLS and GLS," *Econometric Theory*, Vol. 4, No. 1, April 1988, p. 171.

359. "Structural Estimation under Partial Identification," *Econometric Theory*, Vol. 4, No. 1, April 1988, p.179.

360. "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.)

361. "The Limit Distribution of the Generalized Inverse of a Singular Covariance Matrix Estimate," *Econometric Theory*, Vol. 5, No. 3, December 1989, p. 455.

362. "Optimal Structural Estimation of Triangular Systems: II. The Nonstationary Case," *Econometric Theory*, Vol. 6, No. 3, September 1990, p. 407. (Solution in Vol. 7, No. 4, December 1991, pp. 549-553.)

363. "Joint Estimation of Equilibrium Coefficients and Short Run Dynamics," *Econometric Theory*, Vol. 6, No. 2, June 1990, p. 286.

364. "Optimal Structural Estimation of Triangular Systems," *Econometric Theory*, Vol. 6, No. 2, June 1990, p. 285.

365. "Geometry of the Equivalence of OLS and GLS in the Linear Model," *Econometric Theory*, Vol. 6, No. 4, December 1990, pp. 489-490. (Solution in Vol. 8, No. 1, March 1992, pp. 158-159.)

366. "Testing Causality in an Autoregression with Cointegrated Regressors" (with Hiro Toda), *Econometric Theory*, Vol. 6, No. 4, December 1990, p. 489.

367. "Testing for Stationarity in the Components Representation of a Time Series" (with D. Kwiatkowski and P. Schmidt), *Econometric Theory*, Vol. 7, No. 4, December 1991, pp. 543-544. (Solution in Vol. 8, No. 4, December 1992, pp. 586-591.)

368. "Limit Theory in Cointegrated Vector Autoregressions" (with H. Toda), *Econometric Theory*, Vol. 8, No. 1, March 1992, p. 146. (Solution in Vol. 9, No. 1, March 1993, pp. 149-152.)

369. "Partitioned Regression with Rank-Deficient Regressors," *Econometric Theory*, Vol. 8, No. 2, June 1992, pp. 307-309.

370. "Simultaneous Equations Bias in Level VAR Estimation," *Econometric Theory*, Vol. 8, No. 2, June 1992, p. 307. (Solution in Vol. 9, No. 2, June, 1993, pp. 326-328.)

371. "Generalized Inverses of Partitioned Matrices," *Econometric Theory*, Vol. 8, No. 3, September 1992, pp. 426-427.

372. "Efficiency of Maximum Likelihood," *Econometric Theory*, Vol. 8, No. 3, September 1992, p. 427. (Solution in Vol. 9, No. 3, September 1993, pp. 534-535.)

373. "Nonlinear Testing and Forecasting Asymptotics with Potential Rank Failure," *Econometric Theory*, Vol. 9, No. 4, December 1993, pp. 689-690. (Solution in Vol. 11, No. 3, 666-668.)

374. "Reduced Rank Regression Asymptotics in Multivariate Regression," *Econometric Theory*, Vol. 9, No. 4, December 1993, p. 689. (Solution in Vol. 11, No. 3, 1994, pp. 661-666.)

375. "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).

376. "Some Exponential Martingales" (with D. J. Hodgson), *Econometric Theory*, Vol. 10, No. 3/4, August 1994, p. 819.

377. "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.)

378. "Fully Modified Least Squares in I(2) Regression" (with Yoosoon Chang), *Econometric Theory*, Vol. 10, No. 5, December 1994, p. 957.

379. "Spurious Regression and Generalized Least Squares" (with D. J. Hodgson), *Econometric Theory*, Vol. 10, No. 5, December 1994, pp. 957-958.

380. "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.)

381. "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

382. "An Interview with Professor J. D. Sargan," *Econometric Theory*, Vol. 1, No. 1, April 1985, pp. 119-139.

383. "An Interview with Professor T. W. Anderson," *Econometric Theory*, Vol. 2, No. 2, August 1986, pp. 249-288.

384. "An Interview with Professor E. Malinvaud" (with Alberto Holly), *Econometric Theory*, Vol. 3, No. 2, August 1987, pp. 273-296.

385. "An Interview with Professor J. Durbin," *Econometric Theory*, Vol. 4, No. 1, April 1988, pp. 125-58.

386. "An Interview with Professor A. R. Bergstrom," *Econometric Theory*, Vol. 4, No. 2, August 1988, pp. 301-328.

387. "An Interview with Professor C. W. J. Granger," *Econometric Theory*, Vol. 13, No. 2, April 1997, pp. 253-304.

388. "A Conversation with Professor Eric Ghysels," (with Jun Yu) *Econometric Theory*, Vol. 28, 2012, pp. 207-217.

F. PERSONAL INTERVIEWS

389. "Interview with Peter C. B. Phillips," *Science Watch*, October, 2013, Citation Laureates, (http://sciencewatch.com/nobel/predictions/econometric-time-series)

390. “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

391. "Forecasts of Asia-Pacific Economic Activity to 1997” , *Asia Pacific Economic Review*, Vol. 1, No. 2, August 1995, pp. 97-108.

392. "Forecasts of Asia-Pacific Economic Activity to 1998” , *Asia Pacific Economic Review*, Vol. 1, No. 3, December 1995, pp. 79-90.

393. "Forecasts of Asia-Pacific Economic Activity to 1998” , *Asia Pacific Economic Review*, Vol. 2, No. 1, April 1996, pp. 76-86.

394. "Forecasts of Asia-Pacific Economic Activity to 1999” , *Asia Pacific Economic Review*, Vol. 2, No. 2, August 1996, pp. 88-100.

395. "Forecasts of Asia-Pacific Economic Activity to 1999" , *Asia Pacific Economic Review*, Vol. 2, No. 3, December 1996.

396. "Forecasts of Asia-Pacific Economic Activity to the year 2000" , *Asia Pacific Economic Review*, Vol. 3, No. 1, April 1997

397. "Forecasts of Asia-Pacific Economic Activity to 2000:4" , *Asia Pacific Economic Review*, Vol. 3, No. 2, August 1997

398. "Forecasts of Asia-Pacific Economic Activity to 2000:4" , *Asia Pacific Economic Review*, Vol. 3, No. 3, December 1997

399. "Forecasts of Asia-Pacific Economic Activity to 2001:4" , *Asia Pacific Economic Review*, Vol. 4, No. 1, April 1998

H. OP-ED ARTICLES

400. "Using Financial Econometrics to Measure Risk", *The Business Times*, Singapore, October 27, 2010 (with Eric Ghysels and Jun Yu).

401. "Warning Signs of Future Asset Bubbles", *The Straits Times*, Singapore, April 26, 2011 (with Jun Yu).

402. "Bubble or Roller Coaster in World Stock Markets", *The Business Times*, Singapore, June 28, 2013 (with Jun Yu).

403. "Hot Property Market … Irrational or Not?" *The Sunday Star Times*, Auckland, April 12, 2015 (with Ryan Greenaway-McGrevy).

404. "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

405. "Econometric Inference in the Vicinity of Unity" (with Tassos Magdalinos)

406. "Bandwidth Choice for Interval Estimation in GMM Regression" (with Yixiao Sun)

407. "Robust Econometric Inference with Mixed Integrated and Mildly Explosive Regressors" with Ji Hyung Lee

408. "Estimation of the Localizing Rate for Mildly Integrated and Mildly Explosive Processes"

409. "Functional Coefficient Nonstationary Regression" (with Jiti Gao)

410. "Testing Mean Stability of Heteroskedastic Time Series" (with V. Dalla and L. Giraitis)

411. "Change Detection in Granger Causality" (with S. Hurn and S. Shi)

412. "Business Cycles, Trend Elimination, and the HP Filter" (with S. Jin)

413. “Kernel-Based Inference in Time-Varying Coefficient Cointegrating Regression” (with Degui Li and Jiti Gao)

414. “Causal Change Detection in Possibly Integrated Systems: Revisiting the Money-Income Relationship” (with S. Shi and S. Hurn)

415. “Homogeneity Pursuit in Panel Data Models: Theory and Applications,” (with Wuyi Wang and Liangjun Su)

416. “Weak σ-Convergence: Theory and Applications,” (with Donggyu Sul and Jianning Kong)

417. “Econometric Measurement of Earth’s Transient Climate Sensitivity,” (with Trude Storelvmo and Thomas Leirvik)

418. “Uniform Inference in Panel Autoregression” (with John Chao)

419. “Uniform Inference in Nonparametric Time Varying Parameter Autoregression”

420. “Point Optimal Testing with Roots that are Functionally Local to Unity” (with Anna Bykhovskaya).

421. “Mudslinging in Colorado: Exploring the Effectiveness of Negative Political Advertising in the 2012 and 2016 U.S. Presidential Elections” (with Justin B. Phillips)

422.“Latent Variable Nonparametric Cointegrating Regression” (with Qiying Wang and Yannis Kasparis)

423. “Detecting Financial Collapse and Ballooning Sovereign Risk” (with Shuping Shi)

424. “Random Coefficient Continuous Systems: Testing for Extreme Sample Path Behavior” (with Yubo Tao and Jun Yu)

425. “Hybrid Stochastic Local Unit Roots” (with Offer Lieberman)

J. UNPUBLISHED PAPERS

426. “An ARMA-prewhitened Long Run Variance Estimator” (with Chin Chin Lee), 1993.

427. "Efficient Estimation of Second Moment Parameters in ARCH Models" (with Binbin Guo), 1998.

428. "Nonstationary Density Estimation and Kernel Autoregression" (with Joon Park), 1998.

429. “A Reinterpretation of the Feldstein-Horioka Regressions from a Nonstationary Panel Viewpoint” (with Hyungsik Moon), 1999.

430. "Discrete Fourier Transforms of Fractional Processes", 1999.

431. “Fully Modified Estimation of Fractional Cointegration Models” (with Chang Sik Kim), 1999.

432. "Log Periodogram Regression: The Nonstationary Case" (with Chang Sik Kim), 1999.

433. "Modified Log Periodogram Regression" (with Chang Sik Kim), 2000.

434. “Bootstrapping Spurious Regressions”, 2001.

435. "Efficient Detrending in the Presence of Fractionally Integrated Errors" (with Yixiao Sun and Chin Chin Lee), 2003.

436. "Efficient Regression in Time Series Partial Linear Models" (with Zhijie Xiao and Binbin Guo), 2003.

437. “Limit Theory for Dating the Origination and Collapse of Mildly Explosive Periods in Time Series Data” (with Jun Yu), 2009.

438. “Information Loss in Volatility Measurement with Flat Price Trading” (with Jun Yu), 2011.

439. “Restricted Likelihood Ratio Tests in Predictive Regression” (with Ye Zoe Chen, 2015)

K. CREATIVE WRITING

440. "signposts," *Landfall* (New Zealand Literary Journal), Vol. 34, No. 2, June 1980, p. 145.

441. "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 Macroeconomies"
   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

87. # Wenxin Wang (2018)

"Nonstationary Panels with Unobserved Heterogeneity"
First position: Jiao Tong University, Shanghai, China
Present position: Jiao Tong University, Shanghai, China

88. * Wuyi Wang (2018)
"Identifying Latent Group Structures in Nonlinear Panels"
First position: Jinan University, Guangzhou, China
Present position: Jinan University, Guangzhou, China

89. * Xiaobin Liu (2018)
"Three Essays on Bayesian Econometrics"
First position: Zhejiang University, Hangzhou, China
Present position: Zhejiang University, Hangzhou, China

#Joint Chair of Thesis Committee; *Committee.