May, 2009

CURRICULUM VITAE

FULL NAME: Peter Charles Bonest Phillips

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

AGE & MARITAL STATUS: 61 years; married (Deborah Blood), three children (Daniel Lade, Justin Bonest, Lara Kimberley)

OFFICE ADDRESS & CONTACTS: Cowles Foundation for Research in Economics
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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."
1979	MA (Yale) Hon

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)

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

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/QUANTAS 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.

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-	Distinguished Alumnus Professor of Economics, University of Auckland

1999- Adjunct Visiting Professor of Econometrics, University of York, England

2008- Distinguished Term Professor, Singapore Management University, Singapore

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

JOURNALS:

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

Associate Editor, *Econometrica* (1978-1984)

Foundation Editor, *Econometric Theory* (1984-)

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

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

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

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 Economist Meetings, Christchurch, New Zealand
2005 (Sept)	Unit Roots and Cointegration International Conference, Faro, Portugal
2006 (April)	SETA Conference, Xiamen, China
2007 (April)	SETA Conference, Hong Kong University of Science and Technology, Hong Kong
2007 (July)	International Panel Conference, Xiamen, China
2007 (Oct)	Mid West Econometrics Meeting, St Louis, USA.
2008 (July)	Fukuzawa lecture, Far Eastern Meetings of the Econometric Society, SMU, July 2008

INVITED CONFERENCE LECTURES:

1971 (May)	Sixth New Zealand Mathematics Colloquium; Wellington, New Zealand.
1975 (Jan)	Winter Symposium of the Econometric Society; Geneva, Switzerland.

1976 (July)	Summer Symposium of the Econometric Society; Essex, England.
1984 (Mar)	SSRC Conference in Honor of Professor J. D. Sargan, Oxford University, England.
1985 (May)	Joshi Statistics Symposia; University of Western Ontario, Canada.
1985 (Aug)	Conference on Finite Sample Econometrics; University of Western Ontario, Canada.
1986 (July)	ESRC Econometric Study Group Conference; Bristol, England.
1986 (Sept)	Canadian Econometric Study Group Conference; Montreal, Canada.
1987 (Aug)	American Mathematical Society Summer Research Conference: Statistical Inference from Stochastic Processes; Cornell University, USA.
1988 (May)	Fifth International Symposium in Economic Theory and Econometrics: "Nonparametric and Semiparametric Methods in Economics and Statistics," Duke University, USA.
1988 (Oct)	Canadian Econometric Study Group Conference; Banff, Canada.
1989 (April)	Workshop on Econometric Estimation and Inference for Nonlinear Dynamic Macroeconomic Models, University of Southern California, Los Angeles, USA.
1989 (Jun)	Financial Markets Group Conference on "The Econometrics of Financial Markets"; London School of Economics, England.
1991 (Jun)	INSEE/ENSAE Conference on "Unit Roots and Cointegration"; Paris, France.
1991 (Jun)	Far Eastern Meetings of the Econometric Society Preconference on Econometrics; Seoul, Korea.
1991 (July)	NBER Summer Conference on Economic Fluctuations; NBER, Cambridge, USA.
1991 (Aug)	Australian Economic Modelling Conference; Port Douglas, Australia.
1992 (Aug)	American Statistical Association Meetings; Boston, USA.
1992 (Sept)	Australian Economic Modelling Conference; Port Douglas, Australia.
1993 (July)	Seoul Institute of Economic Research; Seoul, Korea.
1993 (Aug)	Australian Economic Modelling Conference; Palm Cove, Australia.
1993 (Oct)	Yale-NSF Symposium on "Trending Multiple Time Series"; New Haven, USA.
1994 (Aug)	American Statistical Association Meetings; Toronto, Canada.
1994 (Sept)	NBER/NSF Time Series Conference; Fort Collins, USA.

1994 (Oct) NBER Economic Fluctuations Conference; Boston, USA.

1995 (April) Conference in Honor of Carl F. Christ, Baltimore, USA.

1996 (March) Conference on Time Series Analysis, Texas A&M Univeristy, College Station, USA.

1996 (Aug) Latin American Meetings of the Econometric Society, Rio de Janeiro, Brazil.

1996 (Aug) New Zealand Association of Economists Meeting, Auckland, New Zealand.

1996 (Aug) Australian Economic Modelling Conference; Palm Cove, Australia.

1997 (Feb) New Zealand Econometric Study Group Meeting, University of Auckland, Auckland, New Zealand.

1997 (Oct) Workshop on Monetary Policy, Reserve Bank of New Zealand, Wellington, New Zealand.

1997 (Dec) EC^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; 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

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).

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-)

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

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-)

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.

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 2.0 (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)

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.

A. ARTICLES, continued

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.

A. ARTICLES, continued

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.

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214. “A Two-Stage Realized Volatility Approach to Estimation of Diffusion Processes with Discrete Data”, (with Jun Yu), *Journal of Econometrics* (forthcoming)

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

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

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

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221. “Local Limit Theory and Spurious Nonparametric Regression” *Econometric Theory* (forthcoming, 2009)

222. “Testing Linearity in Cointegrating Relations with an Application to PPP” (with Seung Hyun (Luke) Hong), *Journal of Business and Economic Statistics* (forthcoming, 2009)

223. “Limit Theory for Cointegrated Systems with Moderately Integrated and Moderately Explosive Regressors” (with Tassos Magdalinos), *Econometric Theory* (forthcoming, 2009)

224. “Asymptotic Theory for Local Time Density Estimation and Nonparametric Cointegrating Regression” (with Qiying Wang), *Econometric Theory* (forthcoming, 2009)

225. “Long memory and long run variation”, *Journal of Econometrics* (forthcoming, 2009)

226. “Econometric theory and practice”, *Econometric Theory*, 2009 (forthcoming)

227. “GMM Estimation for Dynamic Panels with Fixed Effects and Strong Instruments at Unity” (with Chirok Han), *Econometric Theory* (2009, forthcoming)

228. “Economic Transition and Growth” (with Donggyu Sul), *Journal of Applied Econometrics* (forthcoming, 2009)

229. “Simulation based estimation of contingent-claims prices” (with Jun Yu), *Review of Financial Studies* (forthcoming)

230. "Nonstationary Continuous-Time Processes" (with Federico Bandi) in Y. Aït Sahalia and L. P. Hansen (eds.) *Handbook of Financial Econometrics.* Elsevier.

231. “Semiparametric Cointegrating Rank Selection” (with Xu Cheng), *Econometrics Journal* (forthcoming)

232. “Unit Root and Cointegrating Limit Theory when Initialization is in the Infinite Past” (with Tassos Magdalinos), *Econometric Theory* (forthcoming)

233. “Structural Nonparametric Cointegrating Regression” (with Qiying Wang), *Econometrica* (forthcoming).

B. BOOKS

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

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

237. *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

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F. REGULAR JOURNAL FEATURES

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

G. PAPERS SUBMITTED FOR PUBLICATION

302. "A Reinterpretation of the Feldstein-Horioka Regressions from a Nonstationary Panel Viewpoint" (with Hyungsik Moon)

303. "An ARMA-prewhitened Long Run Variance Estimator" (with Chin Chin Lee).

304. "Bootstrapping Spurious Regressions"

305. "Discrete Fourier Transforms of Fractional Processes".

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

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

308. "Fully Modified Estimation of Fractional Cointegration Models" (with Chang Sik Kim)

309. "Log Periodogram Regression: The Nonstationary Case" (with Chang Sik Kim)

310. "Modified Log Periodogram Regression" (with Chang Sik Kim)

311. "Nonstationary Density Estimation and Kernel Autoregression" (with Joon Park).

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

313. "Optimal Estimation of Cointegrated Systems with Irrelevant Instruments"

314. "Information Loss in Volatility Measurement with Flat Price Trading" (with Jun Yu)

315. "Tilted Nonparametric Estimation of Volatility Functions", (with Keli Xu)

316. "Smoothing Local-to-Moderate Unit Root Theory" (with Tassos Magdalinos and Liudas Giraitis)

317. “Inference in Cointegrated Systems with Time Series whose Roots are in the General Vicinity of Unity” (with Tassos Magdalinos)

318. “Bandwidth Choice for Interval Estimation in GMM Regression” (with Yixiao Sun)

319. “Cointegrating Rank Selection in Models with Time-Varying Variance” (with Xu Cheng)

320. “Bootstrapping I(1) Data”

321. “Uniform Asymptotic Normality in Stationary and Unit Root Autoregression” (with Chirok Han and Donggyu Sul)

322. “Mean and Autocovariance Function Estimation near the Boundary of Stationarity” (with Liudas Giraitis)

323. “Asymptotic Theory for Zero Energy Density Estimation with Nonparametric Regression Applications” (with Qiying Wang)

324. “Dynamic Misspecification in Nonparametric Cointegrating Regression” (with Yannis Kasparis)

325. “LAD Asymptotics under Conditional heteroskedasticity with Possibly Infinite Error Densities” (with Jin Seo Cho and Chirok Han)

326. “Infinite Density at the Median and the Typical Shape of Stock Return Distributions” (with Jin Seo Cho and Chirok Han)

327. “Nonparametric Structural Estimation via Continuous Location Shifts in an Endogenous Regressor” (with Liangjun Su)

328. “A Paradox of Inconsistent Parametric and Consistent Nonparametric Regression” (with Liangjun Su)

H. CREATIVE WRITING

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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 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 Wisconsin

7. Joon Y. Park (1987)
   "Statistical Inference in Regressions with Integrated Processes"
   First position: Cornell University
   Present position: Texas A&M University

8. Sam Ouliaris (1987)
   "Testing for Cointegration and Unit Roots in Multiple Time Series Models"
   First position: University of Maryland
   Present position: National University of Singapore, 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: Hong Kong Institute of Technology

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 Texas, Austin

13. Hiro Y. Toda (1991)
"Vector Autoregression and Causality"
First position: University of Tsukuba
Present position: Osaka University

14. Mico S. Loretan (1991)
"Essays in Time Series Econometrics and Applied Econometrics"
First position: University of Wisconsin
Present position: Federal Reserve Board, Washington, D.C.

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: University of Rochester

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: Victoria University of Wellington, 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: Texas A&M 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: Imperial College

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: University of Chicago

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: Ewha Women's University, Korea

38. Katsumi Shimotsu (2000)
    "Econometric Estimation of Models of Fractionally Integration"
    First position: University of Essex, UK
    Present position: Hitotsubashi University, Japan

39. Mototsugu Shintani (2000)
"Nonparametric Econometrics for Nonstationary and Chaotic Data "
First position: Vanderbilt University
Present position: Vanderbilt University

40. #Thong Nguyen (2000)
"Essays on the Term Structure of Interest Rates"
First position: University of Science and Technology, Hong Kong
Present position: Bank of America Securities, San Francisco.

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: Federal Reserve Board

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: University of California Los Angeles

49. Bjorn Tuypens (2003)
"Questioning the Inefficient Market Hypothesis: Theory and Econometrics"
First position: Oak Hill Platinum
Present position: Oak Hill Platinum

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: University of Indiana

52. #Yuewu Xu (2004)
"Three Essays in Financial Economics"
First position: TIAA-CREF
Present position: TIAA-CREF

53. Gerard McDonald (2004)
"Predicting Currency Crises: A Nonstationary Discrete Choice Approach"
First position: McKinsey & Company
Present position: McKinsey & Company

54. Seung Hyun (Luke) Hong (2004)
"Modeling and Testing Nonlinearity with Nonstationary Time Series"
First position: Concordia University
Present position: Concordia University

55. Sainan Jin (2004)
"Discrete Choice Modeling with Nonstationary Panels and Robust Covariance Matrix Estimation"
First position: University of Bejing
Present position: University of Bejing

56. Yan (Grace) Li (2004)
"Estimation of the Information Time Stock Return Model"
First position: Lehman Brothers
Present position: Lehman Brothers

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: Federal Reserve Bank

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: Harvard University

62. Kevin Song (2005)
"Semiparametric Specification Testing in Econometrics and Heterogeneous Panel Modeling"
First position: University of Pennsylvania
Present position: University of Pennsylvania

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 Michigan

65. #Xiatong (Vivian) Wang (2006)
"Stock Return Dynamics under Earnings Management"
First position: Pennslyania State University
Present position: Pennslyania State University

66. Keli Xu (2007)
"Semiparametric and Nonparametric Inference in Non-Linear Dynamic Models"
First position: University of Alberta
Present position: University of Alberta

67. Brendan Beare (2007)
 “Contributions to the Theory of Weak Dependence”
 First position: University of California San Diego
 Present position: Nuffield College, Oxford University

68. Huaming Peng (2009)
 “Model Selection in Factor models with Grouped Influences and Asymptotics”
 First position: SUNY, Albany
 Present position: SUNY, Albany

University of York, UK:

69. #Walter Distaso (2003)
 “Improved Inference in Unit Root Models”
 First position: University of Exeter
 Present position: Imperial College

70. #Tassos Magdalinos (2004)
 “Asymptotic Inference for General Neighbourhoods of a Unit Root”
 First position: University of York
 Present position: University of Nottingham

#Joint Chair of Thesis Committee
*Not Thesis Committee Chair.