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: 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)
"Essays in Time Series Econometrics and Applied Econometrics"
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: 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 Sachs

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, Canada

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: 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: 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: 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: Penn State University

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: ITG, Boston

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 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: 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: Queen Mary College, University of London

60. *Vadim Marmer (2005)
“Nonlinearities in Econometric Forecasting and Inference”
First position: University of British Columbia
Present position: Univeristy 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 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 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: Texas A&M 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: University of Toulouse

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 Washington, Seattle

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

University of York, UK:

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

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

Singapore Management University, Singapore:

81. #Xiaohou (Frank) Wang (2012)
    "Three Econometric Essays on Continuous Time Models"
    First position: Singapore Management University
    Present position: Chinese University of Hong Kong

82. #Yonghui Zhang (2013)
    "Three Essays on Large Panel Data Models with Cross Section Dependence"
    First position: Renmin University, China
    Present position: Renmin University, China

83. #Tao (George) Zeng (2013)
    "Three Essays on Bayesian Hypothesis Testing and Model Selection"
    First position: SMU, Singapore
    Present position: Wuhan University, China

84. # Ye (Zoe) Chen (2014)
    "Three Essays on Nonstationary Time Series"
    First position: SMU, Singapore Post-Doctoral Fellow
    Present position: SMU, Singapore Post-Doctoral Fellow

#Joint Chair of Thesis Committee
*Committee.