

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

Yale University: 1980-

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: Seoul National University & Rice 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
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: Kookmin 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 Pittsburgh
  
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: Ewha Womens University, Korea
  
16. 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
  
17. 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
  
18. \*Inpyo Lee (1992)  
 “Three Essays on Unit Roots, Cointegration, and Structural Changes”  
 First position: Korea Tax Institute, Korea  
 Present position: Korea Tax Institute, Korea

19. Carmela E. Quintos (1993)  
 “Structural Change Tests in Cointegrating Regressions”  
 First position: Washington University  
 Present position: University of Rochester
  
20. Yuichi Kitamura (1993)  
 “Statistical Estimation and Inference for Possibly Nonstationary Time Series”  
 First position: University of Minnesota  
 Present position: University of Wisconsin
  
21. C. John McDermott (1994)  
 “Structural and Evolutionary Change in Econometric Models”  
 First position: I.M.F., Washington, D.C.  
 Present position: RBNZ, Wellington, New Zealand.
  
22. John C. Chao (1994)  
 “Essays in Bayesian Econometrics”  
 First position: Pennsylvania State University  
 Present position: University of Maryland
  
23. Douglas J. Hodgson (1995)  
 “Adaptive Estimation of Cointegrated Models”  
 First position: University of Rochester  
 Present position: University of Rochester
  
24. Yoosoon Chang (1995)  
 “Regression Theory for Mixtures of Integrated Processes”  
 First position: Rice University  
 Present position: Rice University
  
25. 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: London School of Economics and Political Science
  
26. Guido M. Kuersteiner (1997)  
 “Efficient Inference in Time Series Models with Conditional Heterogeneity”  
 First position: Massachusetts Institute of Technology  
 Present position: Massachusetts Institute of Technology
  
27. Zhijie Xiao (1997)  
 “Efficiency Issues in Stationary and Nonstationary Time Series Regression”  
 First position: University of Illinois, Urbana Champaign.  
 Present position: University of Illinois, Urbana Champaign.
  
28. Binbin Guo (1998)  
 “Testing and Efficient Estimation of Autoregressions with Conditional Heteroskedasticity”  
 First position: Goldman Sacks  
 Present position: University of California, Santa Cruz

29. 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
  
30. #Frank Schorfheide (1998)  
 “Econometric Modeling of Macroeconomic Aggregates”  
 First position: University of Pennsylvania  
 Present position: University of Pennsylvania
  
31. Hyungsik (Roger) Moon (1998)  
 “Nonstationary Econometrics with Panel Data”  
 First position: University of California, Santa Barbara  
 Present position: University of Southern California
  
32. \*Laurent Calvet (1998)  
 “Essays in the Economics of Heterogeneity”  
 First position: Harvard University  
 Present position: Harvard University
  
33. Alex Maynard (1999)  
 “Long Memory and the Forward Discount Anomaly”  
 First position: Federal Reserve Board  
 Present position: University of Toronto
  
34. Federico Bandi (1999)  
 “Essays in the Econometrics of Continuous Time Finance”  
 First position: University of Chicago  
 Present position: University of Chicago
  
35. Woocheol Kim (1999)  
 “Nonlinear Analyses of Evolutionary Time Series and Nonlinear Additive ARCH Models”  
 First position: Humboldt-Universitaet zu Berlin  
 Present position: Humboldt-Universitaet zu Berlin
  
36. Chang Sik Kim (2000)  
 “Econometric Analysis of Fractionally Integrated Processes”  
 First position: University of British Columbia, Canada  
 Present position: University of British Columbia, Canada
  
37. Katsumi Shimotsu (2000)  
 “Econometric Estimation of Models of Fractionally Integration”  
 First position: University of Essex, UK  
 Present position: Queens Univeristy, Canada

38. Mototsugu Shintani (2000)  
 “Nonparametric Econometrics for Nonstationary and Chaotic Data ”  
 First position: Vanderbilt University  
 Present position: Vanderbilt University
  
39. #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.
  
40. 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
  
41. #David McKenzie (2001)  
 “Dynamic Pseudo-Panel Theory and Analysis of Consumption in Taiwan and Mexico”  
 First position: Stanford University  
 Present position: Stanford University
  
42. \*Dmitri Dubasov (2002)  
 “Essays in Applied Macroeconomics”  
 First position: Fannie Mae  
 Present position: Fannie Mae
  
43. #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
  
44. Ling Hu (2002)  
 “Essays in Econometrics with Applications in Macroeconomics and Financial Modeling”  
 First position: Ohio State University  
 Present position: Ohio State University
  
45. Timo Makela (2002)  
 “Econometrics of Nonstationary Panel Data Applied to CEO Compensation Analysis”  
 First position: Clear Transactional Analytics  
 Present position: Clear Transactional Analytics
  
46. George Korniotis (2003)  
 “Aggregate Consumption: What US States Have to Say”  
 First position: University of Notre Dame  
 Present position: University of Notre Dame

47. \*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
48. Bjorn Tuypens (2003)  
“Questioning the Inefficient Market Hypothesis: Theory and Econometrics”  
First position: Oak Hill Platinum  
Present position: Oak Hill Platinum

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