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: Chief Economist, National Bank, 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

49. *Jong Kim (2003)
    "Econometric Analysis of Bootstrap Performance"
    First position: National University of Singapore
    Present position: National University of Singapore

50. Konstantin Tyurin (2003)
    "Semiparametric Modeling of Competing Risks in a Limit Order Market"
    First position: University of Indiana
    Present position: University of Indiana

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

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

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

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

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