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: Harvard University

34. Alex Maynard (1999)
    "Long Memory and the Forward Discount Anomaly"
    First position: Federal Reserve Board
    Present position: University of Toronto

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: Queens University, Canada

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: 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: 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

University of York, UK:

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

67. #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.