June 2023

CURRICULUM VITAE

FULL NAME:	Peter Charles Bonest Phillips
DATE & PLACE OF BIRTH:	March 23, 1948; Weymouth, England
AGE & MARITAL STATUS:	74 years; married (Deborah Blood), three children (Daniel Lade, Justin Bonest, Lara Kimberley)
OFFICE ADDRESS & CONTACTS:	(i) Cowles Foundation for Research in Economics, Yale University, Box 208281, Yale Station, New Haven, Connecticut, USA 06520-8281; tel: (203) 432-3695 (ii) Department of Economics, Sir Owen G Glenn Building, 12 Grafton Road, The University of Auckland, Private Bag 92019, Auckland 1142, New Zealand. tel: (+64) 9 923 7596
e-mail & web sites:	peter.phillips@yale.edu; pcb.phillips@auckland.ac.nz econometric.theory at yale.edu (Journal e-mail) Web site: korora.econ.yale.edu Personal Page: korora.econ.yale.edu/phillips Cowles Page: cowles.econ.yale.edu/faculty/phillips.htm *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."

HONORARY DOCTORATES:

D.Univ (University of York, 2012); D.Phil (University of Cyprus, 2017)

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)

Fellow, Society of Financial Econometrics (SoFiE; elected, 2013)

Charter Fellow, Institute for Nonlinear Dynamical Inference (INDI), Moscow (elected, 2017)

Founding Fellow, International Association for Applied Econometrics (IAAE, elected, 2017)

Fellow, Econometric Reviews (elected, 2018)

Honorary Senior Fellow, Rimini Centre for Economic Analysis (RCEA, elected 2019).

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

Hannan Lecturer (inaugural), Australasian Meetings of the Econometric Society, Melbourne, 1997.

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/QANTAS 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.

Durbin Lecturer, University College London, May, 2009.

Fisher Lecturer, University of Adelaide, February, 2010.

Advisor of the Year Award, Yale University Graduate Economics Club (2010)

Bateman Lecturer, University of Western Australia, April, 2011.

Sustained Research Excellence Award, University of Auckland School of Business, July, 2011.

Research Excellence Award, Singapore Management University, September 2013.

Halbert White Lecturer (inaugural), SOFIE Conference, Singapore, June 2013

Thomson Reuters Citation Laureate, 2013

Lifetime Achievement Award, 2013 (*Advances in Econometrics*)

Sargan Lecturer, July 2016 (Inaugural Lecture Series: 6 hours), Econometric Society Australasian Meetings, Sydney, Australia.

Hannan Lecturer, Australasian Meetings of the Econometric Society, Auckland University of Technology, 2018.

Top cited paper Award, *International Economic Review* (2021-2022) “Business cycles, trend elimination and the HP filter”

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)

1989-2019 Sterling Professor of Economics and Professor of Statistics, Yale University

1992-2011 Distinguished Alumnus Professor of Economics, University of Auckland

1999-09 Adjunct Visiting Professor of Econometrics, University of York, England

2008- Distinguished Term Professor, Singapore Management University, Singapore

2009- Visiting Professor of Economics, University of Southampton, England

2012- Distinguished Professor, University of Auckland

2020- Sterling Professor Emeritus of Economics, Yale University

ADMINISTRATIVE APPOINTMENTS:

1976-78 Chairman of Department of Econometrics and Social Statistics (University of Birmingham)

2008-13 Co-Director, Centre for Financial Econometrics (CoFie), Singapore Management University.

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. .

16. Research grant from the *Marsden Fund* (Associate Investigator with Chirok Han and Donggyu Sul). Title of Research: "Estimation of dynamic panel data models." For two years from December 1, 2007.

17. Research grant from the *National Science Foundation*. Title of research: "Econometric Analysis of the Financial Crisis". For three years from May 1, 2010. (Rated one of the top 10 Awards by SES Division of NSF)

18. Research grant from the *National Science Foundation*. Title of research: "Crisis Econometrics and High Dimensional Nonstationary Regression". For three years from March 1, 2013. (Rated one of the top 10 Awards by SES Division of NSF)

19. Discovery Project Research grant from the *Australian Research Council.* Title of research: "Nonparametric and Semiparametric Panel Data Econometrics: Theory and Applications". For five years from March 1, 2015. (Partner Investigator with Jiti Gao, Monash University)

20. Discovery Project Research grant from the *Australian Research Council.* Title of research: "Change Detection in Causal Relationships and Measurement of Systemic Risk". For five years from January, 2015. (Partner Investigator with Stan Hurn, Queensland University of Technology; Shuping Shi, Mcquarie University; Dungey Mardi, University of Tasmania)

21. Marsden Fund research grant from the *Royal Society of New Zealand*. Title of research project: "New Methods of Panel Data Forecasting Applied to New Zealand's Property Market". For three years from March, 2017. (Joint Principal Investigator with Ryan Greenaway-McGrevy, University of Auckland).

22. Research grant from the *National Science Foundation*. Title of research: "Function Space Trend Determination using Machine Learning." For three years from September 1, 2019.

23. Discovery Project Research grant from the *Australian Research Council*. Title of research: "Newe Methods for Modelling Complex Trends in Climate and Energy Time Series". For three years from 2020. (Partner Investigator with Heather Anderson, Jiti Gao, Farshid Vahid, Wei Wei, Monash University; Oliver Linton, Cambridge University; Asger Lunde, Aarhus University)

24. Marsden Fund research grant from the *Royal Society of New Zealand*. Title of research project: "Will upzoning deliver housing affordability for everyone? Evidence from Auckland, New Zealand." For three years from September, 2021. (Joint Principal Investigator with Ryan Greenaway-McGrevy, University of Auckland).

EDITORSHIP:

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

Associate Editor, *Econometrica* (1978-1984)

Foundation Editor, *Econometric Theory* (1984-)

Foundation Editor, *Themes in Modern Econometrics* (1991-)

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

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

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

Advisory Board, *Annals of Computational and Financial Econometrics* (2013-)

Guest Editor (with Aman Ullah), Special Issue in Honor of Esfandiar Maasoumi, *Econometric Reviews*, (2018)

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 Economists Meetings*, Christchurch, New Zealand

2005 (Sept) Opening Address Keynote Lecture, *Unit Roots and Cointegration International Conference*, Faro, Portugal

2006 (April) Keynote Lecture, *SETA Conference*, Xiamen, China

2007 (April) Keynote Lecture, *SETA Conference*, Hong Kong University of Science and Technology, Hong Kong

2007 (July) Keynote Lecture, *International Panel Data Conference*, Xiamen, China

2007 (Oct) Keynote Dinner Speech, *Mid-West Econometrics Meeting*, St Louis, USA.

2008 (July) Fukuzawa lecture, *Far Eastern Meetings of the Econometric Society*, SMU, July 2008

2009 (July) Opening Address and Keynote Lecture, *New Zealand Association of Economists*, 50th Anniversary Conference, Wellington, New Zealand, July 2009.

2010 (April) Keynote Lecture, *SETA Conference*, Singapore Management University, Singapore

2010 (May) Keynote Lecture, *Granger Memorial Conference*, University of Nottingham, UK.

2010 (Oct) Opening Address Keynote Lecture, *HEC Conference in Statistics and Finance*, Paris, France

2011 (May) Opening Address, *SKBI Signature Event Conference*, Singapore

2012 (May) Keynote Lecture, *SKBI Conference on Asset Price Bubbles*, Singapore

2012 (May) Keynote Lecture, *Tripartite Conference* (Princeton, SMU, QUT), Singapore

2012 (May) Opening Address Keynote Lecture, *SUFE Conference*, Shanghai, China

2012 (May) Opening Address Keynote Lecture, *SETA Conference*, Jiao Tong University, Shanghai, China

2013 (June) Opening Address Halbert White Memorial JFEC Keynote Lecture, *SoFiE Conference*, SMU, Singapore

2013 (June) *Inaugural Keppel Lecture*, SMU, Singapore.

2014 (April) Opening Address Keynote Lecture, *SKBI Annual Conference*, Singapore.

2014 (May) Opening Address Keynote Lecture, *Conference in Honor of Richard J. Smith*, Cambridge UK.

2014 (June) John C. Nankervis Memorial Lecture, *Financial Econometrics Conference*, University of Essex, UK.

2015 (Dec) Opening Address Keynote Lecture, *International Essec-Dauphine-SMU Conference on Systemic Risk*, Singapore.

2016 (Feb) Special Keynote Address, *SETA Conference*, University of Waikato, Hamilton, New Zealand.

2016 (May) SIRE Lecture, *SIRE Conference on Time Series Econometrics*, University of St Andrews, St Andrews, Scotland.

2016 (June) IAAE Lecture and Opening Address, *International Association of Applied Econometrics*, University of Milano-Bicocca, Milan, Italy.

2018 (May) NESG Keynote Lecture, Amsterdam, Netherlands.

- 2018 (July) Ted Hannan Lecture, *Australasian Meetings of the Econometric Society*; Auckland, New Zealand.
- 2019 (June) Keynote Memorial Lecture for Ramo Gençay and Opening Address, *RCEA Rimini Workshop on Time Series Econometrics*, Larnaca, Cyprus.
- 2019 (June) IAAE Invited Plenary Lecture, *International Association of Applied Econometrics*, University of Cyprus, Nicosia, Cyprus. .
- 2019 (June) IAAE Plenary Panelist on the "State and Future of Econometrics", *International Association of Applied Econometrics*, University of Cyprus, Nicosia, Cyprus
- 2019 (July) Plenary Lecture (Memorial Lecture for Michael Magdalinos), *Conference on Research on Economic Theory and Econometrics*, Tinos, Greece.
- 2022 (Feb) Plenary Invited Keynote Lecture, RCEA *Conference on Recent Developments in Economics, Econometrics, and Finance*, University of Cyprus, Nicosia, Cyprus.
- 2022 (July) Yonsei Plenary Lecture, *SETA Conference*, Yonsei University, Korea

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 Macro-economic 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; Tsinghua University, 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

2009 (Aug) Singapore Econometrics Study Group, Singapore Management University, Singapore.

2010 (Mar) Hiroshima-Singapore Management University Tripartite Conference, Singapore.

2011 (Nov) Information Theory and Shrinkage Estimation, Opening Address, Infometrics Institute, American University.

2012 (Sep) Monash Workshop on Econometric Theory and Methodology , Monash University, Melbourne, Australia

2013 (May) Exeter Conference in Honor of James Davidson, University of Exeter, Exeter, UK.

2013 (Oct) Advances in Econometrics Conference in Honor of Peter C. B. Phillips, Southern Methodist University, Dallas, Texas, USA.

2014 (Nov) Opening Address and Lecture, Emory Conference in Honor of Esfandiar Maasoumi, Emory University, Atlanta, Georgia, USA.

2015 (Nov) Southampton Fall Econometrics Event, University of Southampton, UK.

2015 (Nov) Oxford Conference on Nonlinear Nonstationary Time Series, Oxford University, UK.

2016 (June) Rimini Time Series Workshop, Rimini Centre for Economic Analysis, University of Bologna, Rimini, Italy.

2017 (Mar) Opening Address and Presentation: Tripartite Conference (Hiroshima University, Hiroshima University of Economcis and Singapore Management University), Singapore Management University, Singapore.

2017 (May) Southampton Finance and Econometrics Workshop, University of Southampton, UK.

2017 (May) Opening Address and Presentation, Cambridge Panel Data Workshop, University of Cambridge, UK.

2017 (June) Graduation Speech, University of Cyprus, Cyprus

2017 (June) Keynote Lecture, Athens Workshop in Econometrics, Athens University of Economics and Business, Athens, Greece.

2017 (June) Invited Presentation on the Future of Econometrics, Athens Workshop in Econometrics, Athens University of Economics and Business, Athens, Greece.

2018 (Mar) Closing Address: Tripartite Conference, Singapore Management University, Singapore.

2019 (Feb) Opening and Closing Address: ANZESG Conference, Wellington, New Zealand.

2019 (Mar) Closing Address: Annual Econometrics Conference, Singapore Management University, Singapore.

2020 (Feb) Opening and Closing Address: ANZESG Conference, Monash University, Australia.

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).
2010 (Feb)	New Zealand Econometric Study Group Meeting, Auckland University of Technology, New Zealand (Co-Chair with Dimitri Margaritis and Bart Frijns).
2011 (Feb)	New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Dorian Owen and Alfred Haug).
2011 (May)	Sim Kee Boon Institute Signature Event Conference "A New Global Financial Landscape", Singapore Management University, Singapore (Co-Chair with Jun Yu).
2011 (Nov)	Information Theory and Shrinkage Estimation, Infometrics Institute, American University (Co-Chair with Mehmet Caner and Amos Golan).
2012 (Feb)	New Zealand Econometric Study Group Meeting, Reserve Bank of New Zealand, Wellington, New Zealand (Co-Chair with Leo Krippner).
2012 (June)	Southampton Spring Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou, Tassos Magdalinos and Grant Hillier).
2012 (July)	Southampton Spring Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou, Tassos Magdalinos and Grant Hillier).
2013 (Feb)	New Zealand Econometric Study Group Meeting, University of Auckland, Auckland, New Zealand (Co-Chair with Dimitri Margaritis and Taesuk Lee).
2014 (Feb)	New Zealand Econometric Study Group Meeting, University of Waikato, Hamilton, New Zealand (Co-Chair with Les Oxley).
2014 (June)	Southampton-Surrey Econometrics Event, University of Southampton, UK (Co-Chair with Maria Kyriacou and Grant Hillier).
2015 (Feb)	New Zealand Econometric Study Group Meeting, Queensland University of Technology, Brisbane, Australia (Co-Chair with Stan Hurn).
2016 (Feb)	New Zealand Econometric Study Group Meeting, University of Waikato, Hamilton, New Zealand (Co-Chair with Les Oxley).
2017 (Feb)	New Zealand Econometric Study Group Meeting, University of Otago, New Zealand (Co-Chair with Alfred Haug and Dorian Owen).
2018 (Feb)	Australia and New Zealand Econometric Study Group Meeting, University of Queensland, Brisbane, Australia (Co-Chair with Alicia Rambaldi and Valentin Zelenyuk).
2019 (Feb)	ANZESG Conference, RBNZ, Wellington, New Zealand (Co-Chair with Leo Krippner).
2020 (Feb)	ANZESG Conference, Monash University, Melbourne, Australia (Co-Chair with Wei Wei, Tatsushi Oka, and Jiti Gao).

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- 2000)

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

Chair, Program Committee for the 1982 North American Winter Meetings of the Econometric Society, San Francisco, USA.

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 (2003-2007)

Advisory Committee, SETA Conference Series (2007-2019)

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.

"Denis Sargan and Econometrics in the 21st Century" Inaugural Sargan Lecture Series (6 hours), Econometric Society Australasian Meetings, Sydney, Australia, July 3-4, 2016.

FESTSCHRIFT CONFERENCES, BOOKS AND JOURNAL SPECIAL ISSUES

Dean Corbae, Steven N. Durlauf, and Bruce E. Hansen (Eds.), *Econometric Theory and Practice: Frontiers of Analysis and Applied Research*, Cambridge University Press, 2006.

Yoosoon Chang, Thomas B. Fomby, and Joon Y. Park (Eds.), *Advances in econometrics: Essays in Honor of Peter C. B. Phillips*, Vol. 33, 2014. Emerald Group Publishing Ltd, West Yorkshire, UK.

Journal of Econometrics 2012, Vol. 169(1), July: Recent Advances in Panel Data, Nonlinear and Nonparametric Models: A Festschrift in Honor of Peter C.B. Phillips.

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Econometric Theory, 2014, Vol. 30(4), August: Special 18th Meeting of the New Zealand Econometric Study Group, 60th birthday conference in Honor of Peter C. B. Phillips

Tripartite Conference, March, 2018, Singapore Management University, Singapore. 70th Birthday Conference in Honor of Peter C. B. Phillips

Yale 40 Year Celebration Conference, October, 2018,Cowles Foundation, Yale University, Reunion Conference in Honor of Peter C. B. Phillips

Econometric Reviews Vol. 39, 2020: *Econometric Reviews Honors Peter Charles Bonest Phillips*, the master econometrician.

Econometrics Vol. 9, 2021: *Celebrated Econometricians: Peter Phillips*.

Econometric Theory Vol. 39 Nos. 5-6, 2022: Special Dual Issue on Yale Conference in Honor of Peter C. B. Phillips

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 2.1 (with S. Ouliaris): A suite of GAUSS procedures for nonstationary time series and model selection. Available from Aptech Systems.

Phillips, P.C.B., Shi, S., Caspi, I., 2018. Real-Time Monitoring of Asset Markets with R. R Foundation for Statistical Computing. Vienna, Austria.
URL: https://CRAN.R-project.org/package=psymonitor.

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)
6. Housing Fever - Insights from an Econometric Thermometer: https://www.housing-fever.com/ (with Shuping Shi)

7. Real time monitoring of US Housing Bubbles (with Enrique Martinez-Garcia and Shuping Shi): https://www.dallasfed.org/research/economics/2022/0329?utm_source=cvent&utm_medium=email&utm_campaign=dfe

MATHEMATICS GENEALOGY

American Mathematical Society Genealogy Website (https://www.mathgenealogy.org/id.php?id=61476)
Number of students (January, 2023): 67
Number of descendants (January, 2023): 316

CITATION DATA

Google Scholar Citation Indices (January, 2023)

	All	Since 2018
Citations	107,712	33,887
h-index	106	59
i10-index	433	225

RePEc Global Author Ranking of Economists (June, 2023):
Rank = 8 (score 11.26) out of over 65,000 authors
https://ideas.repec.org/top/top.person.all.html

PUBLICATIONS: PETER C. B. PHILLIPS

A. ARTICLES

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2. "The Problem of Identification in Finite Parameter Continuous Time Models," *Journal of Econometrics*, Vol. 1, No. 4, December 1973, pp. 351-262.

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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.

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15. "The Sampling Distribution of Forecasts from a First Order Autoregression," *Journal of Econometrics*, Vol. 9, No. 3, February 1979, pp. 241-261.

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17. "The Concentration Ellipsoid of a Random Vector," *Journal of Econometrics*, Vol. 11, No. 2/3, October/December 1979, pp. 363-365.

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470. “Econometric Analysis of Asset Price Bubbles (with Shuping Shi)

471. “High-sensitivity Earth System Models most consistent with observations,” (with Menghan Yuan, Thomas Leirvik, Trude Storelvmo, Kari Alterskjaer, and Chris Smith)

472.“Limit Theory for Nonlinear Functionals of Nonstationary Time Series” (with Qiying Wang)

473. “An Econometrician amongst Statisticians: T. W. Anderson”

474. “The Boosted HP Filter is More General than you might Think” (with Mei Ziwei and Zhentao Shi)

475. “Boosting the HP Filter for Trending Time Series with Long Range Dependence” (with Eva Biswas and Farzad Sabzikar)

476. “Unified Factor Model Estimation and Inference under Short and Long Memory” (with Shuyao Ke and Liangjun Su)

477. “Panel Threshold Regression with Unobserved Individual-Specific Threshold Effects” (with Ping Yu and Shengjie Hong)

478.“Panel Data Models with Time-Varying Latent Group Structures” (with Yiren Wang and Liangjun Su)

479.“New Asymptotics applied to Functional Coefficient Regression and Climate Sensitivity Analysis” (with Qiying Wang and Ying Wang)

480.“Mixed Dynamic Factor Modeling applied to Explosive House Prices” (with Ye Chen and Kunpeng Li)

481.“Policy Evaluation with Nonlinear Trend Outcomes: COVID-19 Vaccination Rates in the US ” (with Lynn B. Morgan and Donggyu Sul)

482.“Robust Inference on Correlation under General Heterogeneity” (with Liudas Giraitis and Yufei Li)

J. UNPUBLISHED PAPERS

483. “Small sample distribution theory in econometric models of simultaneous equations,” Cowles Foundation Discussion Paper No. 617, February, 1982.

484. “An ARMA-prewhitened Long Run Variance Estimator” (with Chin Chin Lee), 1993.

485. "Efficient Estimation of Second Moment Parameters in ARCH Models" (with Binbin Guo), 1998.

486. "Nonstationary Density Estimation and Kernel Autoregression" (with Joon Park), 1998.

487. “A Reinterpretation of the Feldstein-Horioka Regressions from a Nonstationary Panel Viewpoint” (with Hyungsik Moon), 1999.

488. “Fully Modified Estimation of Fractional Cointegration Models” (with Chang Sik Kim), 1999.

489. "Log Periodogram Regression: The Nonstationary Case" (with Chang Sik Kim), 1999.

490. "Modified Log Periodogram Regression" (with Chang Sik Kim), 2000.

491. “Testing for autocorrelation and unit roots in the presence of conditional heteroscedasticity of unknown form” (with Bin Bin Guo), 2001.

492. "Efficient Detrending in the Presence of Fractionally Integrated Errors" (with Yixiao Sun and Chin Chin Lee), 2003.

493. "Efficient Regression in Time Series Partial Linear Models" (with Zhijie Xiao and Binbin Guo), 2003.

494. “Limit Theory for Dating the Origination and Collapse of Mildly Explosive Periods in Time Series Data” (with Jun Yu), 2009.

495. “Estimation of the Localizing Rate for Mildly Integrated and Mildly Explosive Processes”

496. “Restricted Likelihood Ratio Tests in Predictive Regression” (with Ye Zoe Chen, 2015)

K. CREATIVE WRITING

497. "signposts," *Landfall* (New Zealand Literary Journal), Vol. 34, No. 2, June 1980, p. 145.

498. "to ms libra," *Landfall*, Vol. 34, No. 4, December 1980, p. 341.

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 Consulting Group 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 Chicago

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)
    "Testing Covariance Stationarity of Heavy-Tailed Economic Time Series"
    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: 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: 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 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: HEC, Paris

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: 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:University of Tokyo, Japan

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

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: University of Miami

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 Advisors

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: Fordham University

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

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

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: Morgan Stanley

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: 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: Imperial College

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

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: Indiana 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: Simon Fraser University

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 Illinois Urbana Champaign

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

79. David Childers (2016)
"Computational Methods for Economic Models with Function-Valued States"
First position: Carnegie Mellon University
Present position: Carnegie Mellon University

80. Wayne Yuan Gao (2019)
"Essays on Network and Panel Modeling"
First position: University of Pennsylvania
Present position: University of Pennsylvania

81. Anna Bykhovskaya (2019)
"Peer Effects: Theory and Measurement"
First position: University of Wisconsin
Present position: University of Wisconsin

University of York, UK:

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

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

Singapore Management University, Singapore:

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

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

86. #Tao (George) Zeng (2013)

"Three Essays on Bayesian Hypothesis Testing and Model Selection"
First position: SMU, Singapore Post-Doctoral Fellow
Present position: Wuhan University, China

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

88. # Liang Jiang (2015)
"Three Essays on Financial Econometrics"
First position: SMU, Singapore Post-Doctoral Fellow
Present position: Research Fellow, School of Economics, SMU, Singapore

89. # Wenxin Wang (2018)
"Nonstationary Panels with Unobserved Heterogeneity"
First position: Jiao Tong University, Shanghai, China
Present position: Jiao Tong University, Shanghai, China

90. * Wuyi Wang (2018)
"Identifying Latent Group Structures in Nonlinear Panels"
First position: Jinan University, Guangzhou, China
Present position: Jinan University, Guangzhou, China

91. * Xiaobin Liu (2018)
"Three Essays on Bayesian Econometrics"
First position: Zhejiang University, Hangzhou, China
Present position: Zhejiang University, Hangzhou, China

92. # Yubo Tao (2019)
"Three Essays on Nonstationary Time Series Analysis and Network Dynamics"
First position: Singapore Management University, Singapore (post-doc)
Present position: University of Macau, China

93. # Yanbo Liu (2020)
"Essays on Nonstationary Econometrics"
First position: Shandong University, China
Present position: Shandong University, China

94. * Allen Yiu Lim Lui (2020)
"Three Essays on Nonstationary Time Series Econometrics"
First position: Dongbei University of Finance and Economics, China
Present position: Dongbei University of Finance and Economics, China

95. * Ke Miao (2020)
"Three Essays on Heterogeneous Large Panel Models"
First position: Fudan University, China
Present position: Fudan University, China

96. * Xin Zheng (2020)
“Three Essays on Econometrics” ”
First position: Zhongshan University,China (Assistant Professor)
Present position Zhongshan University,China (Assistant Professor)

97. * Yijie Fei (2020)
“Essays on Time Series and Financial Econometrics”
First position: Hunan University,China (Assistant Professor)
Present position Hunan University,China (Assistant Professor)

98. # Yajie (Jacqueline) Zheng (2021)
“Three Essays on Nonstationary Econometrics”
First position: Singapore Management University, Singapore (Adjunct Lecturer)
Present position Singapore Management University, Singapore (Adjunct Lecturer)

99. * Ke Shuyao (2022)
“Essays on Long Memory Time Series and Panel Models”
First position: Jinan University, Guangzhou, China
Present position: Jinan University, Guangzhou, China

100. * Yaohan Chen (2022)
“Bayesian and Machine Learning Methods with Applications in Asset Pricing”
First position: Singapore Management University, Singapore
Present position: Anhui University, China

101. * Yiren Wang (2023)
“Essays on Large Panel Data Model with Two-way Heterogeneity”
First position: Hunan University, China
Present position: Hunan University, China

102. * Ying (Alice) Xia (2023)
“Generalized Nonparametric Estimation under Additive Structure”
First position: (currently on the job market)

#Joint Chair of Thesis Committee; *Committee.