

January 2019

CURRICULUM VITAE

FULL NAME: Peter Charles Bonest Phillips

DATE & PLACE OF BIRTH: March 23, 1948; Weymouth, England

AGE & MARITAL STATUS: 70 years; married (Deborah Blood), three children (Daniel Lade, Justin Bonest, Lara Kimberley)

OFFICE ADDRESS & CONTACTS: Cowles Foundation for Research in Economics
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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)

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 Scipsit* 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 Scipsit* 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.

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

2012- Distinguished Professor, University of Auckland

ADMINISTRATIVE PPOINTMENTS:

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

2008-2013 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).

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-)

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.

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 Macroeconomic 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 University, 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) EC² 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 (March) Hiroshima-Singapore Management University Tripartite Conference, Singapore.
- 2011 (Nov) Information Theory and Shrinkage Estimation, Opening Address, Infometrics Institute, American University.

- 2012 (Sept) 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 (March) Opening Address and Presentation: Tripartite Conference (Hiroshima University, Hiroshima University of Economics 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.

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).

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-)

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.

Journal of Econometrics, 2012, Vol. 169(2), August: Recent Advances in Nonstationary Time Series: A Festschrift in honor of Peter C.B. Phillips.

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

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LISTINGS:

Who's Who in America
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 American Men and Women of Science
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2. Personal Home Page: URL: <http://korora.econ.yale.edu>
3. Cowles Foundation Page (with Glenna Ames): URL: <http://cowles.econ.yale.edu/>
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318. “A Frequentist Approach to Bayesian Asymptotics,” (with Tingting Cheng and Jiti Gao), *Journal of Econometrics*, Vol. 206, No. 2, October 2018, pp. 359-378.
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320. “Lethargic Response to Aerosol Emissions in Current Climate Models” (with Trude Storelvmo, Ulla Klint Heede, Thomas Leirvik, Philipp Arndt and Martin Wild), *Geophysical Research Letters*, Vol. 45, No. 15, August 2018, pp. 359-378.
321. “Threshold Regression Asymptotics: from the Compound Poisson Process to Two-Sided Brownian motion” (with Ping Yu), *Economics Letters*, Vol. 172, November, 2018, pp. 123-126.
322. “Homogeneity Pursuit in Panel Data Models: Theory and Applications,” (with Wuyi Wang and Liangjun Su), *Journal of Applied Econometrics*, Vol. 33, No. 6, 2018, pp.797-815.
323. “The Heterogeneous Effects of the Minimum Wage on Employment Across States” (with Wuyi Wang and Liangjun Su), *Economics Letters*, Vol. 174, January 2019, pp. 179-185.
324. “Point Optimal Testing with Roots that are Functionally Local to Unity” (with Anna Bykhovskaya), *Journal of Econometrics*, 2019 (forthcoming).
325. “Real Time Monitoring of Asset Markets: Bubbles and Crises” (with Shuping Shi) in H. D. Vinod and C.R. Rao (eds.) *Econometrics using R*, Handbook of Statistics, Vol. 41, Elsevier (forthcoming).
326. “Dynamic Panel GMM using R” (with Chirok Han) in H. D. Vinod and C.R. Rao (eds.) *Econometrics using R*, Handbook of Statistics, Vol. 41, Elsevier (forthcoming).
327. “Weak σ -Convergence: Theory and Applications,” (with Donggyu Sul and Jianning Kong), *Journal of Econometrics*, 2019 (forthcoming).
328. “Random Coefficient Continuous Systems: Testing for Extreme Sample Path Behavior” (with Yubo Tao and Jun Yu), *Journal of Econometrics*, 2019 (forthcoming).
329. “Causal Change Detection in Possibly Integrated Systems: Revisiting the Money-Income Relationship” (with S. Shi and S. Hurn), *Journal of Financial Econometrics*, 2019 (forthcoming).

B. BOOKS

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331. *Exercises in Econometrics, Volume II* (with M. R. Wickens), Ballinger & Philip Allan, 1978.
332. *Models, Methods and Applications of Econometrics: Essays in Honor of A. R. Bergstrom* (Editor), Basil Blackwell, 1993.
333. *Advances in Econometrics and Quantitative Economics: Essays in Honor of Professor C. R. Rao* (Edited with G. S. Maddala and T. N. Srinivasan), Basil Blackwell, 1995.
334. *Financial Econometric Modelling* (with S. Hurn, V. L. Martin and J. Yu), Oxford University Press, 2019 (forthcoming).

C. COMMENTS, EDITORIALS, INTRODUCTIONS, OBITUARIES AND BOOK REVIEWS

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415. “Hot Property Market ... Irrational or Not?” *The Sunday Star Times*, Auckland, April 12, 2015 (with Ryan Greenaway-McGrevy).
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I. PAPERS SUBMITTED FOR PUBLICATION OR UNDER REVISION

417. “Econometric Inference in the Vicinity of Unity” (with Tassos Magdalinos)
418. “Bandwidth Choice for Interval Estimation in GMM Regression” (with Yixiao Sun)
419. “Robust Econometric Inference with Mixed Integrated and Mildly Explosive Regressors” with Ji Hyung Lee
420. “Estimation of the Localizing Rate for Mildly Integrated and Mildly Explosive Processes”
421. “Functional Coefficient Nonstationary Regression” (with Jiti Gao)
422. “Testing Mean Stability of Heteroskedastic Time Series” (with V. Dalla and L. Giraitis)
423. “Business Cycles, Trend Elimination, and the HP Filter” (with S. Jin)
424. “Kernel-Based Inference in Time-Varying Coefficient Cointegrating Regression” (with Degui Li and Jiti Gao)
425. “Econometric Measurement of Earth’s Transient Climate Sensitivity,” (with Trude Storelvmo and Thomas Leirvik)
426. “Uniform Inference in Panel Autoregression” (with John Chao)
427. “Uniform Inference in Nonparametric Time Varying Parameter Autoregression”
428. “Mudslinging in Colorado: Exploring the Effectiveness of Negative Political Advertising in the 2012 and 2016 U.S. Presidential Elections” (with Justin B. Phillips)
429. “Latent Variable Nonparametric Cointegrating Regression” (with Qiying Wang and Yannis Kasparis)

430. "Detecting Financial Collapse and Ballooning Sovereign Risk" (with Shuping Shi)
431. "Hybrid Stochastic Local Unit Roots" (with Offer Lieberman)
432. "Asymptotic theory for near integrated processes driven by tempered linear processes" (with Farzad Sabzikar and Qiying Wang)
433. "Econometric Modeling of Climate Change"
434. "Boosting the Hodrick-Prescott Filter" (with Zhentao Shi)
435. "Understanding temporal aggregation effects on kurtosis of financial indices" (with Offer Lieberman)
436. "Inferences and Specification Testing in Threshold Regression with Endogeneity" (with Ping Yu and Qin Liao)
437. "Control Function Approaches in Threshold Regression" (with Ping Yu and Qin Liao)
438. "Testing Weak σ -Convergence using HAR Inference" (with Jianning Kong and Donggyu Sul)
439. "HAR testing for Spurious Regression in Trend" (with Xiaohu Frank Wang and Yonghui Zhang)
440. "Nonstationary Panel Models with Latent Group Structures and Cross-Section Dependence" (with Wenxin Huang and Liangjun Su)

J. UNPUBLISHED PAPERS

441. "An ARMA-prewhitened Long Run Variance Estimator" (with Chin Chin Lee), 1993.
442. "Efficient Estimation of Second Moment Parameters in ARCH Models" (with Binbin Guo), 1998.
443. "Nonstationary Density Estimation and Kernel Autoregression" (with Joon Park), 1998.
444. "A Reinterpretation of the Feldstein-Horioka Regressions from a Nonstationary Panel Viewpoint" (with Hyungsik Moon), 1999.
445. "Discrete Fourier Transforms of Fractional Processes", 1999.
446. "Fully Modified Estimation of Fractional Cointegration Models" (with Chang Sik Kim), 1999.
447. "Log Periodogram Regression: The Nonstationary Case" (with Chang Sik Kim), 1999.
448. "Modified Log Periodogram Regression" (with Chang Sik Kim), 2000.
449. "Bootstrapping Spurious Regressions", 2001.
450. "Efficient Detrending in the Presence of Fractionally Integrated Errors" (with Yixiao Sun and Chin Chin Lee), 2003.

451. "Efficient Regression in Time Series Partial Linear Models" (with Zhijie Xiao and Binbin Guo), 2003.
452. "Limit Theory for Dating the Origination and Collapse of Mildly Explosive Periods in Time Series Data" (with Jun Yu), 2009.
453. "Information Loss in Volatility Measurement with Flat Price Trading" (with Jun Yu), 2011.
454. "Restricted Likelihood Ratio Tests in Predictive Regression" (with Ye Zoe Chen, 2015)

K. CREATIVE WRITING

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