CURRICULUM VITAE
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Present Position
Professor of Economics
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Education
B.A. University of Toronto, 1983
M.A. University of Toronto, 1984
Ph.D. University of Toronto, 1989

Papers Published in Refereed Journals

1. "Cointegration Tests in Present Value Relationships: A Bayesian Look at the Bivariate Properties of Stock Prices and Dividends," **Journal of Econometrics**, 1991, 49, 105-140.
2. "Intertemporal Properties of Real Output: A Bayesian Analysis," **Journal of Business and Economic Statistics**, 1991, 9, 253-266.
3. "Objective' Bayesian Unit Root Tests," **Journal of Applied Econometrics**, 1992, 7, 65-82.
4. "Aggregate Shocks and Macroeconomic Fluctuations: A Bayesian Approach," **Journal of Applied Econometrics**, 1992, 7, 395-411.
5. "A Bayesian Analysis of Logit Models Using Natural Conjugate Priors,"**Journal of Econometrics**, 1993, 56, 323-340. (D. Poirier, co-author).
6. "Econometric Estimation of Proportional Hazard Models," **Journal of Economics and Business**, 1993, 45, 421-430. (C. Ruhm, co-author).
7. "Stochastic Frontier Models: A Bayesian Perspective," **Journal of Econometrics**, 1994, 61, 273-302. (J. van den Broeck, J. Osiewalski and M. Steel, co-authors).
8. "Do Recessions Permanently Change Output?" **Journal of Monetary Economics**, 1993, 31, 149-164. (P. Beaudry, co-author).
9. "Recent Progress in Applied Bayesian Econometrics," **Journal of Economic Surveys**, 1994, 8, 1-34.
10. "Bayesian Seminonparametric ARCH Models," **Review of Economics and Statistics**, 1994, 76, 176-181.
11. "Using Seminonparametric Methods to Model Hospital Cost Functions: The Multi-Product Asymptotically Ideal Model," **Journal of Productivity Analysis**, 1994, 5, 141-160. (K. Carey, co-author).

12. “An Objective Bayesian Analysis of Common Stochastic Trends in International Stock Prices and Exchange Rates,” **Journal of Empirical Finance**, 1994, 1, 343-364.

13. “A Decision Theoretic Analysis of the Unit Root Hypothesis Using Mixtures of Elliptical Models,” **Journal of Business and Economic Statistics**, 1994, 12, 93-106. (M. Steel, co-author).

14. “Posterior Properties of Long-Run Impulse Responses,” **Journal of Business and Economic Statistics**, 1994, 12, 489-492. (J. Osiewalski and M. Steel, co-authors).

15. “Wagner’s Hypothesis: Is it a Law?” **Journal of the Royal Statistical Society, A.**, 1995, 158, 123-141. (D. Poirier, co-author).

16. “Bayesian Long-Run Prediction in Time Series Models,” **Journal of Econometrics**, 1995, 69, 61-80. (J. Osiewalski and M. Steel, co-authors).

17. “Rank-Ordered Logit Models: An Empirical Analysis of Ontario Voter Preferences Before the 1988 Canadian Federal Election,” **Journal of Applied Econometrics**, 1994, 9, 369-388. (D. Poirier, co-author).

18. “Bayesian Efficiency Analysis with a Flexible Cost Function,” **Journal of Business and Economic Statistics**, 1994, 12, 93-106. (J. Osiewalski and M. Steel, co-authors).

19. “Posterior Analysis of Stochastic Frontier Models Using Gibbs Sampling,” **Computational Statistics**, 1995, 10, 353-373. (M. Steel and J. Osiewalski, co-authors).

20. “Parameter Uncertainty and Impulse Response Analysis,” **Journal of Econometrics**, 1996, 72, 135-149.

21. “Impulse Response Analysis in Nonlinear Multivariate Models,” **Journal of Econometrics**, 1996, 74, 77-118. (M. Hashem Pesaran and Simon Potter, co-authors).

22. “Bayesian Efficiency Analysis Through Individual Effects: Hospital Cost Frontiers,” **Journal of Econometrics**,1997, 76, 77-105. (Jacek Osiewalski and Mark Steel, co-authors).

23. “Bayesian Analysis of Long Memory and Persistence Using ARFIMA Models,” **Journal of Econometrics**, 1997, 76, 149-169. (Eduardo Ley, Jacek Osiewalski and Mark Steel, co-authors).

24. “Impulse Response Analysis in Nonlinear Models,” **Przeglad Statystyczny** (Polish Statistical Review), 1994, 41, 231-243.

25. “Learning About the Cross-regime Correlation in Switching Regression Models,” **Journal of Econometrics**,1997, 78, 217-227. (Dale Poirier, co-author).

26. “CO2 Emissions and Economic Growth: A Structural Approach,” **Journal of Applied Statistics**, 1997, 25, 489-515.

27. “Measuring Differential Forest Outcomes: A Tale of Two Countries,” **World Development**, 1997, 25, 2043-2056. (L. Tole, co-author).

28. “A Bayesian Analysis of Periodic Integration,” **Journal of Forecasting**, 1997, 16, 509-532. (Philip Hans Franses, co-author).

29. “Bayes Factors and Nonlinearity: Evidence from Economic Time Series,” **Journal of Econometrics**, 1998, 88, 251-281. (Simon Potter, co-author).

30. “On the Sensitivity of Unit Root Inference to Nonlinear Transformations,” **Economics Letters**, 1998, 59, 7-15. (Philip Hans Franses, co-author).

31. “Is There an Environmental Kuznets Curve for Deforestation?” **Journal of Development Economics**, 1999, 58, 231-244. (L. Tole, co-author).

32. “Incomplete Models and Reweighting,” **Econometric Reviews**, 1999. (D. Poirier, co-author).

33. “The Components of Output Growth: A Stochastic Frontier Analysis,” **Oxford Bulletin of Economics and Statistics**, 1999, 61, 455-487. (Jacek Osiewalski and Mark Steel, co-

authors).

34. "Dynamic Asymmetries in U.S. Unemployment," **Journal of Business and Economic Statistics**, 1999, 17, 298-312. (Simon Potter, co-author).

35. "Modelling the Sources of Output Growth in a Panel of Countries," **Journal of Business and Economic Statistics**, 2000, 284-299. (Jacek Osiewalski and Mark Steel, co-authors).

36. "Cross-Sectoral Patterns of Efficiency and Technical Change in Manufacturing," **International Economic Review**, 2001, 42, 73-103.

37. "A Bayesian Analysis of Multiple-Output Production Functions," **Journal of Econometrics**, 2000, 98, 47-79. (Carmen Fernandez and Mark Steel, co-authors).

38. "Testing for Integration Using Evolving Trend and Seasonals Models: A Bayesian Approach," **Journal of Econometrics**, 2000, 97, 261-291. (Herman van Dijk, co-author).

39. "Deforestation, Distribution and Development," **Global Environmental Change**, 2001, 11, 193-202. (L. Tole, co-author).

40. "A Stochastic Frontier Analysis of Output Level and Growth in Poland and Western Economies," **Economics of Planning**, 2000, 33, 185-202 (Jacek Osiewalski and Mark Steel, co-authors).

41. "Are Apparent Findings of Nonlinearity Due to Structural Instability in Economic Time Series?" **The Econometrics Journal**, 2001, 4, 37-55 (Simon Potter, co-author).

42. "Bayesian Inference in Models Based on Equilibrium Search Theory," **Journal of Econometrics**, 2001, 102, 311-338.

43. "The Valuation of IPO and SEO Firms," **Journal of Empirical Finance**, 2001, 8, 375-401 (Kai Li, co-author).

44. "Country Choices and Deforestation Paths: An Alternative Methodology for Quantitative Analysis of Global Forest Change," **Journal of Environmental Management**, 2001, 63, 133-148 (L. Tole, co-author).

45. "Bayesian Analysis of Endogenous Delay Threshold Models," **Journal of Business and Economic Statistics**, 2003, 21, 93-103. (Simon Potter, co-author).

46. "Testing for Optimality in Job Search Models," **The Econometrics Journal**, 2001, 4, 257-272 (D. Poirier, co-author).

47. "Modelling Recreation Demand Using Choice Experiments: Rock Climbing in Scotland," **Environmental and Resource Economics**, 22, 2002, 449-466 (N. Hanley and R.E. Wright, co-authors).

48. "An Application of Recreation Demand Models to Rock Climbing," **Journal of Agricultural Economics**, 2001, 52, 36-52 (N. Hanley, B. Alvarez-Farizo, R.E. Wright and C. Nevin, co-authors).

49. "Multiple Output Production with Undesirable Outputs: An Application to Nitrogen Surplus in Agriculture," **Journal of the American Statistical Association**, 2002, 97, 432-442. (Carmen Fernandez and Mark Steel, co-authors).

50. "Comparing the Performance of Baseball Players: A Multiple Output Approach," **Journal of the American Statistical Association**, 2002, 97, 710-720.

51. "Bayesian Variants of Some Classical Semiparametric Regression Techniques," **Journal of Econometrics**, 2004, 123, 259-282. (Dale Poirier, co-author).

52. "A Bayesian Analysis of a Variance Decomposition for Stock Returns," **Journal of Empirical Finance**, 2003, 10, 583-601. (Burton Hollifield and Kai Li, co-authors).

53. "Modelling the Evolution of Distributions: An Application to Major League Baseball," **Journal of the Royal Statistical Society (Series A)**, 2004, 167, 639-656.

54. “Learning About Heterogeneity in Returns to Schooling,” **Journal of Applied Econometrics**, 2004, 19, 827-849. (Justin Tobias, co-author).

55. “Measuring the Health Effects of Air Pollution: To What Extent Can We Really Say that People are Dying from Bad Air?” **Journal of Environmental Economics and Management**, 2004, 47, 30-54. (Lise Tole, co-author).

56. “Alternative Efficiency Measures for Multiple-Output Production,” **Journal of Econometrics**, 2005, 126, 411-444. (Carmen Fernandez and Mark Steel, co-authors).

57. “Semiparametric Bayesian Inference in Multiple Equation Models,” **Journal of Applied Econometrics**, 2005, 20, 723-748 (Dale Poirier and Justin Tobias, co-authors).

58. “Forecasting in Dynamic Factor Models Using Bayesian Model Averaging,” **The Econometrics Journal**, 2004, 7, 550-565. (Simon Potter, co-author).

59. “Semiparametric Bayesian Inference In Smooth Coefficient Models,” **Journal of Econometrics**, 2006, 134, 283-315. (Justin Tobias, co-author).

60. “An Investigation of Thresholds in Air Pollution-Mortality Effects,” **Environmental Modelling and Software**, 2006, 21, 1662-1673. (L.Tole, co-author).

61. “Estimation and Forecasting in Models with Multiple Breaks,” **Review of Economic Studies**, 2007, 74, 763-789. (Simon Potter, co-author).

62. “Forecasting Substantial Data Revisions in the Presence of Model Uncertainty,” **Economic Journal**, 2008, 118, 1128-1144 (Tony Garratt and Shaun Vahey, co-authors).

63. “Re-examining the Consumption-Wealth Relationship: The Role of Model Uncertainty,” **Journal of Money, Credit and Banking**, 2008, 40 (March/April), 341-367 (Simon Potter and Rodney Strachan, co-authors).

64. “Bayesian Inference in a Cointegrating Panel Data Model,” **Advances in Econometrics**, 2008, 23, 433-469 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors), Emerald Group, Bingley: UK.

65. “Parametric and Nonparametric Inference in Equilibrium Job Search Models,” **Advances in Econometrics**, 2008, 23, 217-244, Emerald Group, Bingley UK.

66. “Real-time Prediction with UK Monetary Aggregates in the Presence of Model Uncertainty,” **Journal of Business and Economic Statistics**, 2009, 27, 480-491 (Tony Garratt, Emi Mise and Shaun Vahey, co-authors).

67. “Prior Elicitation in Multiple Change-point Models,” **International Economic Review**, 2009, 50, 751-772 (Simon Potter, co-author).

68. “What is the Environmental Performance of Firms Overseas?: An Empirical Investigation of the Global Gold Mining Industry,” **Journal of Productivity Analysis**, 2008, 30(2),129-143 (L. Tole, co-author).

69. “Efficient Posterior Simulation for Cointegrated Models with Priors On the Cointegration Space,” **Econometric Reviews**, 2010, 29, 224–242 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

70. “Dynamic Probabilities of Restrictions in State Space Models: An Application to the Phillips curve,” **Journal of Business and Economic Statistics**, 2010, 28, 370-379 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

71. “On the Evolution of the Monetary Policy Transmission Mechanism,” **Journal of Economic Dynamics and Control**, 2009, 33, 997–1017 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

72. “Modeling the Dynamics of Inflation Compensation,” **Journal of Empirical Finance**, 2010, 17, 157-167 (M. Jochmann and S. Potter, co-authors).

73. “Bayesian Forecasting Using Stochastic Search Variable Selection in a VAR Subject to Breaks,” **International Journal of Forecasting**, 2010, 26, 326-347 (M. Jochmann and R. Strachan, co-authors).

74. “Do Environmental Regulations Affect the Location Decisions of Multinational Gold Mining Firms?” **Journal of Economic Geography**, 2011, 11, 151-177 (L.Tole, co-author).

75. “Air Pollution, Economic Activity and Respiratory Illness: Evidence from Canadian Cities, 1974-1994” **Environmental Modelling and Software**, 2010, 7, 873-885 (R. McKitrick and L. Tole, co-authors).

76. “Bayesian Multivariate Time Series Methods for Empirical Macroeconomics,” **Foundations and Trends in Econometrics**, 2009, 3, 267-358 (D. Korobilis, co-author).

77. “A Flexible Approach to Parametric Inference in Nonlinear and Time Varying Time Series Models,” **Journal of Econometrics**, 2010, 159, 134-150 (S. Potter, co-author).

78. “Stochastic Search Variable Selection in Vector Error Correction Models with an Application to a Model of the UK Macroeconomy,” **Journal of Applied Econometrics**, 28, 2013, 62-81 (Markus Jochmann, Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

79. “Time Varying VARs with Inequality Restrictions,” **Journal of Economic Dynamics and Control**, 2011, 35, 1126-1138 (Simon Potter, co-author).

80. “UK Macroeconomic Forecasting with Many Predictors: Which Models Forecast Best and When Do They Do So?” **Economic Modelling**, 2011, 28, 2307-2318 (Dimitris Korobilis, co-author).

81. “Forecasting with Medium and Large Bayesian VARs,” **Journal of Applied Econometrics**, 2013, 28, 177-203.

82. “The Dynamics of UK and US Inflation Expectations,” **Computational Statistics and Data Analysis**, 2012, 56, 11, November, 3120-3133 (Deborah Gefang and Simon Potter, co-authors).

83. “Understanding Liquidity and Credit Risks in the Financial Crisis,” **Journal of Empirical Finance**, 2011, 18, 903-914. (Deborah Gefang and Simon Potter, co-authors).

84. “Bayesian Inference in a Time Varying Cointegration Model,” **Journal of Econometrics**, 2011, 165, 210-220 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

85. “Forecasting Inflation using Dynamic Model Averaging,” **International Economic Review**, 2012, 53, 867-886 (Dimitris Korobilis, co-author).

86. “Time Varying Dimension Models,” **Journal of Business and Economic Statistics**, 2012, 30, 3, July, 358-367 (Joshua Chan, Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

87. “Bayesian Model Averaging in the Instrumental Variable Regression Model,” **Journal of Econometrics**, 2012, 17, 237-250 (Roberto Leon-Gonzalez and Rodney Strachan, co-authors).

88. “Estimating the Impact on Efficiency of the Adoption of a Voluntary Standard: An Empirical Study of the Global Copper Mining Industry,” **Journal of Productivity Analysis**, 2013, 39, 35-35 (Lise Tole, co-author).

89. “Forecasting the European Carbon Market,” **Journal of the Royal Statistical Society, Series A**, 2013, 176, 723-741 (Lise Tole, co-author).

90. “Time Variation in the Dynamics of Worker Flows: Evidence from North America and Europe,” **Journal of Applied Econometrics**, forthcoming, DOI: 10.1002/jae.2296 (Mike Campolieti and Deborah Gefang, co-authors).

91. “A New Model of Trend Inflation,” **Journal of Business and Economic Statistics**, 2013, 31, 94-106 (Joshua Chan and Simon Potter, co-authors).

92. "Large Time-varying Parameter VARs," **Journal of Econometrics**, 2013, 177, 185-198 (Dimitris Korobilis, co-author).

93. "Using VARs and TVP-VARs with Many Macroeconomic Variables," **Central European Journal of Economic Modelling and Econometrics**, 2012, 4, 143-167.

94. "On Identification of Bayesian DSGE Models," **Journal of Business and Economic Statistics**, 2013, 31, 300-314 (Hashem Pesaran and Ron Smith, co-authors).

95. "Modelling Breaks and Clusters in the Steady States of Macroeconomic Variable," **Computational Statistics and Data Analysis**, 2014, 76, 186-193 (Joshua Chan, co-author).

96. "Hierarchical Shrinkage in Time-Varying Parameter Models," **Journal of Forecasting**, 2013, 33, 80-94 (Miguel Belmonte and Dimitris Korobilis, co-authors).

97. "Forecasting with Dimension Switching VARs," **International Journal of Forecasting**, 2014, 30, 280-290.

98. "Regime Switching Cointegration," **Studies in Nonlinear Dynamics and Econometrics**, 2015, 19, 35-48 (Markus Jochmann, co-author).

99. "Modeling the Relationship Between European Carbon Permits and Certified Emission Reductions," **Journal of Empirical Finance**, 2013, 24, 166-181 (Lise Tole, co-author).

100. "The Contribution of Structural Break Models to Forecasting of Macroeconomic Series," **Journal of Applied Econometrics**, 2015, 30, 596–620 (Luc Bauwens, Dimitris Korobilis and Jeroen Rombouts, co-authors).

101. "A New Look at Variation in Employment Growth in Canada: The Role of Industry, Provincial, National and External Factors," **Journal of Economic Dynamics and Control**, 2014, 41, 257-275 (Mike Campolieti and Deborah Gefang, co-authors).

102. "A New Index of Financial Conditions," **European Economic Review**, 2014, 71, 101-116 (Dimitris Korobilis, co-author).

103. "Model Switching and Model Averaging in Time-Varying Parameter Regression Models," **Advances in Econometrics,** 2014, 34, 45-69.

104. "A Bounded Model of Time Variation in Trend Inflation, NAIRU and the Phillips Curve," **Journal of Applied Econometrics**, 2015, DOI: 10.1002/jae.2442 (Joshua Chan and Simon Potter, co-authors).

105. "Domestic Violence and Football in Glasgow: Are Reference Points Relevant?" **Oxford Bulletin of Economics and Statistics**, 2016, 78, 1-21 (Alex Dickson and Colin Jennings, co-authors).

106. "Should We Care About the Uncertainty Around Measures of Political-Economic Development?" **Journal of Comparative Economics**, forthcoming (Rodolphe Desbordes, co-author).

107. "Model Uncertainty in Panel Vector Autoregressive Models," **European Economic Review**, 2016, 81, 115-131 (Dimitris Korobilis, co-author).

108. "Large Bayesian VARMAs," **Journal of Econometrics**, 2016, 10.1016/j.jeconom.2016.02.005 (Joshua Chan and Eric Eisenstat, co-authors).

Publications in Books

1. "Bayesian Inference on Impulse Responses," in 1993 Proceedings of the Section on Bayesian Statistical Inference of the American Statistical Association, 214-222.

2. "Testing for Integration using Evolving Trend Models," in 1996 Proceedings of the Section on Bayesian Statistical Science of the American Statistical Association, 232-237. (Herman van Dijk, co-author).

3. “Nonlinearity, Structural Breaks or Outliers in Economic Time Series?” Chapter 4 in **Nonlinear Econometric Modeling in Time Series Analysis**, W. Barnett, D. Hendry, S. Hylleberg, T. Terasvirta, D. Tjostheim and A. Wurtz (eds.), Cambridge University Press, 2000. (Simon Potter co-author).

4. “Modelling the sources of output growth in a panel of countries: A Bayesian methodological framework,”American Statistical Association: 1997 Proceedings of the Business and Economic Statistics Section, ASA, Alexandria, 46, 8 17. (Jacek Osiewalski and Mark Steel, co-authors).

5. “Bayesian analysis of stochastic frontier models,” chapter 24, pages 520-537 in B. Baltagi, 2001, ed., A Companion to Theoretical Econometrics, Blackwell Publishers, Oxford. (Mark Steel, co-author).

6. “Modelling technical and environmental efficiency,” (keynote address), pages 1099- 1106 in L. Oxley and F. Scrimgeour, eds., Proceedings of the International Congress on Modelling and Simulation, Volume 4, MODSIM99, Hamilton, New Zealand, 1999. (Carmen Fernandez and Mark Steel, co-authors).

7. “Modelling production with undesirable outputs,” (keynote address), pages 18-29 in V. Nunez-Anton and E. Ferreira, eds., Statistical Modelling, Proceedings of the 15th International Workshop on Statistical Modelling, Bilbao, Spain, 2000. (Carmen Fernandez and Mark Steel, co-authors).

8. ”Empirical Bayesian inference in a nonparametric regression model,” Chapter 4 in **State Space Models and Unobserved Components** edited by A. Harvey, S. Koopman and N. Shephard, 2004, published by Cambridge University Press (Dale Poirier, co-author).

9. “Bayesian Approaches to Cointegration,” chapter 25 in **The Palgrave Handbook of Econometrics, Volume 1: Theoretical Econometrics** edited by T. Mills and K. Patterson, Palgrave-Macmillan, Basingstoke (Rodney Strachan, Herman van Dijk and Mattias Villani, co-authors), 2006.

10. “The Vector Floor and Ceiling Model,” chapter 4 in Nonlinear Time Series Analysis of the Business Cycle, edited by C. Milas, P. Rothman and D. van Dijk in Elsevier’s **Contributions to Economic Analysis** series, 2006 (Simon Potter, co-author).

Comments, Editorial Introductions, Book and Software Reviews

1. Review of **Bayesian Analysis in Econometrics and Statistics: The Zellner View and Papers**, by Arnold Zellner, 1997, Edward Elgar, The Economic Journal, 1998, 108, p. 1243.

2. ”A Comment on ’Modelling Mortality Rates for Elderly Heart Attack Patients: Profiling Hospitals in the Cooperative Cardiovascular Project’,” in Case Studies in Bayesian Statistics, vol. III, R. Kass (ed.), Springer-Verlag.

3. “A Comment on Berger and Bernardo,” p. 56 in **Bayesian Statistics 4, Proceedings of the Fourth Valencia International Meeting**, J.M. Bernardo, J.O. Berger, A.P. Dawid and A.F.M. Smith (eds.), Clarendon Press: Oxford, 1992. (M. Steel, co-author).

4. “A Comment on ’To Criticize the Critics: An Objective Bayesian Analysis of Stochastic Trends’,” **Journal of Applied Econometrics**, 1991, 6, 365-370. (M. Steel, co-author).

5. “Review of PCBRAP,” **Journal of Applied Econometrics**, 1992, 7, 105-108.

6. “Review of Bayesian Analysis, Computation and Communication Software,” **Journal of Applied Econometrics**, 1999, 14, 677-690.

7. “A comment on: ‘How not to measure the efficiency of public services,”’ by M. Stone, **Journal of the Royal Statistical Society, A** (Statistics in Society), 2002, 165, 430-431 (M. Steel, co-author).

8. “Current Developments in Productivity and Efficiency Measurement,” **Journal of Econometrics**, 2005, 126, 233-240 (Jeff Dorfman, co-author).

9. “Editors’ Introduction to the Special Issue of Econometric Reviews on Bayesian Dynamic Econometrics,” **Econometric Reviews**, 2007, 26, 107-112 (Herman van Dijk, co-author).

10. “A Review of A First Course in Bayesian Statistics by Peter Hoff,” **Econometrics Journal**, 2010, 13, pp. B1-B5.

11. “Bayesian Econometrics: An Introduction,” in **Advances in Econometrics**, volume 23, edited by S. Chib, W. Griffiths, G. Koop and D. Terrell, 2008, Emerald Group Publishing Limited, Bingley UK.

12. “Introduction to the annals issue of the Journal of Econometrics on Bayesian Models, Methods and Applications,” **Journal of Econometrics**, 2012, 17, 99-100 (John Geweke and Richard Paap, co-authors).

Book Publishing

Analysis of Economic Data, John Wiley and Sons, 2000. Second edition, 2004 (6,674 copies sold). Third edition 2009 (6,611 copies sold as of January 2012).

Analysis of Financial Data, John Wiley and Sons, 2006 (2,333 copies sold as of October 2009)

Bayesian Econometrics, John Wiley and Sons, 2003 (2,705 copies sold as of October 2009)

Bayesian Econometric Methods, Cambridge University Press, co-authored with Dale Poirier and Justin Tobias, 2007. Volume 7 in the Econometrics Exercises Series edited by Karim Abadir, Jan Magnus and P.C.B Phillips (1,920 sold as of May 2011).

An Introduction to Econometrics, John Wiley and Sons, 2007 (984 copies sold as of October 2009).

The Oxford Handbook of Bayesian Econometrics, Oxford University Press, 2011, co-edited with John Geweke and Herman van Dijk.

Editorial Work

Associate Editor, **Studies in Nonlinear Dynamics and Econometrics**, 2000-present.

Co-editor (with Jeff Dorfman), Special Issue of the **Journal of Econometrics** on “Current Developments in Productivity and Efficiency Measurement”, 2005.

Associate Editor, **Econometric Reviews**, 2003-2010.

Associate Editor, **Journal of Applied Econometrics**, 2004-present.

Member of editorial board, **Foundations and Trends in Econometrics**.

Associate Editor, **Journal of Econometrics**, 2005-2013.

Associate Editor, **Journal of Empirical Finance**, 2005-2015.

Co-editor (with Herman van Dijk), Special Issue of **Econometric Reviews** on “Bayesian Dynamic Econometrics”, 2008.

Co-editor (with Costas Milas and Denise Osborn), Special Issue of **Studies in Nonlinear Dynamics and Econometrics** on “Regime-Switching Models in Economics and Finance”, 2008.

Guest co-editor (with Siddhartha Chib, William Griffith and Dek Terrell) of **Advances in Econometrics: Bayesian Econometrics** (Volume 23, 2008).

Associate editor, **Journal of Time Series Econometrics**, 2008-2014.

Associate editor, **Central European Journal of Economic Modelling and Econometrics**, 2009-present.

Guest associate editor for Special Issue of **Computational Statistics and Data Analysis** for 5th CSDA International Conference on Computational and Financial Econometrics (CFE'11).

Co-editor (with John Geweke and Richard Paap), Special Issue of the **Journal of Econometrics** on "Bayesian Models, Methods and Applications" (2012, volume 17).

Editorial board for Springer's book series, **Advanced Studies in Theoretical and Applied Econometrics**.

Co-editor, **Scottish Journal of Political Economy**, 2012-present.

Guest associate editor for 2nd issue of the **Computational Statistics and Data Analysis,** Annals of Computational and Financial Econometrics.

Guest editor for **Computational Statistics and Data Analysis,** Annals of Computational and Financial Econometrics, Special Issue on Bayesian Econometrics.

Associate editor, **Journal of Business and Economic Statistics**, 2015-present.

Honours, Grants and Awards

Economic and Social Research Council, "Macroeconomic Forecasting in Turbulent Times," £325,755.49, 2010-2013.

Leverhulme Research Grant, "Regime-switching and Structural Breaks in Cointegrated Macroeconomic Models," (joint with Roberto Leon-Gonzalez and Rodney Strachan), £125,785.15, 2007-2010.

Economic and Social Research Council Grant (joint with Tony Garratt), £43,860, 2005-2006.

Journal of Applied Econometrics Distinguished Author (as of 3/2006)

Journal of Econometrics Fellow (as of 3/1/1998)

Learning and Teaching Development Fund, University of Glasgow, £1,000, 2002
(with Julia Darby)

Learning and Teaching Development Fund, University of Glasgow, £1,300, 2003
(with Julia Darby)

Economic and Social Research Grant (joint with Mark Steel), £29,663, 1998-2001.

Social Sciences and Humanities Research Council of Canada, $63,000, 1994-1996.

Management Science Group, U.S. Department of Veterans Affairs Research Award, $9711, 1991.

Industry Studies Program Research Award, Boston University, $2000, 1991.

Management Science Group, U.S. Department of Veterans Affairs Research Award, $9111, 1990.

Boston University Seed Grant, $2000, 1989.

Previous Academic Positions

Professor, University of Leicester, 2003-2005
Professor, University of Glasgow, 2001-2003
Professor, University of Edinburgh, 1996-2000
Associate Professor, University of Toronto, 1996
Assistant Professor, University of Toronto, 1993-96
Lecturer, University of Cambridge, 1992-93
Lecturer, London School of Economics, 1991-1992
Assistant Professor, Boston University, 1989-1991
Assistant Professor, Queen's University, Canada, 1988-1989

Extended Academic Visits

University of Minnesota, Jan-March, 1999

Academy of Economics, Krakow, Poland, May 1994

Centre for Operations Research and Econometrics, Louvain-la-neuve, Belgium, July 1994 and June 1995

Tinbergen Institute, Erasmus University, Rotterdam, The Netherlands, June 1993, 1994 and 1996

Center for Economic Research, Tilburg University, The Netherlands, July-September 1991, August 1994, May 1995 and July 1996

Administration and Professional Service

1. Member of Program Committee, Econometric Society European Meetings, Berlin, 1998.
2. Member of Executive Committee, Scottish Doctoral Programme in Economics, 1997-2001.
3. External Examiner, University of Cambridge, 1998-2000.
4. External Examiner, University of Strathclyde, 1999-2002.
5. External Examiner, University of Leicester, 2000-2002.
6. Head of Department, Department of Economics, University of Edinburgh, 1999-2000.
7. Associate Editor, Journal of Applied Econometrics, 1999-present.
8. International Editorial Board Member, Scottish Journal of Political Economy, 1998-2004.
9. Member, Mitchell Prize Committee, 1999-2001.
10. Member of Program Committee, Royal Economic Society Meetings, 2000-2002.
11. External Examiner, University of York, 2001-2003.
12. External Member, Program Review Committee, University of Alberta, 2002-2003.
13. Member of Program Committee, Econometric Society European Meetings, Stockholm, 2003.
14. External Examiner, University of Bristol, 2004-2007.
15. Zellner Award Committee, Journal of Econometrics, 2004.
16. Member of Program Committee, Royal Economic Society, PhD Presentation Meeting, 2007.
17. Assessor for Monash University's Mock Research Quality Framework Exercise, 2006.
18. External Examiner, Queen Mary University, London. 2008-2012.
19. Aigner Award Committee, Journal of Econometrics, 2009.
20. External Reviewer: Undergraduate econometrics teaching at Queen Mary University London, 2009.
21. External assessor on Chair hiring, York University, 2007.
22. External assessor on Chair hiring, Leeds University, 2004.
23. External assessor on Readership hiring, University of Edinburgh, 2010.
24. Board Member, European Seminar on Bayesian Econometrics, 2010-present.
25. Programme Committee, European Seminar in Bayesian Econometrics 2012, Vienna.
26. Programme Committee, European Seminar in Bayesian Econometrics 2013, Oslo.
27. Programme Committee, Annual Rimini Bayesian Workshop, 2007-present.
28. Organizer of SIRE Econometrics workshop, 2009 and 2011.
29. External Examiner, University of Nottingham, 2012-2013.
30. Co-chair, 7th International Conference on Computational and Financial Econometrics, 2013.
31. Programme Committee, Econometric Society Australasian Meetings, 2013.
32. Programme Committee, International Association for Applied Econometrics, 2015.

32\. Organizing Committee, Econometrics Conference of the European Community (EC^2), 2015.

33\. Programme Committee for the Info-Metrics Conference on Information-Theoretic Methods of Inference, 2016.

34. Programme Committee, International Association for Applied Econometrics, 2015.
35. Scientific Committee, Research Centre for Economic Analysis biennial conference on Innovation, Growth, Governance and Development, 2016
36. Organizer, 10th Annual RCEA Bayesian Econometric Workshop, 2016.
37. Scientific Committee, 7th Annual European Seminar on Bayesian Econometrics, 2016.

Refereeing and Reviewing

Econometrica
Journal of the American Statistical Association
Journal of Econometrics
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Monetary Economics
Journal of Money, Credit and Banking
Econometric Theory
American Economic Review
Review of Economics and Statistics
Journal of Economic Surveys
Journal of Empirical Finance
Journal of the Royal Statistical Society
International Journal of Forecasting
Journal of Forecasting
Journal of Economics and Business
Empirical Economics
Journal of Productivity Analysis
National Science Foundation
Social Sciences and Humanities Research Council of Canada
Danish Council for Independent Research
Journal of Economic Surveys
Oxford Bulletin of Economics and Statistics
European Economic Review
Statistica Neerlandica
International Economic Review
Journal of Development Economics
Manchester School
The Energy Journal
Economic Inquiry
Economic and Social Research Council, U.K.
Communications in Statistics
The Economic Journal
Journal of Economic Dynamics and Control
Economic Modelling
The Econometrics Journal
Journal of the Royal Statistical Society, Series A
Ecological Economics
The Leverhulme Trust

Computational Statistics and Data Analysis
American Law and Economics Review
American Journal of Agricultural Economics
Econometric Reviews
Computational Statistics and Data Analysis
Economics Letters
BE Journal of Macroeconomics
European Central Bank Working Papers
Journal of Banking and Finance
Review of Economic Dynamics
Journal of Empirical Finance

PhD Students
Dimitris Korobilis (graduated in 2010)
Paul Smith (second supervisor, graduated 2015)

External Examiner on PhD Theses
Henk Hoek (Erasmus University)
George Kapetanios (University of Cambridge)
Rodney Strachan (Monash University)
Roberto Leon Gonzalez (University of York)
Thomas Trimbur (University of Cambridge)
Katsuhiro Sugita (University of Warwick)
Ian McFarlane (University of Reading)
Rosemary Kelleher (University College, Cork)
Markus Jochmann (University of Konstanz)
Jana Eklund (Stockholm School of Economics)
Geerte Cotteleer (Wageningen University)
Anastasios Panagiotelis (University of Sydney)
John Brierley (Birkbeck College)
Jagath Edirisinghe (University of Reading)
Nalan Basturk (Erasmus University)
Yong Song (University of Toronto)
Alessandro Carta (University of Warwick)
Hao Sky Zhou (University of Leicester)
Angelina Grant (Australian National University)

Teaching of Short Courses
University of Konstanz (2015)
University of Zurich (2015)
Bank of Korea Global Initiative Program (2014)
DIW (German Institute for Economic Research) Graduate Centre (2012)
Queen Mary University of London (2011)
Czech National Bank (2011)
Bank of England (2011)
Polish Ministry of Finance (2010)

Bundesbank (2009)
University of Aarhus (2009)
University of Wageningen (2008)
University of Queensland (2008)
Norwegian Central Bank (2007)
Institute of Advanced Studies, Vienna (2006)
CIDE Summer School, Italy (2005)

References

Available on request.

Curriculum Vitae (February 2016). Peter Salovey 1. Department of Psychology Yale University P.O. Box 208205 New Haven, CT 06520-8205 phone: (203) 432-4546.Â Presented at the Yale Conference on Emotions, New Haven, CT, February, 1982. Salovey, P. Applying to graduate school in psychology: Recommendations, tests, financial aid, statements of purpose, and other nuts and bolts. Presented at annual meeting of the Eastern Psychological Association, Baltimore, MD, April, 1982. Last revision: February, 2016. Name: Santiago Levy Algazi.Â Member, The Trilateral Commission, Mexico Chapter. Vice-president 2016-2017 and elected President, 2018, Latin American and Caribbean Economic Association, Lacea. Previous position: Chief Economist, Inter-American Development Bank. August 2007 â€" February 2008. Official positions in the Government of Mexico: General Director, Mexican Social Security Institute (IMSS), December 2000 â€" October 2005. April 2007-February 2016. Assistant Professor Department of Biochemistry and Human Biology, Faculty of Pharmacy, University of Lisbon (Portugal). Teaching Biochemistry.Â April 2016- Orphan designation training for newcomers (webinar) European Medicines Agency (United Kingdom). February 2014-February 2014. VI SPB Clinical Biochemistry Workshop & V SPDM Post-Graduate Training Course - Peroxisomes and Mitochondria: Players in Cellular Metabolism Faculty of Pharmacy, University of Lisbon (Portugal). April 2011-April 2011 Training for Advanced Therapy Medicinal Products Assessors European Medicines Agency (EMA) (United Kingdom). 1 CURRICULUM VITAE Mor Armony Associate Professor of Operations Management Stern School of Business New York University (Updated February 3, 2016) Education Stanford University. Ph.D. In Engineering-Economic Systems and Operations Research (December 1999). Thesis Title: Queueing Networks with Interacting Service Resources. â€¢ Partha Krishnamurthy and Suresh Sundaram, â€œDevelopment of a Tool to Assess Diagnostic Reasoning Ability of Pediatric Residents by Attending Physicians,â€ Study Design Underway, data to be collected in Spring 2016. â€¢ Suresh Sundaram â€œDelineating the Underlying Dimensions of Country of Origin on Cross-Category Purchase Decisions,â€ data collected, analysis in progress.