October 2014

CURRICULUM VITAE

NAME: John Knight

PRESENT POSITION:

Professor
Department of Economics
The University of Western Ontario
London, Ontario
Canada N6A 5C2

HOME ADDRESS:

890 Clearview Avenue
London, Ontario
N6H 2N4

PHONE:

Office: 519-661-3489
Home: 519-471-7513

FAX:

Office: 519-661-3666

E-MAIL:

jknight@uwo.ca

CITIZENSHIP: Australian and Canadian

EDUCATION AND DEGREES:

Ph.D. (Economics)	The University of New South Wales	(1980)
M. Comm. (Econometrics)	The University of New South Wales	(1973)
B. Comm. (Statistics)	The University of New South Wales	(1971)

PROFESSIONAL ACTIVITIES AND AFFILIATIONS:

(a) Member of the *Econometric Society.*

(b) Member, Editorial Board: *Journal of Asset Management*

(c) Honorary Associate of the Financial Econometric Projects, Cambridge University, UK.

(d) Holder of an Econometric Theory Plura Scripsit Award (2002).

(e) Refereeing for *Journal of Econometrics*, *Econometrica*, *Economic Record*, *Econometric Theory*, *International Economic Review*, *Journal of Empirical Finance*, *Journal of Quantitative Economics*, *Econometric Reviews, Journal of Time Series*.

RESEARCH AWARDS:

2013	NSERC Grant-$60,000 ($12,000 for each of 5 years)
2012	NSERC Grant –$12,000
2007	NSERC Grant - $95,000 ($19,000 for each of 5 years)
2002	NSERC Grant - $95,000 ($19,000 for each of 5 years).
1998	NSERC Grant - $55,000 ($13,800 for each of 4 years).
1994	NSERC Grant - $40,000 ($10,000 for each of 4 years).
1991	NSERC Grant - $18,360 ($6,120 for each of 3 years).
1988	NSERC Grant - $29,100 ($9,700 for each of 3 years).
1987 (May)	SSHRC Grant - $750.00.
1987 (June)	SSHRC Travel Grant - $750.00.

RESEARCH FELLOWSHIPS:

2014 (April – Aug)	Visiting Professor - Department of Economics, Birkbeck College, University of London, UK
2012 (Jan – August)	Visiting Professor - Department of Economics, Birkbeck College, University of London, UK
2009 (June – Dec)	Visiting Professor - Department of Economics, Birkbeck College, University of London, UK
2005 (Jan - Feb)	Visiting Scholar - Trinity College, Cambridge
2005 (Mar - August)	Visiting Professor - Department of Economics, Birkbeck College, University of London, UK
1997- 1998	Visiting Professor - Department of Economics, Birkbeck College, University of London, UK
1994 (April - Sept)	Visiting Fellow Commoner - Trinity College, Cambridge
1991 (April - June)	Japan Society for the Promotion of Science Fellowship - Hiroshima University

ACADEMIC POSITIONS:

1999 (May)	Visiting Professor - Department of Economics - Hiroshima University
1995-present	Professor - Department of Economics - The University of Western Ontario

1991 (Jan-April)	Visiting Research Scholar - Department of Economics - University of Cambridge
1987-1995	Associate Professor - Department of Economics - The University of Western Ontario
1984-1986	Senior Lecturer - Department of Econometrics - The University of New South Wales
1984(Dec)-1985(Feb)	Visiting Research Scholar - Department of Economics - The University of Western Ontario
1983-1984	Visiting Assistant Professor - Department of Economics - Indiana University
1983 (June)	Senior Lecturer - Department of Econometrics - The University of New South Wales
1979-1983	Lecturer - Department of Econometrics - The University of New South Wales
1978-1979	Visiting Research Scholar - Department of Quantitative Social Science - University of Kent
1976-1978	Lecturer - Department of Econometrics - The University of New South Wales
1975-1976	Lecturer - Graduate School of Business - The University of New South Wales

PUBLICATIONS:

(i) Books and Papers in Edited Volumes

"Some Properties of Averaging Simulated Optimization Methods" (with S.E. Satchell), in S.E.Satchell (ed.), *Optimizing Optimization*, London: Academic Press, 2009.

Linear Factor Models in Finance, Oxford: Elsevier Butterworth-Heinemann, 2005. (Edited with S.E. Satchell.)

"Efficiency Considerations in the Negative Exponential Failure Time Model" (with S.E. Satchell), in A. Ullah, A. Chaturvedi and A. Wan (eds.), *Handbook of Applied Econometrics and Statistical Inference*, New York: Marcel Dekker, 2002.

Performance Measurement in Finance, Oxford: Butterworth-Heinemann, 2002. (Edited with S.E. Satchell.)

Return Distributions in Finance, Oxford: Butterworth-Heinemann, 2000. (Edited with S.E. Satchell.)

"Pricing Derivatives Written on Assets with Arbitrary Skewness and Kurtosis" (with S.E. Satchell), in J.L. Knight and S.E. Satchell (eds.), *Return Distributions in Finance,* Oxford: Butterworth-Heinemann, 2000.

"The Probability Functions of Option Prices, Risk-Neutral Pricing and Value-at-Risk" (with S.E. Satchell and Guoqiang Wang), in J.L. Knight and S.E. Satchell (eds.), *Return Distributions in Finance,* Oxford: Butterworth-Heinemann, 2000.

"Modelling the Intra-day Equity Prices and Volatility Using Information Arrivals – A Comparative Study of Different Choices of Informational Proxies" (with Shinn-Juh Lin and S.E. Satchell), in P. Lequeux (ed.), *The Financial Markets Tick-by-Tick,* New York: John Wiley & Sons, 1999.

Forecasting Volatility in the Financial Markets, Oxford: Butterworth-Heinemann, 1998; 2nd ed. 2002; 3rd ed. Oxford: Elsevier Butterworth-Heinemann, 2007 (Edited with S.E. Satchell).

"GARCH Predictions and the Predictions of Option Prices" (with S.E. Satchell), in J.L. Knight and S.E. Satchell (eds.), *Forecasting Volatility in the Financial Markets*, Oxford: Butterworth-Heinemann, 1998; 2nd ed. 2002; 3rd ed. Oxford: Elsevier Butterworth-Heinemann, 2007.

"GARCH Processes – Some Exact Results, Some Difficulties and a Suggested Remedy" (with S.E. Satchell), in J.L. Knight and S.E. Satchell (eds.), *Forecasting Volatility in the Financial Markets*, Oxford: Butterworth-Heinemann, 1998; 2nd ed. 2002; 3rd ed., Oxford: Elsevier Butterworth-Heinemann, 2007.

"The Exact Distribution of the PRRF Estimator – A Monte Carlo Integration Approach," in R.A.L. Carter, A. Ullah and J. Dutta (eds.), *Contributions to Econometric Theory and Application*, New York: Springer-Verlag, 1990.

(ii) Articles in Refereed Journals

"Steady State Distributions for Models of Locally Explosive Regimes: Existence and Econometric Implications" (with S.E. Satchell and N. Srivastava) *Economic Modelling,* 41 (2014), 281-288.

“Sequential Variable Selection as Bayesian Pragmatism in Linear Factor Models”, *Journal of Mathematical Finance*, 3, 230-236, (with SE Satchell and Jessica Zhang)

“Stochastic Volatility Model under a Discrete Mixture-of-Normal Specification” (with D. Xu), *Journal of Economics and Finance,* 37 (2013), 216-239.

“Asymmetric Stochastic Conditional Duration Model: A Mixture-of-Normal Approach” (with D. Xu and T. Wirjanto), *Journal of Financial Econometrics* 9 (2011), 469-488.

“Continuous Empirical Characteristic Function Estimation of Mixtures of Normal Parameters” (with Dinghai Xu), *Econometric Reviews* 30 (2011), 25-50.

“Large Deviations Theorems for Optimal Investment Problems with Large Portfolios” (with B. Chu and S. Satchell), *European Journal of Operations Research* 211 (2011), 533-555.

“Some New Results for Threshold AR(1) Models” (with S. Satchell), *Journal of Time Series Econometrics*, 3 (2011): Iss. 2, Article 1.

“Using Approximate Results for Validating Value-at-Risk” (with J. Hong, S. Satchell and B. Scherer), *Journal of Risk Model Validation* 4 (2010), 69-81.

“Exact Properties of Measures of Optimal Investment for Benchmarked Portfolios” (with Stephen Satchell), *Quantitative Finance*, 10 (2010), 495-502.

“ECF Estimation of Markov Models where the Transition Density is Unknown” (with George Jiang), *Econometrics Journal* 13(2010), 245-270.

“Optimal Investment and Asymmetric Risk: A Large Deviations Approach” (with Ba Chu and S.E. Satchell), *Optimization* 59 (2010), 3-27.

“Estimation of the Stochastic Conditional Duration Model via Alternative Methods” (with Cathy Ning), *Econometrics Journal* 11 (2008), 593-616.

“Testing for Infinite Order Stochastic Dominance with Applications to Finance, Risk and Income Inequality” (with S.E. Satchell), *Journal of Economics and Finance* 32 (2008), 35-46.

“Diversification When It Hurts? The Joint Distribution of Real Estate and Equity Markets” (with C. Lizieri and S.E. Satchell), *Journal of Property Research* 22 (2005), 309-323.

“A Semiparametric Two-Factor Term-Structure Model” (with Fuchun Li and Mingwei Yuan), *Journal of Financial Econometrics* 4 (2006), 204-237.

“A Re-Examination of Sharpe’s Ratio for Log-Normal Prices” (with S.E. Satchell), *Applied Mathematical Finance* 12 (2005), 87-100.

“Value at Risk Linear Exponent (VARLINEX) Forecasts” (with S.E. Satchell and Guoqiang Wang), *Quantitative Finance* 3 (2003), 332-344.

“Estimation of the Stochastic Volatility Model by the Empirical Characteristic Function Method” (with S.E. Satchell and J. Yu), *Australian and New Zealand Journal of Statistics* 44 (2002), 319-335.

“Estimation of Continuous-Time Processes via the Empirical Characteristic Function” (with G. Jiang), *Journal of Business and Economic Statistics* 20 (2002), 198-212.

“The Empirical Characteristic Function in Time Series Estimation” (with J. Yu), *Econometric Theory* 18 (2002), 691-721.

“Forecasting Nonlinear Functions of Returns Using LINEX Loss Functions” (with S. Hwang and S.E. Satchell), *Annals of Economics and Finance* 2 (2001), 187-213.

“A Note on Bayesian Inference in Asset Pricing” (with S.E. Satchell), *Econometric Theory* 17 (2001), 475-482.

“Parametric versus Non-parametric Estimation of Diffusion Processes - A Monte Carlo Comparison” (with G. Jiang), *Journal of Computational Finance* 2 (1999), 5-38.

“Finite Sample Comparisons of the Distributions of the OLS and GLS Estimators in Regression Models With an Integrated Regressor and Correlated Errors” (with K. Maekawa and H. Hisamatsu), *Econometric Reviews* 17 (1998), 387-413.

“Pricing the Boost Option” (with S.E. Satchell), *Derivatives Use, Trading and Regulation* 3 (1997), 226-236.

“A Nonparametric Approach to the Estimation of Diffusion Processes - With an Application to a Short-Term Interest Rate Model” (with G.J. Jiang), *Econometric Theory* 13 (1997), 615-645.

“Existence of Unbiased Estimators of the Black/Scholes Option Price, Other Derivatives and Hedge Ratios” (with S.E. Satchell), *Econometric Theory* 13 (1997), 791-807.

“The Cumulant Generating Function Estimation Method: Implementation and Asymptotic Efficiency” (with S.E. Satchell), *Econometric Theory* 13 (1997), 170-184.

“Statistical Modelling of Asymmetric Risk in Asset Returns” (with S.E. Satchell and K.C. Tran), *Applied Mathematical Finance* 2 (1995), 155-172.

“The Exact Distribution of the Maximum Likelihood Estimators for the Linear Regression Negative Exponential Model” (with S.E. Satchell), *Journal of Statistical Planning and Inference* 50 (1996), 91-102.

“An Approximation to GARCH” (with S.E. Satchell), Problem 95.1.3, *Econometric Theory* 11 (1995), 211-214.

“The Exact Distribution of the OLS and GLS Estimators in Regressions with an Integrated Regressor and Correlated Errors -- Comparison of Numerical and Monte Carlo Integration” (with H. Hisamatsu and K. Maekawa), *Mathematics and Computers in Simulations* 39 (1995), 273-277.

“Some Exact Distribution Results for the Partially Restricted Reduced Form Estimator” (with T.W. Kinal), *Econometric Theory* 10 (1994), 140-171.

“Asymptotic Expansions for Random Walks with Normal Errors” (with S.E. Satchell), *Econometric Theory* 9 (1993), 363-376.

“Exact Critical Regions and Confidence Intervals for MLE in the Exponential Regression Model” (with S.E. Satchell), *Economics Letters* 41 (1993), 225-229.

“Random Variable Generation via Double Sampling” Solution to Problem 90.4.4, *Econometric Theory* 8 (1992), 152-155.

“Random Variable Generation via Double Sampling” (with S.E. Satchell), Problem 90.4.4, *Econometric Theory* 6 (1990), 487-488.

“Conditional and Unconditional Independence” (with S.E. Satchell), Solution to Problem 90.2.2, *Econometric Theory* 6 (1990), 283.

“Moments of OLS and 2SLS via Fractional Calculus,” Solution to Problem 86.2.6, *Econometric Theory* 3 (1987), 469-470.

“Efficient Reduced Form Estimation via OLS,” Solution to Problem 85.2.1, *Econometric Theory* 2 (1986), 448-449.

“Moments of OLS and 2SLS via Fractional Calculus,” Problem 86.2.6, *Econometric Theory* 2 (1986), 291-293.

“A Non-Normal Limiting Distribution,” Solution to Problem 85.1.4, *Econometric Theory* 2 (1986), 300-303.

“The Distribution of the Stein-Rule Estimator in a Model with Non-Normal Disturbances,” *Econometric Theory* 2 (1986), 202-219.

“Efficient Reduced Form via OLS,” Problem 85.2.1, *Econometric Theory* 1 (1985), 291-292.

“Non-Normal Errors and the Distribution of OLS and 2SLS Structural Estimators,” *Econometric Theory* 2 (1986), 75-106.

“The Joint Characteristic Function of Linear and Quadratic Forms of Non-Normal Variables,” *Sankhya: The Indian Journal of Statistics* 47 Series A, Pt. 2 (1985), 231-238.

“The Moments of OLS and 2SLS When the Disturbances are Non-Normal,” *Journal of Econometrics* 27 (1985), 39-60.

“Asymptotic Distribution of Dynamic Multipliers in Dynamic Autoregressive Models,” *Econometrica* 52 (1984), 217-222.

“A Note on Finite Sample Analysis of Misspecification in Simultaneous Equation Models,” *Economics Letters* 9 (1982), 275-279.

“Asymptotic Distribution of Restricted Reduced Forms and Dynamic Multipliers in a Linear Dynamic Model with Vector Autoregressive Errors,” *International Economic Review* 23 (1982), 553-563.

“The Coefficient of Determination and Simultaneous Equation Systems,” *Journal of Econometrics* 14 (1980), 265-270.

“On the Existence of the Moments of the Partially Restricted Reduced-Form Estimators from a Simultaneous-Equation Model,” *Journal of Econometrics* 5 (1977), 315-321.

SUBMITTED ARTICLES:

“The Properties of Double Blind Dutch Auctions in a Clearing House”, (with SE Satchell), submitted

“Some Analytical Properties of Absolute Power Transformations of Returns” (with Stephen Satchell).

“Investigating Fund Return Distribution when Value of Fund under Management is Irrregularly Observed” (with K.J. Hong and S.E. Satchell)

ARTICLES BEING REVISED:

“Stochastic Asymptotic Expansions and Edgeworth Type Expansions - A Note.”

WORK IN PROGRESS:

"The Hit-Rate: the Impact of Non-Normality on the Measurement of Skill"

"Autoregressive Moving Average Stochastic Volatility."

"Non-linear Dependence between Equity and Foreign Exchange Markets."

"Mean-Variance, Mean Gini and Lower-Partial Moment Risk Measures."

"Testing for a Structural Break in Partial Linear Time Series Models."

DISCUSSION AND WORKING PAPERS:

"The properties of Double Blind Dutch Auctions in a Clearing House; Some New Results for the Mendelson Model", BWPEF-1201, Birkbeck College, University of London.

"Exact Properties of Measures of Optimal Investment for Institutional Investors" (with S.E. Satchell), Birkbeck Working Papers in Economics and Finance, 0513 (2005).

"Using the Large Deviation Technique to Estimate Asymmetric Financial Risk" (with Ba Chu and S.E. Satchell), Institute for Financial Research, Birkbeck College, IFR 1/2003.

"Pricing Interest Rate Derivatives in a Non-Parametric Two-Factor Term-Structure Model" (with F. Li and M. Yuan), Bank of Canada Working Paper 99-19, November 1999.

"Efficiency Considerations in the Negative Exponential Failure Time Model" (with S.E. Satchell), Discussion Paper in Economics - #10/92 Birkbeck College, University of London.

"Asymptotic Expansions for Random Walks with Normal Errors" (with S.E. Satchell), Discussion Paper in Economics - #11/92.

"Exact Critical Regions and Confidence Intervals for MLE in the Negative Exponential Regression Model" (with S.E. Satchell), Discussion Paper - #12/92.

"Edgeworth Expansion of the Density Function of the Stein-rule Estimator Using Fractional Calculus," Working Paper, Department of Econometrics, The University of New South Wales (1986).

"Misspecification and the PRRF Estimator - Some Exact Results," Working Paper, The University of New South Wales (1985).

"The Structure of Reduced Form Estimators in Linear Simultaneous Equation Models," Working Paper, Department of Economics, Indiana University (1984).

"The Distribution of the 2SLS Estimator of the Marginal Propensity to Consume Under the Assumption of Non-Normal Disturbances," Working Paper, The University of New South Wales (1983).

"The k-Class of Reduced Form Estimators," Working Paper, The University of New South Wales (1983).

"A Note on Approximations to the Moments of the Partially Restricted Reduced Form Estimator," Working Paper, The University of New South Wales (1983).

"Non-Normality of Disturbances and the k-Class Structural Estimator," Discussion Paper No. 40, School of Economics, The University of New South Wales (1981).

"Small Sample Properties of the Partially Restricted Reduced Form Estimator from a Simultaneous Equation Model," Discussion Paper No. 11, School of Economics, The University of New South Wales (1974).

CONFERENCES AND INVITED LECTURES:

Conference Papers:

August 2003 *Econometric Society European Meeting – Stockholm* – paper presented: "Value at Risk Linear Exponent (VARLINEX) Forecasts"

August 2001 *Econometric Society European Meeting – Lausanne* – paper presented: "Estimation of Continuous Time Stochastic Processes via the Empirical Characteristic Function"

March 2001 *New Zealand Econometric Study Group - University of Auckland* - paper presented: "Efficient Estimation of Markov Models when the Transition Density is Unknown"

July 2000 *New Zealand Econometric Study Group - University of Canterbury, Christchurch* - paper presented: "Pricing Interest Rate Derivatives in a Non-parametric Two-factor Term Structure Model"

July 1999 *Econometric Society Australasian Meeting - University of Technology, Sydney* - paper presented: "The Efficient Estimation of the Continuous Time Stochastic Volatility Model via the Empirical Characteristic Function"

Aug. 1995 *World Congress Econometric Society* - paper presented: "Estimation of Stationary Stochastic Processes via the Empirical Characteristic Function"

Dec. 1993 *Silver Jubilee Ph.D. Conference - University of New South Wales* - paper presented: "Estimation of an MA(1) Process via the Empirical Characteristic Function"

Dec. 1993 *2nd International Financial Econometrics Conference - Queenstown, New Zealand* - paper presented: "Some Exact Results for GARCH Processes and a Characterization"

June 1992 *International Conference on Simulation Techniques - Rotterdam* - paper presented: "Exact Critical Regions and Confidence Intervals for MLE in the Exponential Regression Model"

Sept. 1991 *Canadian Econometric Study Group - Quebec* - paper presented: "Asymptotic Expansions for Random Walks with Normal Errors"

Oct. 1988 *Canadian Econometric Study Group - Banff* - paper presented: "Misspecification in Generated Regressor Models"

Jan. 1988 *Silver Jubilee of Indian Econometric Society - Bangalore* - paper presented: "The Exact Distribution of the PRRF Estimator - A Fractional Calculus Approach"

Sept. 1987 *Canadian Econometric Study Group - Waterloo* - paper presented: "Exact Properties of PRRF Estimator Under Structural Misspecification"

Aug. 1986 *Australasian Meeting of the Econometric Society - Melbourne* - paper presented: "Misspecification and the Distribution of the Stein-Rule Estimator"

Aug. 1984 *Australasian Meeting of the Econometric Society - Sydney* - paper presented: "Non-Normality and the Distribution of Econometric Estimators"

Dec. 1983 *Winter Meeting of the Econometric Society - San Francisco* - paper presented: "Non-Normal Disturbances and the Distribution of OLS and 2SLS Estimators"

Sept. 1983 *European Meeting of the Econometric Society - Pisa* - paper presented: "Non-Normal Distribution of the D-W Statistic"

Aug. 1982 *1st Meeting of the Australian Econometrics Study Group - Monash University* - paper presented: "The Effect of Non-Normal Disturbances on the Distribution of the Durbin-Watson Statistic"

Also - invited discussant on a paper by G. Hillier on "The Exact Distribution of the IV Estimator: An Alternative Approach"

June 1982 *Summer Meeting of the Econometric Society - Cornell University* - paper presented: "Non-Normality of Disturbances and the k-Class Structural Estimator"

May 1977 *Sixth Conference of Economists - Hobart* - paper presented: (Joint with A.D. Owen) "The Exact Finite Sample Properties of Simultaneous Equation Estimators and Associated Statistics: A Synthesis and Classified Bibliography"

Aug. 1976 *The Third Australian Statistical Conference - Melbourne* - paper presented: "The Trace Correlation and Its Small Sample Properties Under Different Reduced Form Estimation Methods"

***Invited Conferences*:**

June, 2006 *Numerical Methods in Finance Conference, Royal College of Surgeons Ireland, Dublin* - paper presented: "The Pitfalls of Simulating Optimal Portfolios"

March, 2006 *8th Annual Financial Econometrics Conference, University of Waterloo* - paper presented: "Exact Properties of Measures of Optimal Investment for Institutional Investors"

March 2004 *Financial Econometrics Conference, University of Waterloo* - paper presented: "ECF Estimation of Markov Models Where the Transition Density is Unknown"

July 1999 *New Zealand Econometric Study Group - Auckland University* - paper presented: "Efficient Estimation of the Continuous Time Stochastic Volatility Model via the Empirical Characteristic Function"

Mar. 1999 *Financial Econometrics Workshop - University of Waterloo* - paper presented: "Efficient Estimation of the Continuous Time Stochastic Volatility Model via the Empirical Characteristic Function"

Aug. 1985 *Conference on Finite Sample Econometrics - The University of Western Ontario* - paper presented: "The Distribution of the Stein-rule Estimator in a Model with Non-Normal Disturbances"

June 1982 *Yale Econometrics Workshop - Yale University* - invited discussant

***Invited Lectures*:**

Sept. 2012 University of Waterloo – paper presented: The properties of Double Blind Dutch Auctions in a Clearing House; Some New Results for the Mendelson Model

March, 2012 University of Technology, Sydney – paper presented: The properties of Double Blind Dutch Auctions in a Clearing House; Some New Results for the Mendelson Model

March, 2007 *Ryerson University* - paper presented: “Estimation of Markov Models When the Transition Density is Unknown”

April, 2006 *University of Victoria* - paper presented: “Exact Properties of Measures of Optimal Investment for Institutional Investors”

Nov. 2005 *Ryerson University* - paper presented: “Exact Properties of Measures of Optimal Investment for Institutional Investors”

May 2005 *City University Business School, London, UK* - paper presented: “Exact Properties of Measures of Optimal Investment for Institutional Investors”

Oct. 2004 *Bank of Canada* - paper presented: “Alternative Specifications of Stochastic Volatility Models - Theoretical and Empirical Comparison”

Oct. 2004 *Carleton University* - paper presented: “Alternative Specifications of Stochastic Volatility Models - Theoretical and Empirical Comparison”

August 2002 *University of Technology, Sydney, School of Finance and Economics* - paper presented: “Value at Risk Linear Exponential Forecasts”

July 2002 *University of New South Wales, School of Banking and Finance* - paper presented: “Estimation of Markov Processes with Unknown Transition Densities”

June 2002 *Lancaster University Management School* - paper presented: “Estimation of Markov Processes with Unknown Transition Densities”

April 2002 *McGill University, Department of Economics* - paper presented: “Estimation of Markov Processes with Unknown Transition Densities”

March 2002 *Vanderbilt University, Department of Economics* - paper presented: “Estimation of Markov Processes with Unknown Transition Densities”

March 2001 *Cornell University, Department of Economics* - paper presented: “Estimation of Continuous Time Stochastic Processes Via the Empirical Characteristic Function”

Sept. 2000	*University of Michigan, Department of Economics* - paper presented: “Estimation of Continuous Time Stochastic Processes Via the Empirical Characteristic Function”
July 1999	*University of Auckland, Department of Economics* - paper presented: “Forecasting Volatility Using Linex Loss Functions”
May 1999	*Hiroshima University, Department of Economics* - paper presented: “Efficient Estimation of the Continuous Time Stochastic Volatility Model Via the Empirical Characteristic Function”
July 1995	*University of New South Wales, School of Banking and Finance* - paper presented: “Asymmetric Risk in Asset Returns”
May 1994	*University of Cambridge, University of Exeter and University of Southampton* - paper presented: “The Empirical Characteristic Function Technique”
Mar. 1994	*University of Windsor* - paper presented: “Estimation of Stationary Stochastic Processes via the Empirical Characteristic Function”
Nov. 1992	*University of Laval* - paper presented: “Exact Results for MLE in Exponential Duration Models”
Oct. 1992	*The University of Western Ontario, Statistics Department* - paper presented: “Efficiency Consideration for Exponential Failure Time Models”
Apr. 1991- Aug. 1991	*Hitotsubashi University and Tohoku University* - paper presented: “Asymptotic Expansions for Random Walks”
Mar. 1991- Aug. 1991	*Cambridge University, Hiroshima University, Kyoto University, Sydney University* - paper presented: “Finite Sample Results for MLE in Exponential Duration Models”
Dec. 1990- Feb.1991	*Australian National University and London School of Economics* - paper presented: “Exact Properties of Estimators in Simple Time Series Models”
Apr. 1990- Oct. 1990	*Sydney University, Auckland University and University of Canterbury* - paper presented: “Asymptotic Expansions for Random Walks with Normal Errors”
Jan. 1988	*Lucknow University, Department of Statistics* - Two papers in a series entitled: “Fractional Calculus and Its Use in Statistics and Econometrics”

Nov. 1987 *Yale University, Cowles Foundation* - paper presented: "Exact Properties of PRRF Estimator Under Structural Misspecification"

Nov. 1987 *S.U.N.Y. – Albany, Department of Economics* - paper presented: "Misspecification in a Dynamic Regression Model"

Feb. 1987 *University of Indiana, Department of Economics*
University of Cincinnati, Department of Economics - paper presented: "The Exact Distribution of the PRRF Estimator"

May 1986 *Monash University, Department of Econometrics and Operations Research* - paper presented: "Some Exact Distribution Results for the PRRF Estimator"

Apr. 1985 *Monash University, Department of Econometrics and Operations Research* - paper presented: "Identification Issues in Triangular and Block Triangular Structural Systems"

Feb. 1985 *The University of Western Ontario, Department of Economics* - papers presented:
(a) "The Sensitivity of the Durbin-Watson Statistic to the Assumption of Normal Disturbances"
(b) "Identification Issues in Triangular and Block Triangular Structural Systems"

Feb. 1985 *University of Alberta, Department of Economics* - paper presented: "An Examination of Econometric Estimators and Test Statistics Under the Assumption of Non-Normal Disturbances"

Jan. 1985 *Indiana University, Economics Department*
Purdue University, Economics Department

Apr. 1984 *University of Chicago - Econometrics and Statistics Colloquium*

Mar. 1984 *Queen's University, Economics Department*
The University of Western Ontario, Economics Department

Feb. 1984 *Indiana University - Mathematics Colloquia and Seminars* - paper presented: "Non-Normality and the Distribution of Econometric Estimators"

Feb. 1984 *Indiana University, Economics Department* - paper presented: "The Estimation of the Reduced Form in Linear Simultaneous Equation Models: A Unified Approach"

Nov. 1983 *Indiana University, Economics Department* - paper presented: "Asymptotic Distribution of Dynamic Multipliers and Forecasts in Dynamic Autoregressive Models"

Sept. 1982	*Sydney University, Econometrics Department* - paper presented: "Asymptotic Distribution of Restricted Reduced Forms and Dynamic Multipliers in Linear Dynamic Models with Vector-Autoregressive Errors"
May 1982	*Monash University, Department of Econometrics and Operations Research* - paper presented: "Asymptotic Distribution of Restricted Reduced Forms in Linear Dynamic Models with Vector-Autoregressive Errors"
Sept. 1980	*Australian National University, Department of Statistics* - paper presented: "R^2 and Simultaneous Equation Models"

SERVICE -- COMMITTEES AND ORGANIZATIONS:

2014-2015	Co-director MFE Program
2010-2011	Member - MFE Steering Committee
2009-2010	Member - CIBC Chair's Selection Committee
2008-2011	Member - Econometrics Ph.D. Comprehensive Committee
2006 – 2009	Member - Faculty of Social Science Awards Committee.
2005 – 2006	Elected Member - Appointments Committee
2000 (July) -	Chairman Selection Committee - Department of Economics
1999 (July) – July 2000	Director of the Graduate Program
1999 (July) - June 2000	Senate Subcommittee on Priorities in Academic Development - SUPAD
1996 (May) -	Elected Member - Appointments Committee
1995 (May) - July 1997	Director of the Graduate Program
1996 (June) - June 1999	Senate Subcommittee on Priorities in Academic Development - SUPAD
1994 (May) - April 1995	Elected Member - Appointments Committee

1993 (May) - April 1994	Elected Member - Promotion and Tenure Committee and Appointments Committee
1992 (May) - April 1993	Elected Member - Promotion and Tenure Committee and Appointments Committee
1991 (Sept.) - May 1992	Elected Member - Promotion and Tenure Committee
1988 (July) - July 1990	Director Honors Program - Department of Economics
1988 (May) - June 1988	Secretary - Faculty Chairman Selection Committee - Department of Economics
1987 (July) - April 1990	Director Econometrics Workshop - Department of Economics
1987-1988	Elected Member - Promotion and Tenure Standing Committee - Department of Economics
	Elected Member - Appointments Standing Committee - Department of Economics
1981-1986	Convener - Econometrics Seminar Program
1980-1984	Member - Education Committee of Faculty of Commerce
1983	Member of Dean's Steering Committee on Faculty Reorganization
1983-1986	Member - Advisory Committee on Faculty Computing Needs
1978-1986	Member - Department of Econometrics Syllabus Committee

TEACHING EXPERIENCE:

Graduate:

Advanced Econometrics
Intermediate Econometric Theory
Statistical Foundations
Statistical Methods for Economics and Business
Financial Econometrics

Undergraduate:	Quantitative Methods Quantitative Econometric Theory Applied Statistics Statistical Inference Introduction to Econometrics

Ph.D. Supervision:

Committee Member:	Paul Rilstone	(1987)
	Jeff Racine	(1989)
	Ben Kwok	(1992)
	Anthony Ngerng	(1992)
	Mingwei Yuan	(1996)
Supervisor:	Yanqin Fan	(1990)
	Kien Tran	(1993)
	Toni Gravelle	(1996)
	George Jiang	(1996)
	Jun Yu	(1998)
	Shinn-Juh Lin	(1998)
	Fuchun Li	(2000)
	Guoqiang Wang	(2002)
	Gary Geng	(2002)
	Ingrid Lo	(2002)
	Cathy Ning	(2005)
	Dinghai Xu	(2007)
	Chris Bennett	(2008)
	Linlan Xiao	(2010)
	Michael McCausland,	(2011)
	Jing Wu	(2012)
	Pujun Liu	(2012)
	Zhibo Jia	(2013)
	Ivan Medovikov	(2013)
	Yufeng Wang	(2014)