

Curriculum Vitae
April 19, 2017

John Geweke

Present Positions

Senior Principal Economist, Amazon
Charles R. Nelson Endowed Professor in Economics, University of Washington
Distinguished Visiting Research Professor, University of Technology Sydney
Affiliate Investigator, Australian Research Council Centre of Excellence for
Mathematical and Statistical Models
Harlan McGregor Chair in Economic Theory, Professor of Economics and Professor of
Statistics, Emeritus, University of Iowa
geweke@amazon.com, jgeweke@uw.edu, John.Geweke@uts.edu.au,
john-geweke@uiowa.edu

Education

B.S., Social Science	Michigan State University, 1970
Ph.D., Economics	University of Minnesota, 1975

Awards and Recognition

Fellow of the Econometric Society, since 1982
Fellow of the American Statistical Association, since 1990
Fellow of the Society for Financial Econometrics, since 2012
Alfred P. Sloan Research Fellow, 1982-1984
H.I. Romnes Faculty Fellow, University of Wisconsin, 1982-1983
Dayton-Hudson Fellowship, 1970-1974
National Merit Scholar, 1966-1970
Member, Phi Beta Kappa and Phi Kappa Phi
Listed in *Marquis' Who's Who in America*, similar publications

Previous Academic Positions

Distinguished Professor, Economics Discipline Group and Centre for the study of Choice, University of Technology Sydney	2009-2016
Harlan McGregor Chair in Economic Theory, University of Iowa	1999-2010
Professor of Economics and Professor of Statistics, University of Iowa	1999-2010
Professor of Economics, University of Minnesota	1990-2001
Director, Institute of Statistics and Decision Sciences, Duke University	1987-1990
Professor of Statistics and Decision Sciences, Duke University	1987-1990
William R. Kenan, Jr., Professor of Economics, Duke University	1986-1990
Professor of Economics, Duke University	1983-1986
Visiting Professor of Economics, Carnegie-Mellon University	1982-1983

Visiting Professor of Statistics, Carnegie-Mellon University	1982-1983
Professor of Economics, University of Wisconsin-Madison	1982-1983
Associate Professor of Economics, University of Wisconsin-Madison	1979-1982
Visiting Fellow, Warwick University	1979
Assistant Professor of Economics, University of Wisconsin-Madison	1975-1979

Editorial Service

Executive Council, <i>Journal of Econometrics</i>	2012-
Co-Editor, <i>Journal of Econometrics</i>	2003-2011
Advisory Board, <i>Journal of Applied Econometrics</i>	2003-
Advisory Board, <i>Journal of Financial Econometrics</i>	2002-
Board of Editors, <i>Kluwer Advances in Computational Economics</i>	1992-1999
Associate Editor, <i>Journal of the American Statistical Association</i>	1983-1988; 2000-2003
Co-Editor, <i>Journal of Applied Econometrics</i>	1993-2002
Associate Editor, <i>Econometrica</i>	1984-1988; 1995-2001
Advisory Editor, <i>Macroeconomic Dynamics</i>	1997-2000
Associate Editor, <i>Computational Economics</i>	1992-1999
Editor, <i>Journal of Business and Economic Statistics</i>	1990-1992
Editor-Elect, <i>Journal of Business and Economic Statistics</i>	1989
Board of Editors, <i>Springer Series in Statistics</i>	1990-1992
Associate Editor, <i>Econometric Reviews</i>	1987-1992
Associate Editor, <i>Journal of Econometrics</i>	1983-1988
Advisory Editor, <i>Economics Letters</i>	1980-1984
Referee: <i>American Economic Review</i>	
<i>American Journal of Agricultural Economics</i>	
<i>The American Statistician</i>	
<i>Annals of Applied Econometrics</i>	
<i>Annals of the Institute of Statistical Mathematics</i>	
<i>Annals of Statistics</i>	
<i>Bulletin of Economic Research</i>	
<i>Canadian Journal of Economics</i>	
<i>Canadian Journal of Statistics</i>	
<i>Communications in Statistics</i>	
<i>Communications in Statistics, Simulation and Computation</i>	
<i>Computational Statistics</i>	
<i>Decision Sciences</i>	
<i>Demography</i>	
<i>Econometrica</i>	
<i>Economic Development and Cultural Change</i>	
<i>Economic Inquiry</i>	
<i>The Economic Journal</i>	
<i>Empirica</i>	
<i>Empirical Economics</i>	

Federal Reserve Bank of Minneapolis Quarterly Review
Génétique Sélection Evolution
History of Political Economy
IEEE Transactions on Information Theory
International Economic Journal
International Economic Review
International Journal of Adaptive Control and Signal Processing
International Journal of Forecasting
International Journal of Industrial Organization
International Journal of Money and Finance
International Journal of Supercomputing
International Statistical Review
Journal of the American Statistical Association
Journal of Business and Economic Statistics
Journal of Computational and Graphical Statistics
Journal of Development Economics
Journal of Econometrics
Journal of Economic Dynamics and Control
Journal of Economic Perspectives
Journal of Economic Surveys
Journal of Economic Theory
Journal of Futures Markets
Journal of Human Resources
Journal of International Money and Finance
Journal of Land Economics
Journal of Monetary Economics
Journal of Money, Credit and Banking
Journal of Official Statistics
Journal of Political Economy
Journal of Postkeynesian Economics
Journal of Statistical Computation and Simulation
Management Science
Marketing Science
Mathematical and Computer Modelling
Metrika
Naval Research Logistics
Policy Sciences
Proceedings of the National Academy of Sciences
Psychometrika
Review of Economics and Statistics
Review of Economic Studies
Ricerche Economiche
Science
Statistica Sinica
Statistical Science
The Statistician

Statistics
Statistics and Probability Letters
Statistics in Medicine
Socio-Economic Planning Systems
TIMS Applied Stochastic Models
Transportation Research

Editorial Consultant:

Academic Press
American Economic Review
Cambridge University Press
Dryden Press
Holt, Rhinehart, and Winston
Kluwer Academic Publishers
Little, Brown and Co.
North-Holland Publishing Co.
Princeton University Press
Springer-Verlag
University of Chicago Press
University of Minnesota Press

Project Reviewer:

National Science Foundation
National Institutes of Health
Economic and Social Research Council
Natural Sciences and Engineering Research Council of Canada
National Security Council

Professional Service

Meetings Organized:

North American Summer Meeting of the Econometric Society, Duke University	June 1986
Thirty-Fourth NBER-NSF Seminar on Bayesian Inference in Econometrics, Duke University (with Arnold Zellner)	April 1987
Fourth International Symposium in Economic Theory and Econometrics, University of Texas (with William Barnett and Carl Shell)	May 1987
Fifth International Conference on the Foundation and Applications of Utility, Risk, and Decision Theories, Duke University	June 1990
Midwest Econometrics Group, Federal Reserve Bank of Minneapolis	September 1992
Conference on Research and Training in Computational Economics, Federal Reserve Bank of Minneapolis	March 1994
Conference on Simulation-Based Methods in	November 1995

Econometrics, Federal Reserve Bank of Minneapolis Second Renewed Seminar on Bayesian Inference in Econometrics and Statistics, University of Iowa	April 2006
NBER/NSF Time Series Conference, University of Iowa (with Kung-Sik Chan and Johannes Ledolter)	September 2007

Other Professional Service:

Econometric Society Program Committee	1981, 1983, 1996, 2001, 2007
American Statistical Association Nominations Committee	1980
Econometric Society Fifth World Congress Program Committee	1984-1985
Econometric Society Program Committee (Chair)	1986
Fisher-Taussig Award Committee	1987-1989
L. J. Savage Award Committee	1988-1992
American Statistical Association Publications Committee	1989-1992
Charter committee, Section on Bayesian Statistical Science, American Statistical Association	1991-1992
ASA Council of Sections (elected)	1991-1993
Member, Board on Mathematical Sciences (NAS)	1991-1994
Member, Committee on National Statistics (NAS)	1992-1998
Publications Chair, Section on Bayesian Statistical Science American Statistical Association	1994-1995
Econometric Society Seventh World Congress Program Committee	1994-1995
Trustee, National Institute of Statistical Sciences	1994-2003
Advisory Board, Seminar on Bayesian Inference in Econometrics and Statistics	1994-
Member, NRC Panel on Demographic and Economic Impacts of Immigration	1995-1997
Panel member, Methodology, Measurement and Statistics Program, National Science Foundation	1995-1997
Program Committee Chair, International Society for Bayesian Analysis North American Meeting	1996
Member, External Review Committee for The Wharton School Department of Statistics	1996
Chair-Elect, Business and Economic Statistics Section, American Statistical Association	1996
Program Committee, 8th International Conference on the Foundations and Applications of Utility, Risk and Decision Theory	1996-97
Chair, Business and Economic Statistics Section, American Statistical Association	1997
Zellner Prize Committee	1997
Chair, NRC Panel to Evaluate the Economic Research	

Service of the U.S. Department of Agriculture	1997-98
President-Elect, International Society for Bayesian Analysis	1998
President, International Society for Bayesian Analysis	1999
Member, National Academy of Sciences Commission on Behavioral and Social Sciences and Education	1998-2004
American Statistical Association Fellows Committee	1999-2001
Member, National Science Foundation Advisory Committee for Social, Behavioral and Economic Sciences	2000-2003
Member, NRC Panel to Evaluate USDA's Methodology for Estimating Eligibility and Participation for the WIC Program	2000-2003
Member of the Founding Council and Founding Member, Society for Financial Econometrics	2007

Consultant:

Amazon	2010-
Economists, Inc.	2003-
Microeconomic Consulting and Research Associates	2004-2006
Federal Trade Commission	2001-2006
Glassman-Oliver Economic Consultants, Inc.	1998-2004
Congressional Budget Office	1999-2000
Federal Reserve Bank of Minneapolis	1990-1999
Research Triangle Institute	1983-1990
Florida Power and Light Company	
Niagara-Mohawk Power Company	
Environmental Protection Agency	
The World Bank	1986-1989
U.S. Department of Labor	1977-1979
Pracon, Inc.	1977-1982

Professional Affiliations:

Member, Econometric Society	1972-
Member, American Statistical Association	1972-
Member, American Economic Association	1973-
Member, Institute of Mathematical Statistics	1989-
Fellow, Royal Statistical Society	1991-
Charter member, International Society for Bayesian Analysis	1992-
Founding Member, Society for Financial Econometrics	2007-

Research Grants (Principal or Co-Principal Investigator)

Manpower Administration Doctoral Dissertation Grant U.S. Department of Labor, \$11,400	1974-1975
The Dynamics of the International and Intersectoral Transmission	1976-1978

of Inflation (with E. Feige) National Science Foundation SOC 76-21439, \$69,600	
Economic Modeling with Latent Variables (with D. Aigner and A. Goldberger) National Science Foundation SOC 76-24428, \$312,848	1977-1980
An Efficient Method for Revising Seasonally Adjusted Time Series U.S. Bureau of the Census JSA 77-151, \$23,192	1977-1978
Inference and Model Selection with Economic Time Series National Science Foundation SES 80-05606, \$100,991	1980-1982
The Measurement and Characterization of Relationships Between Economic Time Series National Science Foundation SES 82-07639, \$35,847	1982-1983
Measurement and Interpretation of Macroeconomic Time Series National Science Foundation SES 83-18778, \$68,541	1984-1985
Exact Inference in Dynamic Econometric Models National Science Foundation SES 86-05867, \$116,035	1986-1989
Mathematical Sciences Research Equipment National Science Foundation DMS 88-04572, \$53,850	1988
The Practice of Bayesian Inference (with M. West and R. Wolpert) National Science Foundation DMS 89-03842, \$140,500	1989-1992
Computational Approaches to Econometrics and Economic Modeling National Science Foundation SES 89-08365, \$186,276	1989-1992
Fifth International Conference on the Foundations and Applications of Utility, Risk and Decision Theory National Science Foundation SES 89-21398, \$25,000	1990-1991
Labor Market Transitions of Older Workers (with G. Zarkin) National Institute on Aging R01 AG08319, \$313,980	1990-1992
Sampling-Based Approaches to Bayesian Inference in Econometrics National Science Foundation SES 92-10070, \$189,591	1992-1995
Posterior Simulators in Econometrics National Science Foundation SBR-9514865, \$192,842	1996-1999
Bayesian Communication in the Social Sciences (with S. Chib)	

National Science Foundation SBR-9600040, \$154,170	1996-1998
Bayesian Analysis, Computation and Communication in the Social Sciences (with S. Chib) National Science Foundation SBR-9731037, \$239,933	1998-2001
Flexible Bayesian Econometric Modeling National Science Foundation SBR-9819444, \$206,297	1999-2002
Analysis of Earnings Inequality and Earnings Mobility (with M. Keane) National Institutes of Health R01-HD37060-01, \$280,243	1999-2002
Bayesian Analysis, Computation and Communication in the Social Sciences National Science Foundation SBR-0214303, \$180,516	2002-2005
Smoothly Mixing Regressions National Science Foundation SBR-0720547, \$209,887	2007-2010
Pooling Econometric Models for Prediction and Decision Making Australian Research Council DP110104732, \$556,541 (Head and Chief Investigator)	2011-2013
Massively Parallel Algorithms for Bayesian Inference and Decision Making Australian Research Council DP130103356, \$800,000 (Head and Chief Investigator)	2013-2015
ARC COE for Mathematical and Statistical Frontiers of Big Data Australian Research Council CD140100049, \$20,000,000 (Chief Investigator)	2014-2020

Published Research

1. “The Dynamic Factor Analysis of Economic Time Series Models,” in D. Aigner and A. Goldberger (eds.), *Latent Variables in Socioeconomic Models*, 365-383. Amsterdam: North-Holland, 1977.
2. “Wage and Price Dynamics in U.S. Manufacturing,” in *New Methods in Business Cycle Research*, 111-158. Minneapolis: Federal Reserve Bank of Minneapolis, 1977.
3. “Testing the Exogeneity Specification in the Complete Dynamic Simultaneous Equation Model,” *Journal of Econometrics*, 1978, 7, 163-185. Reprinted in Mills, T. (ed.), *Time Series Econometrics: Critical Concepts* (London: Routledge, 2015)

4. "Temporal Aggregation in the Multiple Regression Model," *Econometrica*, 1978, **46**, 643-662.
5. "The Temporal and Sectoral Aggregation of Seasonally Adjusted Time Series," in A. Zellner (ed.), *Seasonal Analysis of Economic Time Series*, 411-432. Washington: U.S. Government Printing Office, 1978.
6. "The Revision of Seasonally Adjusted Time Series," *1978 Proceedings of the Business and Economic Statistics Section - American Statistical Association*, 320-325.
7. "Some Joint Tests of the Efficiency of Markets for Forward Foreign Exchange," *Review of Economics and Statistics*, 1979, **61**, 334-341. (E. Feige, coauthor)
8. "On Specification in Simultaneous Equation Models," in J. Kmenta and J. Ramsey (eds.), *Evaluation of Econometric Models*, 169-196. New York: Academic Press, 1980. (W. Dent, coauthor)
9. "Interpreting the Likelihood Ratio Statistic in Factor Models When Sample Size is Small," *Journal of the American Statistical Association*, 1980, **75**, 133-137. (K. Singleton, coauthor)
10. "Some Economic Consequences of Technological Advance in Medical Care: The Case of a New Drug," in R. Helms (ed.), *Drugs and Health*, 235-271. Washington: American Enterprise Institute, 1980. (B. Weisbrod, coauthor)
11. "Maximum Likelihood 'Confirmatory' Factor Analysis of Economic Time Series," *International Economic Review*, 1981, **22**, 37-54. (K. Singleton, coauthor)
12. "Estimating Regression Models of Finite but Unknown Order," *International Economic Review*, 1981, **22**, 55-70. (R. Meese, second author)
13. "Latent Variable Models for Time Series: A Frequency Domain Approach with an Application to the Permanent Income Hypothesis," *Journal of Econometrics*, 1981, **17**, 287-304. (K. Singleton, coauthor)
14. "A Comparison of Tests of the Independence of Two Covariance Stationary Time Series," *Journal of the American Statistical Association*, 1981, **76**, 363-373.
15. "The Approximate Slopes of Econometric Tests," *Econometrica*, 1981, **49**, 1427-1442.
16. "Measurement of Linear Dependence and Feedback Between Multiple Time Series," *Journal of the American Statistical Association*, 1982, **77**, 304-324. (With comments by E. Parzen, D. A. Pierce, W. Wei, and A. Zellner, and rejoinder.)

Reprinted in Mills, T. (ed.), *Time Series Econometrics: Critical Concepts* (London: Routledge, 2015)

17. "Feedback Between Monetary Policy, Labor Market Activity, and Wage Inflation in the United States, 1955-1978," in M. Baily (ed.), *Workers, Jobs and Inflation*, 159-198. Washington: The Brookings Institution, 1982.
18. "Clinical Evaluation vs. Economic Evaluation: The Case of a New Drug," *Medical Care*, 1982, **20**, 821-830. (B. Weisbrod, coauthor)
19. "Inference and Causality in Economic Time Series Models," in Z. Grilliches and M. Intriligator (eds.), *Handbook of Econometrics*, 1101-1144. Amsterdam: North-Holland, 1984.
20. "Comparing Alternative Tests of Causality in Temporal Systems: Analytic Results and Experimental Evidence," *Journal of Econometrics*, 1983, **21**, 161-194. (R. Meese and W. Dent, second authors)
21. "Causality, Exogeneity, and Inference," invited paper, Fourth World Congress of the Econometric Society, in D. Hildenbrand (ed.), *Advances in Econometrics*, 209-236. Cambridge: Cambridge University Press, 1983.
22. "Does Technological Change Affect Health Care Expenditures? The Case of a New Drug," *Evaluation Review*, 1984, **8**, 75-91. (B. Weisbrod, coauthor)
23. "Measures of Conditional Linear Dependence and Feedback," *Journal of the American Statistical Association*, 1984, **79**, 907-915.
24. "The Estimation and Application of Long Memory Time Series Models," *Journal of Time Series Analysis* **4**, 1984, 221-238. (S. Porter-Hudak, coauthor) Reprinted in A. Harvey (ed.), *Time Series*, Edward Elgar Publishing, 1994.
25. "A Comparison of Autoregressive Univariate Forecasting Procedures for Macroeconomic Time Series," *Journal of Business and Economic Statistics*, 1984, **2**, 191-200. (R. Meese, first author)
26. "Macroeconomic Modeling and the Theory of the Representative Agent," *American Economic Review*, 1985, **75**, 206-210.
27. "Inferring Household Demand for Durable Goods, with Heterogeneous Preferences; A Case Study," Duke University manuscript and report to Research Triangle Institute, 1985.
28. "The Superneutrality of Money in the United States: An Interpretation of the Evidence," *Econometrica*, 1986, **54**, 1-22.

29. "Exact Inference in the Inequality Constrained Normal Linear Regression Model," *Journal of Applied Econometrics*, 1986, **1**, 127-142.
30. "Exact Inference for Continuous Time Markov Chains," *Review of Economic Studies*, 1986, **53**, 653-669. (R. C. Marshall and G. Zarkin, second authors)
31. "Mobility Indices in Continuous Time Markov Chains," *Econometrica*, 1986, **54**, 1407-1424. (R. C. Marshall and G. Zarkin, second authors)
32. "Endogeneity and Exogeneity," in J. Eatwell, M. Milgate, and P. Newman (eds.), *The New Palgrave: A Dictionary of Economic Theory and Doctrine*. London: The Macmillan Press.
33. "Long Run Competition in the U.S. Aluminum Industry," *International Journal of Industrial Organization*, 1987, **5**, 67-78. (L. Froeb, coauthor)
34. "Exact Inference in Models with Autogressive Conditional Heteroskedasticity," in E. Berndt, H. White, and W. Barnett (eds.), *Dynamic Econometric Modeling*, 73-103. Cambridge: Cambridge University Press, 1988.
35. "The Secular and Cyclical Behavior of Real GDP in Nineteen OECD Countries, 1957-1983," *Journal of Business and Economic Statistics*, October 1988, **6**, 479-486.
36. "Antithetic Acceleration of Monte Carlo Integration in Bayesian Inference," *Journal of Econometrics*, 1988, **38**, 73-90.
37. "Exact Predictive Densities in Linear Models with ARCH Disturbances," *Journal of Econometrics*, 1989, **40**, 63-86.
38. "Modeling with Normal Polynomial Expansions," in J. Geweke, K. Shell, and W. Barnett (eds.), *Economic Complexity: Chaos, Sunspots, Bubbles, and Nonlinearity*, 337-360. Cambridge: Cambridge University Press, 1989.
39. "Acceleration Methods for Monte Carlo Integration in Bayesian Inference," in E. J. Wegman, D. T. Gantz, and J. J. Miller (eds.), *Proceedings of the 20th Symposium on the Interface: Computationally Intensive Methods in Computing Science and Statistics*, 587-592. Alexandria: American Statistical Association, 1989.
40. "Semiparametric Bayesian Estimation of the Asymptotically Ideal Model: The AIM Demand System," in W. Barnett, J. Powell, and G. Tauchen (eds.), *Nonparametric and Semiparametric Methods in Econometrics and Statistics*, 127-174. Cambridge: Cambridge University Press, 1991. (W. Barnett and P. Yue, coauthors)
41. "Bayesian Inference in Econometric Models Using Monte Carlo Integration," *Econometrica*, 1989, **57**, 1317-1340. Reprinted in G.C. Box and N. Polson (eds.), *Bayesian Inference*, Edward Elgar Publishing, 1994.

42. "The Posterior Distribution of Roots in Multivariate Autoregressions," *American Statistical Association 1989 Proceedings of the Business and Economic Statistics Section*.
43. "A Bayesian Method for Evaluating Medical Test Operating Characteristics When Some Patients Fail to be Diagnosed by the Reference Standard," *Medical Decision Making*, 1990, **10**, 102-115. (D. B. Matchar, D. C. Simel, and J. R. Feussner, coauthors) (With Commentary by F R. Nease, Jr., and D. K. Owens, and Response)
44. "Generic, Algorithmic Approaches to Monte Carlo Integration in Bayesian Inference," *Contemporary Mathematics*, 1991, **115**, 117-135.
45. "Seminonparametric Bayesian Estimation of Consumer Demand and Factor Demand Functions," in W. Barnett, B. Cornet, C. d'Aspremont, J. Gabszewicz, and A. Mas-Colell (eds.), *Equilibrium Theory and Applications*, 425-480. Cambridge: Cambridge University Press, 1991. (W. Barnett and M. Wolfe, coauthors)
46. "Seminonparametric Bayesian Estimation of the Asymptotically Ideal Production Model," *Journal of Econometrics*, 1991, **49**, 5-50. (W. Barnett and M. Wolfe, coauthors)
47. "Efficient Simulation from the Multivariate Normal and Student-*t* Distributions Subject to Linear Constraints," in E. M. Keramidas (ed.), *Computing Science and Statistics: Proceedings of the Twenty-Third Symposium on the Interface*, 571-578. Fairfax: Interface Foundation of North America, Inc., 1991.
48. "Threshold Autoregressive Models for Macroeconomic Time Series: A Bayesian Approach," *American Statistical Association 1991 Proceedings of the Business and Economic Statistics Section*, 42-50. (N. Terui, coauthor)
49. "Evaluating the Accuracy of Sampling-Based Approaches to the Calculation of Posterior Moments," in J.O. Berger, J.M. Bernardo, A.P. Dawid, and A.F.M. Smith (eds.), *Bayesian Statistics 4*, 169-194. Oxford: Oxford University Press, 1992.
50. "Bayesian Threshold Autoregressive Models for Nonlinear Time Series," *Journal of Time Series Analysis*, 1993, **14**, 441-455. (N. Terui, coauthor)
51. "Inference and Forecasting for Chaotic Nonlinear Time Series," in P. Chen and R. Day (eds.), *Nonlinear Dynamics and Evolutionary Economics*. Oxford: Oxford University Press, 1993.
52. "Bayesian Treatment of the Independent Student-*t* Linear Model," *Journal of Applied Econometrics*, 1993, **8**, S19-S40. Also published in H.K. van Dijk, A. Monfort, and B.W. Brown (eds.), *Econometric Inference using Simulation Techniques*. Chichester: John Wiley & Sons, 1995, 35-56.

53. "Priors for Macroeconomic Time Series and Their Application," *Econometric Theory*, 1994, **10**, 609-632.
54. "Advances in Random Utility Models," *Marketing Letters*, 1994, **5**, 311-322. (J.L. Horowitz, M. Keane, *et al.*, coauthors)
55. "Alternative Computational Approaches to Inference in the Multinomial Probit Model," *Review of Economics and Statistics*, 1994, **76**, 609-632. (M. Keane and D. Runkle, coauthors)
56. "Recursively Simulating Multinomial Multiperiod Probit Probabilities," *American Statistical Association 1994 Proceedings of the Business and Economic Statistics Section*. (M. Keane and D. Runkle, coauthors)
57. "A Fine Time for Monetary Policy?," *Federal Reserve Bank of Minneapolis Quarterly Review*, 1995, **19**:(1) 18-31. (D. Runkle, coauthor)
58. "Variable Selection and Model Comparison in Regression," in J.O. Berger, J.M. Bernardo, A.P. Dawid, and A.F.M. Smith (eds.), *Bayesian Statistics 5*. Oxford: Oxford University Press, 1996, 609-620.
59. "Monte Carlo Simulation and Numerical Integration," in H. Amman, D. Kendrick and J. Rust (eds.), *Handbook of Computational Economics*. Amsterdam: North-Holland, 1996, 731-800.
60. "Bayesian Reduced Rank Regression in Econometrics," *Journal of Econometrics*, 1996, **75**, 121-146.
61. "Bayesian Inference for Linear Models Subject to Linear Inequality Constraints," in W.O. Johnson, J.C. Lee and A. Zellner (eds.), *Modeling and Prediction: Honoring Seymour Geisser*. New York: Springer-Verlag, 1996, 248-263.
62. "Measuring the Pricing Error of the Arbitrage Price Theory," *Review of Financial Studies*, 1996, **9**, 557-587. (G. Zhou, coauthor)
63. "Posterior Simulators in Econometrics," in D. Kreps and K.F Wallis (eds.), *Advances in Economics and Econometrics: Theory and Applications*, vol. III. Cambridge: Cambridge University Press, 1997, 128-165. (Invited symposium paper, Econometric Society Seventh World Congress)
64. "Simulation-Based Bayesian Inference for Economic Time Series," in R.S. Mariano, T. Schuermann and M. Weeks (eds.), *Simulation-Based Inference in Econometrics: Methods and Applications*. Cambridge: Cambridge University Press, 2000, 255-299.

65. "Bayesian Inference for Dynamic Discrete Choice Models Without the Need for Dynamic Programming," in R.S. Mariano, T. Schuermann and M. Weeks (eds.), *Simulation-Based Inference in Econometrics: Methods and Applications*. Cambridge: Cambridge University Press, 2000, 100-131. (M. Keane, coauthor)
66. "Statistical Inference in the Multinomial Multiperiod Probit Model," *Journal of Econometrics*, 1997, **80**, 125-166. (M. Keane and D. Runkle, coauthors)
67. "Mixture of Normals Probit Models," in C. Hsiao, K. Lahiri, L-F Lee and M. H. Pesaran (eds.), *Analysis of Panels and Limited Dependent Variables: In Honor of G. S. Maddala*, 49-78. Cambridge: Cambridge University Press, 1999. (M. Keane, coauthor)
68. "Prior Density Ratio Class Robustness in Econometrics," *Journal of Business and Economic Statistics*, 1998, **16**, 469-478. (L. Petrella, coauthor)
69. "Using Simulation Methods for Bayesian Econometric Models: Inference, Development and Communication" (with discussion and rejoinder), *Econometric Reviews*, 1999, **18**, 1-126
70. "Simulation Methods for Model Criticism and Robustness Analysis" (with discussion and reply), in J.O. Berger, J.M. Bernardo, A.P. Dawid, and A.F.M. Smith (eds.), *Bayesian Statistics 6*, 275-299. Oxford: Oxford University Press, 1999.
71. "Simulation Based Inference for Dynamic Multinomial Choice Models," in B.H. Baltagi (ed.), *Companion for Theoretical Econometrics*, 466-493. London: Basil Blackwell, 2001. (D. Houser and M. Keane, coauthors)
72. "An Empirical Analysis of Income Dynamics among Men in the PSID: 1968-1989," *Journal of Econometrics*, 2000, **96**, 293-356. (M. Keane, coauthor)
73. "On Markov Chain Monte Carlo Methods for Nonlinear and Non-Gaussian State-Space Models," *Communications in Statistics*, 1999, **28**, 867-894. (H. Tanizaki, coauthor)
74. "Bayesian Econometrics and Forecasting," *Journal of Econometrics*. 2001, **100**, 11-15.
75. "Bayesian Communication: The BACC System," *2000 Proceedings of the Section on Bayesian Statistical Sciences - American Statistical Association.*, 40-49.
76. "Using Simulation Methods for Bayesian Econometric Models," in D. Giles (ed.), *Computer Aided Econometrics*. New York: Marcel Dekker, 2003, 209-261. (W. McCausland and J. Stevens, coauthors)

77. "Computationally Intensive Methods for Integration in Econometrics," in J. Heckman and E.E. Leamer (eds.), *Handbook of Econometrics* volume 5. Amsterdam: North-Holland, 2001, 3463-3568. (M. Keane, coauthor)
78. "A Note on Some Limitations of CRRA Utility," *Economics Letters.*, 2001, **71**, 341-346.
79. "Embedding Bayesian Tools in Mathematical Software," in E. I. George (ed.), *Bayesian Methods with Applications to Science, Policy, and Official Statistics*. Brussels: Eurostat., 2001, 165-174.
80. "Bayesian Estimation of Nonlinear State-Space Models Using Metropolis-Hastings Algorithm with Gibbs Sampling," *Computational Statistics and Data Analysis*, 2001, **37**, 151-170. (H. Tanizaki, senior author)
81. "Bayesian Specification Analysis in Econometrics," *American Journal of Agricultural Economics*, 2001, **83**, 1181-1186. (W. McCausland, coauthor)
82. "Pitfalls in Drawing Policy Conclusions from Retrospective Survey Data: The Case of Advertising and Underage Smoking," *Journal of Risk and Uncertainty*, 2002, **25**, 111-131. (D. L. Martin, coauthor)
83. "Bayesian Inference and Posterior Simulators," *Canadian Journal of Agricultural Economics*, 2001, **49**, 313-325
84. "Bayesian Inference for Hospital Quality in a Selection Model," *Econometrica*, 2003, **71**, 1215-1238. (G. Gowrisankaran and R.J. Town, coauthors)
85. "Note on the Sampling Distribution for the Metropolis-Hastings Algorithm," *Communications in Statistics*, 2003, **32**, 775-789. (H. Tanizaki, coauthor)
86. "Getting it Right: Joint Distribution Tests of Posterior Simulators," *Journal of the American Statistical Association*, 2004, **99**, 799-804.
87. "Bayesian Forecasting," in G. Elliott, C.W.J. Granger and A. Timmermann (eds.), *Handbook of Economic Forecasting*. Amsterdam: Elsevier, Chapter 1, 3-80, 2006. (C. Whiteman, coauthor)
88. *Contemporary Bayesian Econometrics and Statistics*. New York: Wiley, 2005.
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97. "Evaluating the Predictive Distributions of Bayesian Models of Asset Returns," *International Journal of Forecasting*, 2010, **26**, 216-230. (G. Amisano, coauthor)
98. *Complete and Incomplete Econometric Models*. Princeton: Princeton University Press, 2010 (The Econometric Institute Lectures series).
99. "Memoirs of an Indifferent Trade: Estimating Forecast Distributions from Prediction Markets," *Quantitative Economics*, 2010, **1**, 163-186. (J. E. Berg and T. A. Rietz, coauthors)
100. "Optimal Prediction Pools," *Journal of Econometrics*, 2011, **164**, 130-141. (G. Amisano, coauthor)
101. "Complete and Incomplete Bayesian Models for Financial Time Series," in *JSM 2010 Proceedings, Section on Bayesian Statistical Science*, 65-79. Alexandria, VA: American Statistical Association.
102. "Inference and Prediction in a Multiple Structural Break Model," *Journal of Econometrics*, 2011, **163**, 172-185. (Y. Jiang, coauthor)
103. "Prediction with Misspecified Models," *American Economic Review*, 2011, 102,3: 482-486. (G. Amisano, coauthor)

104. "Financial Competence and Expectations Formation: Evidence from Australia," *Economic Record*, 2012, **88**, 39-63 (H. Bateman, C. Eckert, J. Louviere, S. Satchell, S. Thorp, coauthors)
105. "Nonparametric Bayesian Modeling of Monotone Preferences for Discrete Choice Experiments," *Journal of Econometrics*, 2012, **171**, 185-204.
106. "Financial Competence, Risk Presentation and Retirement Portfolio Preferences," *Journal of Pension Economics and Finance*, 2014, **13**, 27-61. (H. Bateman, C. Eckert, J. Louviere, S. Satchell, S. Thorp, coauthors)
107. "Analysis of Variance for Bayesian Inference," *Econometric Reviews*, 2014, **33**, 270-288. (G. Amisano, coauthor)
108. "Likelihood-based Inference for Regular Functions with Fractional Polynomial Approximations," *Journal of Econometrics*, 2014, **183**, 22-30. (Lea Petrella, coauthor)
109. "Improving Asset Price Prediction when All Models are False," *Journal of Financial Econometrics*, 2014, **12**, 278-306. (G. Durham, coauthor)
110. "Bayesian Inference for Logistic Regression Models using Sequential Posterior Simulation," in: S.K. Upadhyay, U. Singh, D. K. Dey and A. Loganathan (eds.), *Current Trends in Bayesian Methodology with Applications*, Chapter 14, 289-312. CRC Press, 2015. (G. Durham and H. Xu, coauthors)
111. "Adaptive Sequential Posterior Simulators for Massively Parallel Computing Environments," in: I. Jeliazkov, D. J. Poirier (eds.) *Bayesian Model Comparison (Advances in Econometrics, Volume 34)* Emerald Group Publishing Limited, Chapter 1, 1-44. (G. Durham, coauthor)
112. "Review Essay on Charles F. Manski's Public Policy in an Uncertain World: Analysis and Decisions," *Journal of Economic Literature*, **34**, 799-805.
113. "A Simple Method for Estimating Preference Parameters for Individuals," *International Journal of Research in Marketing*, 2014, **31**, 35-48. (B.D. Frischknecht, C. Eckert, J. Louviere, coauthors)
114. "Sequentially Adaptive Bayesian Learning for a Nonlinear Model of the Secular and Cyclical Behavior of US Real GDP," *Econometrics*, 2016, **4**, forthcoming.
115. "Prediction Using Several Macroeconomic Models," *Review of Economics and Statistics*, forthcoming. (G. Amisano, coauthor)
116. "Risk Presentation and Portfolio Choice," *Review of Finance*, **20**, 201-229. (H. Bateman, C. Eckert, J. Louviere, S. Satchell, S. Thorp, coauthors)

Published Discussion

1. Comments on “On the Synthesis of Time Series and Econometric Models” (C. W. J. Granger), *Directions in Time Series*, Institute of Mathematical Statistics, 1978.
2. Comments on “Some Recent Developments in Seasonal Adjustment” (D. A. Pierce), *Directions in Time Series*, Institute of Mathematical Statistics, 1978.
3. Discussion of “New Divisia Indices of the Money Supply” (W. Barnett), *1982 Proceedings of the Business and Economics Section - American Statistical Association*.
4. Rejoinder to comments on “Measurement of Linear Dependence and Feedback Between Multiple Time Series” (E. Parzen, D. A. Pierce, W. Wei, A. Zellner), *Journal of the American Statistical Association*, 1982.
5. Discussion of “Semi-Nonparametric and Nonparametric Regression: Consumer Demand Applications” (R. Gallant and M. K. Wohlgenant), *1983 Proceedings of the Business and Economics Section - American Statistical Association*.
6. Discussion of “Models of X-11 and ‘X-11 Forecast’ Procedures” (K. F. Wallis), *Applied Time Series Analysis of Economic Data*, 12-13. Washington: U.S. Bureau of the Census, 1983.
7. “The Indispensable Art of Econometrics,” *Journal of the American Statistical Association* (Comment on J. W. Pratt and R. Schlaifer, “On the Nature and Discovery of Structure”), 1984, **79**, 25-26.
8. Discussion of “Forecasting and Conditional Projection Using Realistic Prior Distributions” (T. Doan, R. Litterman and C. A. Sims), *Econometric Reviews*, 1984, **5**(1), 105-112.
9. Discussion of “Fixed Investment in the American Business Cycle, 1919-83” (R. J. Gordon and J. M. Veitch), in R. J. Gordon (ed.), *The American Business Cycle: Continuity and Change*, 336-340. New York: National Bureau of Economic Research, 1986.
10. Discussion of “Modeling Conditional Variance” (T. Bollerslev and R. Engle), *Econometric Reviews* **5**(1), 1986, 57-61.
11. Discussion of “An Application of Operational-Subjective Statistical Methods to Rational Expectations” (G. Blattenberger and F. Ladd), *Journal of Business and Economic Statistics*, 1988, **6**, 465-466.

12. "Operational Bayesian Methods in Econometrics" (Comment on D. Poirier, "Frequentist and Subjectivist Perspectives on the Problems of Model Building in Econometrics"), *Journal of Economic Perspectives*, 1988, **2**, 159-166.
13. Discussion of "Employment Discrimination and Statistical Science" (A. P. Dempster), *Statistical Science*, 1988, **3**, 188-189.
14. Discussion of "Checks of Model Adequacy for Univariate Time Series Models and Their Application to Econometric Relationships" (L. G. Godfrey and A. R. Tremayne), *Econometric Reviews*, 1988, **7**(1), 59-62.
15. Discussion of "Sensitivity Analysis of Seasonal Adjustments: Empirical Case Studies" (J. B. Carlin and A. P. Dempster), *Journal of the American Statistical Association*, 1989, **84**, 28-30.
16. Response to Commentary on "A Bayesian Method for Evaluating Medical Test Operating Characteristics When Some Patients Fail to be Diagnosed by the Reference Standard," (F R. Nease, Jr., and D. K. Owens) *Medical Decision Making*, 1990, **10**, 114-115. (D. B. Matchar, D. C. Simel, and J. R. Feussner, coauthors)
17. "Inference and Prediction in the Presence of Uncertainty and Determinism" (Comment on L. M. Berliner, "Statistics, Probability, and Chaos," and S. Chatterjee and M. Yilmax, "Chaos, Fractals and Statistics"), *Statistical Science*, 1992, **7**, 94-101.
18. Discussion of "Forecasting Time Series with Common Seasonal Patterns" (F. Canova), *Journal of Econometrics*, 1993, **55**, 201-202.
19. "Discussion on the Gibbs Sampler and Other Markov Chain Monte Carlo Methods," *Journal of the Royal Statistical Society - Series B*, 1993, **55**, 74.
20. Discussion of "A Dynamic Index Model for Large Cross Sections," (D. Quah and T. Sargent), in J. Stock and M. Watson (eds.), *New Research on Business Cycles, Indicators and Forecasting*. New York: National Bureau of Economic Research, 1993.
21. Discussion of "Bayesian Analysis of Stochastic Volatility Models" (E. Jacquier, N.G. Polson, and P.E. Rossi), *Journal of Business and Economic Statistics*, 1994, **12**, 397-399.
22. Discussion of "Variable Selection Tests of Asset Pricing Models" (R. L. Stevens), in C. Gatsonis, et al. (eds.), *Case Studies in Bayesian Statistics* (Volume 3). New York: Springer-Verlag, 1996.

23. Discussion of “Real and Spurious Long Memory Properties of Stock Market Data” (I. N. Lobato and N. E. Savin), *Journal of Business and Economic Statistics*, 1998, **16**, 269-271.
24. “Power of Tests in Binary Response Models: Comment,” *Econometrica* , 1999, **67**, 423-425.
25. “Some Experiments in Constructing A Hybrid Model for Macroeconomic Analysis: A Comment,” in B. McCallum (ed.), *Carnegie-Rochester Conference Series on Public Policy*, 1999, **49**: 143-147.
26. “Commentary: Econometric issues in using the AHEAD Panel,” *Journal of Econometrics*, 2002, **112**, 115-120.
27. Discussion of “Iterative and Recursive Estimation in Structured Non-Adaptive Models,” (S. Pastorello, V. Patilea and E. Renault), *Journal of Business and Economic Statistics*, 2003, **21**, 490-492. (Garland Durham, coauthor)
28. Discussion of “Bayesian Analysis of DSGE Models” (S. An and F. Schorfheide), *Econometric Reviews*, 2007, **26**, 193-200.
29. “The SETAR Model of Tong and Lim and Advances in Computation,” in K.S. Chan (ed.), *Exploration of a Nonlinear World: An Appreciation of Howell Tong's Contributions to Statistics*, 85-94. Singapore: World Scientific Publishing Co., 2009.
30. “Comments on ‘Convergence Properties of the Likelihood of Computed Dynamic Models,’” *Econometrica*, 2009, **77**, 2010-2017. (Dan Akerberg and Jinyong Hahn, coauthors)
31. “Bayesian and Non-Bayesian Analysis of the Seemingly Unrelated Regression Model with Student-*t* Errors and Its Application to Forecasting: Comment,” *International Journal of Forecasting*, 2010, **26**, 435-438.
32. “Review Essay on Charles F. Manski’s Public Policy in an Uncertain World: Analysis and Decisions,” *Journal of Economic Literature*, **52**, 799-804.
33. “A Comment on Christoffersen, Jacobs and Ornathanalai (2012), Dynamic Jump Intensities and Risk Premiums: Evidence from S&P 500 Returns and Options,” *Journal of Financial Econometrics*, 2015, **115**, 210-214. (Garland Durham and Pulak Ghosh, coauthors)
34. “Comment on: Reflections on the Probability Space Induced by Moment Conditions with Implications for Bayesian Inference,” *Journal of Financial Econometrics*, 2016, **14**, 253-257.

Edited Volumes

Economic Complexity: Chaos, Sunspots, Bubbles, and Nonlinearity. Cambridge: Cambridge University Press, 1989. (W. Barnett and K. Shell, co-editors)

Decision Making under Risk and Uncertainty: New Models and Empirical Findings. Dordrecht: Kluwer Academic Publishers, 1992.

New Directions in Time Series Analysis, Parts I and II. New York: Springer-Verlag, 1993. (P. Caines, M. Parzen, and M. Taqqu, co-editors)

Bayesian Statistics and Econometrics: Essays in Honor of Arnold Zellner. New York: Wiley, 1996. (Associate editor with K. Chaloner; D. Berry, editor).

Sowing the Seeds: Informing Public Policy in the Economic Research Service of USDA. Washington: National Academy Press, 1999. (James Bonnen, Jeffrey Koshel and Andrew White, associate editors).

Handbook of Bayesian Econometrics. Oxford: Oxford University Press, 2011 (Japanese edition 2013) (Gary Koop and Herman van Dijk, co-editors)

Book Reviews

“A Monetarist Model of Inflationary Expectations,” *Journal of Monetary Economics*, October 1975.

“Public Policy in an Uncertain World,” *Journal of Economic Literature*, forthcoming.

Major Invited Addresses

Fourth World Congress of the Econometric Society, Aix-en-Provence, August 1980: “Causality, Exogeneity, and Inference”

American Statistical Association, Detroit, August 1981: “The Measurement of Linear Dependence and Feedback Between Multiple Time Series”

Australasian Meeting of the Econometric Society, Melbourne, August 1986: “Exact Inference in Dynamic Econometric Models”

Australasian Meeting of the Econometric Society, Armidale, July 1994: “Bayesian Comparison of Econometric Models” (Colin Clark lecture)

Seventh World Congress of the Econometric Society, Tokyo, Japan, August 1995: “Posterior Simulators in Econometrics”

Australasian Meeting of the Econometric Society, Melbourne, July 1997: “Bayesian Econometric Models: Inference, Development and Communication”

Journal of Applied Econometrics Annual Invited Lectures, Venice, June 2005:
“Compound Markov Normal Mixture Models:

Princeton-Rotterdam Lectures, Rotterdam, June 2008: “Complete and Incomplete Econometric Models”

Selected Invited Research Presentations

Academic and Professional Meetings:

American Bar Association
American Economic Association
Econometric Society
International Society for Bayesian Analysis
Institute of Mathematical Statistics
Midwest Econometrics Meetings
NBER/NSF Symposium on Bayesian Inference in Econometrics and
Statistics
NBER/NSF Symposium on Economic Time Series
NBER/NSF Symposium on Forecasting
NSF *ad hoc* research conferences
Royal Statistical Society
Society for Economic Dynamics and Control
Symposia on the Interface
TIMS/ORSA
Valencia International Meetings on Bayesian Statistics

Academic Symposia:

United States
Brown University
California Institute of Technology
Carnegie-Mellon University
Columbia University
Cornell University
Duke University
Federal Reserve Bank of Atlanta
Federal Reserve Bank of Cleveland
Federal Reserve Bank of Kansas City
Federal Reserve Bank of Minneapolis
Federal Reserve Bank of St. Louis
Federal Reserve Board of Governors
Harvard University

Indiana University
Iowa State University
Johns Hopkins University
Kansas State University
Kansas University
Massachusetts Institute of Technology
Michigan State University
New York University
North Carolina State University
Northwestern University
Ohio State University
Pennsylvania State University
Princeton University
Rice University
Rutgers University
Singapore Management University
Stanford University
SUNY-Albany
SUNY-Stony Brook
Texas A&M University
Tulane University
University of Arizona
University of California-Berkeley
University of California-San Diego
University of California-Santa Barbara
University of Chicago
University of Colorado
University of Florida
University of Houston
University of Illinois
University of Iowa
University of Maryland
University of Michigan
University of Minnesota
University of Missouri
University of North Carolina
University of Pennsylvania
University of Pittsburgh
University of Rochester
University of Southern California
University of Texas
University of Virginia
University of Washington
University of Wisconsin-Madison
University of Wisconsin-Milwaukee
Vanderbilt University

Virginia Polytechnic Institute
Washington University
Yale University

Europe

Cambridge University
Erasmus University, Rotterdam
European Central Bank
European University Institute, Florence
London School of Economics
Norges Bank (Bank of Norway)
Sveriges Riksbank (Bank of Sweden)
Tilburg University
University of Amsterdam
University of Brescia
University of Cambridge
University of Nottingham
University of Oxford
University of Reading
University of Rome
University of Strathclyde

Australia

Monash University
Queensland University of Technology
University of Melbourne
University of New South Wales
University of Queensland
University of Sydney
University of Wollongong

Canada

Bank of Canada
Queen's University
University of British Columbia
University of Montreal
University of Toronto
University of Victoria
University of Western Ontario

Asia

Institute of Mathematical Statistics, Tokyo
National Tsing-Hua University, Taiwan
Seoul National University
Tel Aviv University
Tohoku University, Sendai

University of Tokyo

Courses Taught

Econometrics: all levels (undergraduate, masters, MBA, Ph.D., advanced topics)

Macroeconomics: intermediate undergraduate theory, graduate theory, advanced graduate theory

Mathematical statistics: intermediate and advanced undergraduate mathematical statistics, graduate linear models, advanced seminars in numerical methods

Financial economics: econometric modeling (graduate level)

Dissertation Supervision

Students supervised (with date of completion and current position):

- Kenneth Singleton, 1977, Stanford University
(winner, 1978 Irving Fisher Dissertation Award)
- Richard Meese, 1978, University of California-Berkeley (emeritus)
- Debra Glassman, 1980, University of Washington-Seattle
- Patrick Parkinson, 1981, Federal Reserve Board of Governors
- Mostafa Baladi, 1981, Quantitative Risk Management (Chicago)
- Susan Porter-Hudak, 1982, Northern Illinois University
- David Reifschneider, 1983, Federal Reserve Board of Governors
- Luke Froeb, 1983, Vanderbilt University
- Fallow Sowell, 1987, Carnegie-Mellon University
- William Evans, 1988, Notre Dame University
- Charles Romeo, 1989, U.S. Department of Justice
- Anthony Smith, 1990, Yale University
- Guofu Zhou, 1990, Washington University (St. Louis)
- Milton D. Terrell, 1991, Louisiana State University
- E.G. Tsionas, 1994, Lancaster University
- Zhenyu Wang, 1995, Indiana University
- Garrett TeSelle, 1996, CIT Financial Services
- Patrick Bajari, 1997, Amazon
(winner, 1998 Zellner Thesis Award)
- John Landon-Lane, 1998, Rutgers University
- Tongshu Ma, 1998, Binghamton University SUNY
- Merrell Hora, 1999, Bank of America
- Ming Tui Huang, 2000, National Tsing-Hua University (Taiwan)
- Toshi Arimura, 2000, Waseda University (Japan)
- Hulya Eraslan, 2000, Johns Hopkins University
- William McCausland, 2001, University of Montreal
- George Chang, 2002, Bradley University
- Necati Tekatli, 2006, Istanbul School of Central Banking

Peng Sun, 2006, Merck & Co., Inc.
Andriy Norets, 2007, Brown University
(honorable mention, 2008 Zellner Thesis Award)
Olena Stavrunova, 2007, University of Technology Sydney
Yeonok Lee, 2008, St. Jude Children's Research Hospital
Yu Jiang, 2009, Nanjing University
Maksym Obrizan, 2010, Kiev School of Economics
Weijie Mao, 2010

External Examiner:

1981: Sawyer (Australian National University)
1989: Koop (University of Toronto)
1993: Kamionka (Université des Sciences Sociales, Toulouse)
1994: Kleibergen (Erasmus University)
2006: Hoogerheide (Erasmus University)