

## ***GILES, David Evan Albert***

## **CURRICULUM VITAE**

### **PERSONAL**

**September, 2025**

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NEW ZEALAND

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**e-mail:** [davegiles1949@gmail.com](mailto:davegiles1949@gmail.com)  
[dgiles@uvic.ca](mailto:dgiles@uvic.ca)

**Web Page:** [www.davegiles.ca](http://www.davegiles.ca)

**Born:** July 1949, Sheffield, England

**Citizenship:** New Zealand (& Canadian & British)

### **Education:**

Kuranui College, Greytown, New Zealand (1962-1966); Dux (1966)

University of Canterbury, Christchurch, New Zealand

1967-69

B.Sc. (Majors: Pure Mathematics and Statistics)

1970-71

M.Com., 1st Class Hons. (Economics)

1973-75

Ph.D. (Economics), "Bayesian Applications in Econometrics"

(Supervisor – A.C. Rayner; External examiners – A. Zellner & R. Bowden)

**Erdős Number:** 4

**Google Scholar h-Index:** 44

**Citations:** 7,902

**Previous Blog ("Econometrics Beat"):** 10.7 million "Hits"

### **APPOINTMENTS**

- Professor *Emeritus*, University of Victoria (since July 2017)
- Professor of Economics, Department of Economics, University of Victoria (January 1994 – June 2017)
- Honorary Professor, Department of Economics, University of Waikato, New Zealand (January 2014-January 2016)
- Professor of Econometrics, Department of Economics, University of Canterbury (February 1986 - December 1993)
- Professor of Econometrics, Department of Econometrics and Operations Research, Monash University (November 1978 - January 1986)
- Chair, Department of Econometrics and Operations Research, Monash University (January 1980 - December 1981; January 1984 - December 1985)
- Visiting Professor, Department of Economics, University of Western Ontario (September 1983 - December 1983)
- Visiting Professor, Department of Economics, University of Canterbury (March 1983 - May 1983)
- Lecturer in Econometrics, Monash University (February 1977 - October 1978)
- Research Officer, Reserve Bank of New Zealand (October 1975 - January 1977).
- Seconded to New Zealand Government Task Force on Economic and Social Planning (April 1976 - October 1976)
- Assistant Research Officer, Reserve Bank of New Zealand (December 1971 - February 1973; March 1975 – October 1975)
- Part-time Teaching Assistant, Department of Economics, University of Canterbury (1971, 1973, 1974)
- Part-time Teaching Assistant, Department of Economics, Victoria University of Wellington (1972)

### **TEACHING EXPERIENCE**

Econometric Theory, Applied Econometrics, and Economic Statistics at all undergraduate and graduate levels

### **ACADEMIC ADMINISTRATION**

(1994- 2016)

- Member, University Selection Committee for Dean of Social Sciences, 2013-2014
- Member, University Committee for Graduate Donor Awards, 2012-2014

- Member, University Committee for External Graduate Scholarships, 2013-2014
- Member, Faculty of Graduate Studies Executive Committee, 2011 – 2014
- Chair, Faculty of Social Sciences Committee on Committees, 2012 - 2015
- Member, Dean's Advisory Committee on Honorary Degrees, 2005
- Member, University Selection Committee for Dean of Social Sciences, 2001
- Member, University Selection Committee for Associate V.P. (Research), 1999
- Member, Social Sciences Colloquium Committee, 1998 - 1999
- Member, President's Advisory Committee on Computing Services, 1996 - 1998
- Member, Faculty of Arts & Science Curriculum Committee, 1995 - 1997
- Graduate Advisor, Department of Economics, 1996 -2001
- Acting Graduate Advisor, Department of Economics, July-December 2012
- Chair, Department Ph.D. Proposal Committee, 1997 – 1998
- Member, Department Computing Committee, 2008 – 2010; 2011-2012
- Member, Department Visiting Speakers Committee, 2004 – 2005
- Member, Department External Review Report Committee, 2005
- Member, Department Graduate Committee, 1994 – 1995; 2004 – 2005; 2008 – 2010; 2011-2012
- Chair, Department Search Committee, 1994 - 1995; 1996 – 1997; 2006 - 2007
- Member, Department Search Committee, 1995 - 1996, 2000-2001; 2003-2004; 2008-2010
- Member, Department Salary Committee, 2007 - 2008
- Member, Department Planning Committee, 2005 – 2006
- Member, Department Advisory Committee, 1994 – 1996
- Member, Department Executive Committee, 1994 - 1995

#### AWARDS

- Distinguished Fellow of the New Zealand Association of Economists, awarded 2014
- University of Victoria, Faculty of Social Sciences "Excellence in Teaching" Award, 2004
- Commonwealth Fellowship (Canada, 1986) - *declined*
- New Zealand University Grants Committee Postgraduate Scholarship (1973 - 1975)
- William Georgetti Postgraduate Scholarship (1973 - 1975)

#### GRANTS

- 2014 University of Victoria, SSHRC International Conference Travel Award
- 2012 University of Victoria, SSHRC General Research Grant
- 2010 University of Victoria, SSHRC General Research Grant
- 2010 University of Victoria, SSHRC International Conference Travel Award
- 2009 University of Victoria, SSHRC International Conference Travel Award
- 2007 University of Victoria, SSHRC International Conference Travel Awards (2)
- 2006 University of Victoria, SSHRC General Research Grant
- 2005 SSHRC / Conference Board of Canada "Canada Project" Grant
- 2005 University of Victoria, SSHRC 4A Decision Grant
- 2005 University of Victoria, SSHRC General Research Grant
- 2004 University of Victoria, SSHRC 4A Decision Grant
- 2004 University of Victoria, SSHRC General Research Grant
- 2003 Faculty of Social Sciences, Grant Preparation Support Grant
- 2003 Department of Economics, Grant Preparation Support Grant
- 2003 University of Victoria, SSHRC General Research Grant
- 2001 University of Victoria, SSHRC International Conference Travel Award
- 2000 University of Victoria, SSHRC General Research Grant
- 1999 University of Victoria, Provost's Faculty Lecture Series Grant
- 1999 University of Victoria, SSHRC General Research Grant
- 1999 Canadian Tax Foundation, Research Grant (with L.M. Tedds)
- 1998 University of Victoria, SSHRC International Conference Travel Award
- 1998 University of Victoria, SSHRC General Research Grant
- 1996 University of Victoria, SSHRC General Research Grant

- 1995 University of Victoria, General Research Grant
- 1994 University of Victoria, Dean's Interim Research Grant
- 1994 University of Victoria, SSHRC General Research Grant
- 1992 University of Canterbury, Research Grant (with J.A. Giles).
- 1991 Two University of Canterbury Research Grants (with J.A. Giles)
- 1990 Department of Economics Research Grant (with J.A. Giles)
- 1990 Department of Economics Research Grant (with B.A. Goss and J.A. Giles)
- 1988 University of Canterbury Research Grant
- 1988 Department of Economics Research Grant (with P.D. Owen, E. McCann and R. Harrison)
- 1983 Monash University Special Research Grant
- 1982 Australian Research Grants Committee Grant (with B.A. Goss);
- 1982 Monash University Special Research Grant (with G.H. Hillier and M.L. King)
- 1981 Australian Research Grants Committee Grant (with B.A. Goss);
- 1981 Monash University Special Research Grant (with G.H. Hillier)
- 1979 Australian Research Grants Committee Grant (with B.A. Goss);
- 1979 Monash University Special Research Grant

## LISTED

- *Canadian Who's Who*, 1999-2025
- *New Zealand Who's Who Aotearoa*, 1992-1993
- *Who's Who in New Zealand*, 1991-1993
- *Who's Who in the Commonwealth*, 1984-1985
- *Who's Who in Australia*, 1979-1985

## PUBLICATIONS AND RESEARCH

### Refereed Books

- Ullah, A. and D.E.A. Giles (eds.), 2010, *Handbook of Empirical Economics and Finance* (Chapman & Hall/CRC, Boca Raton, FL), pp. xix+532
- Giles, D.E.A. (ed.), 2003, *Computer-Aided Econometrics* (Marcel Dekker, New York), pp. xxv + 507
- Giles, D.E.A. and L.M. Tedds, 2002, *Taxes and the Canadian Underground Economy* (Canadian Tax Foundation, Toronto), pp. xiv+270
- Ullah, A. and D.E.A. Giles (eds.), 1998, *Handbook of Applied Economic Statistics* (Marcel Dekker, New York), pp. xi + 625
- King, M.L. and D.E.A. Giles (eds.), 1987, *Specification Analysis in the Linear Model (Essays in Honour of Donald Cochran)* (Routledge and Kegan-Paul, London), pp. ix + 358
- Srivastava, V.K. and D.E.A. Giles, 1987, *Seemingly Unrelated Regression Equations Models: Estimation and Inference* (Marcel Dekker, New York), pp.xii + 374

### Refereed Book Chapters

- Giles, D.E.A., 2025, "Some Implications of Preliminary-Test Estimation in the Context of Size-Biased Sampling", in Md. Arashi and M. Norouzrad (eds), *Advances in Shrinkage and Penalized Estimation Strategies: Honoring the Contributions of A. K. Md. Ehsanes Saleh* (Springer), forthcoming
- Giles, D.E.A. and R. Draeseke, 2003, "Econometric Modelling Using Pattern Recognition via the Fuzzy c Means Algorithm", in D.E.A. Giles (ed.), *Computer-Aided Econometrics* (Marcel Dekker, New York), 407-450
- Feltham, S.G. and D.E.A. Giles, 2003, "Testing for Unit Roots in Semi-Annual Data", in D.E.A. Giles (ed.), *Computer-Aided Econometrics* (Marcel Dekker, New York), 175-208
- Giles, D.E.A., 2002, "Preliminary Test and Bayes Estimation of a Location Parameter Under 'Reflected Normal' Loss", in A. Ullah, A. Wan and A. Chaturvedi (eds.), *Handbook of Applied Econometrics and Statistical Inference* (Marcel Dekker, New York), 287-303
- Caragata, P.J. and D.E.A. Giles, 2000, "Simulating the Relationship Between the Hidden Economy and the Tax Size and Tax Mix in New Zealand", in G.W. Scully and P.J. Caragata (eds.), *Taxation and the Limits of Government* (Kluwer, Boston), 221-240
- Giles, D.E.A., 2000, "Modelling the Tax Compliance Profiles of New Zealand Firms: Evidence from Audit Records", in G.W. Scully and P.J. Caragata (eds.), *Taxation and the Limits of Government* (Kluwer, Boston), 243-269

- Giles, D.E.A., 2000, “Modelling the Hidden Economy and the Tax-Gap in New Zealand”, reprinted in G.W. Scully and P.J. Caragata (eds.), *Taxation and the Limits of Government* (Kluwer, Boston), 195-219
- Giles, D.E.A., 2000, “Modelling the Hidden Economy and the Tax-Gap in New Zealand”, reprinted in R. Boadway and B. Raj (eds.), *Advances in Public Economics* (Physica-Verlag, Heidelberg), 71-90
- Giles, D.E.A., 1998, “The Underground Economy: Minimizing the Size of Government”, in H. Grubel (ed.), *How to Spend the Fiscal Dividend: The Optimal Size of Government* (Fraser Institute, Vancouver), 93-110
- Ryan, K.F. and D.E.A. Giles, 1998, “Testing for Unit Roots in Economic Time-Series with Missing Observations”, in T.B. Fomby and R.C. Hill (eds.), *Advances in Econometrics* (JAI Press, Greenwich, CT), 203-242
- DeBenedictis, L.F. and D.E.A. Giles, 1998, “Diagnostic Testing in Econometrics: Variable Addition, RESET, and Fourier Approximations”, in A. Ullah and D.E.A. Giles (eds.), *Handbook of Applied Economic Statistics* (Marcel Dekker, New York), 383-417
- Giles, J.A. and D.E.A. Giles, 1995, “Pre-Test Estimation and Testing in Econometrics: Recent Developments reprinted in L.T. Oxley *et al.* (eds.), *Surveys in Econometrics* (Blackwell, Oxford), 42-90
- Giles, D.E.A. and N.S. Wyatt, 1992, “Economies of Scale in the New Zealand Electricity Distribution Industry”, in P.C.B. Phillips (ed.), *Models, Methods and Applications of Econometrics: In Honour of A.R. Bergstrom* (Blackwell, Oxford), 370-382
- Giles, D.E.A., 1992, “The Exact Distribution of a Simple Pre-Test Estimator”, in W.E. Griffiths *et al.* (eds.), *Readings in Econometric Theory and Practice: In Honor of George Judge* (North-Holland Amsterdam), 57-74
- Giles, D.E.A. and M. Beattie, 1987, “Autocorrelation Pre-Test Estimation in Models with a Lagged Dependent Variable”, in M.L. King and D.E.A. Giles (eds.), *Specification Analysis in the Linear Model (Essays in Honour of Donald Cochrane)* (Routledge and Kegan-Paul, London), 99-116
- Goss, B.A., and D.E.A. Giles, 1986, “Intertemporal Allocation in the Australian Wool Market”, in B.A. Goss (ed.), *Futures Markets: Their Establishment and Performance* (Croom-Helm, London), 93-118
- Goss, B.A. and D.E.A. Giles, 1986, “Price Determination and Storage in Commodity Markets: Soybeans and Wool”, in K.A. Tucker and C. Baden Fuller (eds.), *Economics of Firms and Markets* (Croom-Helm, London), 3-41

#### Refereed Journal Articles

- Giles, D.E.A., 2025. "Improved Maximum Likelihood Estimation for the Akash Distribution", *Journal of Econometrics and Statistics*, 5, 81-88
- Giles, D.E.A., 2024. “New Goodness-of-Fit Tests for the Kumaraswamy Distribution”, *Stats*, 7, 373-391
- Giles, D.E.A., 2024. “The Performance of the Maximum Likelihood Estimator for the Bell Distribution for Count Data”, *Journal of Modern Applied Statistical Methods*, 23(2), Article 3
- Giles, D.E.A., 2022. “Unbiased Estimation of the Standard Deviation for Non-Normal Populations”, *WSEAS Transactions on Mathematics*, 21, 119-121
- Giles, D.E.A., 2022. “Some Consequences of Including Impulse-Indicator Dummy Variables in Econometric Models”, *Journal of Quantitative Economics*, 20, 329-336
- Giles, D.E.A., 2021. “Improved Maximum Likelihood Estimation for the Weibull Distribution Under Length-Biased Sampling”, *Journal of Quantitative Economics*, 19, 59-77
- Godwin, R.T. & D.E.A. Giles, 2019. “Improved Analytic Bias Correction for Maximum Likelihood Estimators”, *Communications in Statistics – Simulation and Computation*, 48, 15-26
- Giles, D.E.A., 2017, “On the Inconsistency of Instrumental Variables Estimators for the Coefficients of Certain Dummy Variables”, *Journal of Quantitative Economics*, 15, 15-26
- Giles, D.E.A., H. Feng & R.T. Godwin, 2016, “Bias-Corrected Maximum Likelihood Estimation of the Parameters of the Generalized Pareto Distribution”, *Communications in Statistics – Theory and Methods*, 45, 2465-2483
- Schwartz, J. & D.E.A. Giles, 2016, “Bias-Reduced Maximum Likelihood Estimation for the Zero-Inflated Poisson Distribution”, *Communications in Statistics – Theory and Methods*, 45, 465-478
- Li, Y. and D.E.A. Giles, 2015, “Modelling Volatility Spillover Effects Between Developed Stock Markets and Asian Emerging Stock Markets”, *International Journal of Finance and Economics*, 20, 155-177
- Xiao, L. & D.E.A. Giles, 2014, “Bias Reduction for the Maximum Likelihood Estimator of the Generalized Rayleigh Family of Distributions”, *Communications in Statistics – Theory and Methods*, 43, 1778-1792
- Schwartz, J., R.T. Godwin & D.E.A. Giles, 2013, “Improved Maximum Likelihood Estimation of the Shape Parameter in the Nakagami Distribution”, *Journal of Statistical Computation and Simulation*, 83, 434-445

- Giles, D.E.A., 2013, “Constructing Confidence Bands for the Hodrick-Prescott Filter”, *Applied Economics Letters*, 20, 480-484
- Giles, D.E.A., 2013, “Exact Asymptotic Goodness-of-Fit Testing for Discrete Circular Data, With Applications”, *Chilean Journal of Statistics*, 4, 19-34
- Giles, D. E.A., H. Feng & R. T. Godwin, 2013, “On the Bias of the Maximum Likelihood Estimator for the Two-Parameter Lomax Distribution”, *Communications in Statistics – Theory and Methods*, 42, 1934-1950
- Chen, Q. & D.E.A. Giles, 2012, “Finite-Sample Properties of the Maximum Likelihood Estimator for the Binary Logit Model with Random Covariates”, *Statistical Papers*, 53, 409-426
- Giles, D.E.A. & R.T. Godwin, 2012, “Testing for Multivariate Cointegration in the Presence of Structural Breaks: p Values and Critical Values”, *Applied Economics Letters*, 19, 1561-1565
- Chen, Q., D.E.A. Giles & H. Feng, 2012, “The Extreme Dependence Between Chinese and Other International Stock Markets”, *Applied Financial Economics*, 22, 1147-1160
- Giles, D.E.A., 2012, “Bias Reduction for the Maximum Likelihood Estimator of the Parameters in the Half-Logistic Distribution”, *Communications in Statistics – Theory & Methods*, 41, 212-222
- Giles, D.E.A. & H. Feng, 2011, “Reducing the Bias of the Maximum Likelihood Estimator for the Poisson Regression Model”, *Economics Bulletin*, 31 (4), 2933-2943
- Chen, Q. & D.E.A. Giles, 2011, “A Saddlepoint Approximation to the Distribution of the Half-Life Estimator in a Stationary Autoregressive Model”, *Communications in Statistics - Theory & Methods*, 40, 3903-3916
- Xie, Y. & D.E.A. Giles, 2011, “A Survival Analysis of the Approval of U.S. Patent Applications”, *Applied Economics*, 43, 1375-1384
- Chen, Q. & D. E. Giles, 2011, “Finite-Sample Properties of the Maximum Likelihood Estimator for the Poisson Regression Model with Random Covariates”, *Communications in Statistics - Theory & Methods*, 40, 1000-1014
- Giles, D.E.A., 2010, “Hermite Regression Analysis of Multi-Modal Count Data”, *Economics Bulletin*, 30, 2936-2945
- Ni, Y., S. Guo & D.E.A. Giles, 2010, “Capital Structures in an Emerging Market: A Duration Analysis of the Time Interval Between IPO and SEO in China”, *Applied Financial Economics*, 20, 1531-1545
- Lu, F. & D.E.A. Giles, 2010, “Benford’s Law and Psychological Barriers in certain eBay Auctions”, *Applied Economics Letters*, 17, 1005-1008
- Ren, F. and D.E. Giles, 2010, “Extreme Value Analysis of Canadian Daily Crude Oil Prices”, *Applied Financial Economics*, 20, 941-954
- Bi, G. and D.E.A. Giles, 2009, “Modelling the Financial Risk Associated with U.S. Movie Box Office Earnings”, *Mathematics and Computers in Simulation*, 79, 2759-2766
- Shih, R. and D.E.A. Giles, 2009, “Modelling the Duration of Interest Rate Spells Under Inflation Targeting in Canada”, *Applied Economics*, 41, 1229-1239
- Giles, D.E.A., 2008, “Some Properties of Absolute Returns as a Proxy for Volatility”, *Applied Financial Economics Letters*, 4, 347-350
- Stroomer, C.N. and D.E.A. Giles, 2008, “Income Convergence and Trade Openness: Fuzzy Clustering and Time Series Evidence”, *International Trade Journal*, XXII, 115-155
- Chen, Q. and D.E.A. Giles, 2008, “General Saddlepoint Approximations: Application to the Anderson-Darling Test Statistic”, *Communications in Statistics*, B, 37, 789-804
- Dong, Laura Bin and D.E.A. Giles, 2007, “An Empirical Likelihood Ratio Test for Normality”, *Communications in Statistics*, B, 36, 197-215
- Giles, D.E.A., 2007, “Increasing Returns to Information in the U.S. Popular Music Industry”, *Applied Economics Letters*, 14, 327-331
- Giles, D.E.A., 2007, “Survival of the Hippest: Life at the Top of the Hot 100”, *Applied Economics*, 39, 1877-1887
- Giles, D.E.A., 2007, “Benford’s Law and Naturally Occurring Prices in Certain eBay Auctions”, *Applied Economics Letters*, 14, 157-161
- Chen, Qian and D.E.A. Giles, 2007, “The Bias of Elasticity Estimators in Linear Regression: Some Analytic Results”, *Economics Letters*, 94, 185-191
- Giles, D.E.A., 2007, “Spurious Regressions with Time-Series Data: Further Asymptotic Results”, *Communications in Statistics A*, 36, 967-979



- Giles, D.E.A. and C.N. Stroomer, 2006, "Does Trade Openness Affect the Speed of Output Convergence? Some Empirical Evidence", *Empirical Economics*, 31, 883-903
- Giles, D.E.A., 2006, "Superstardom in the U.S. Popular Music Industry Revisited", *Economics Letters*, 92, 68-7
- Shen, Kaili and D.E.A. Giles, 2006, "Rational Exuberance at the Mall: Addiction to Carrying a Credit Card Balance", *Applied Economics*, 38, 587-592
- Giles, D.E.A., 2005, "Testing for a Santa Claus Effect in Growth Cycles", *Economics Letters*, 87, 421-426
- Giles, D.E.A., 2005, "Output Convergence and International Trade: Time-Series and Fuzzy Clustering Evidence for New Zealand and Her Trading Partners, 1950-1992", *Journal of International Trade & Economic Development*, 14, 93-114
- Giles, D.E.A. and H. Feng, 2005, "Output and Well-Being in Industrialized Nations in the Second Half of the 20<sup>th</sup> Century: Testing for Convergence Using Fuzzy Clustering Analysis", *Structural Change & Economic Dynamics*, 16, 285-308
- Reinhardt, F.S. and D.E.A. Giles, 2001, "Are Cigarette Bans Really Good Economic Policy?", *Applied Economics*, 33, 1365-1368
- Giles, D.E.A., G.T. Werkneh and B.J. Johnson, 2001, "Asymmetric Responses of the Underground Economy to Tax Changes: Evidence from New Zealand Data", *Economic Record*, 77, 148-159
- Jones, J.C.H., J.A. Schofield and D.E.A. Giles, 2000, "Our Fans in the North: The Demand for British Rugby League", *Applied Economics*, 32, 1877-1887
- DeBenedictis, L.F. and D.E.A. Giles, 1999, "Robust Specification Testing in Regression: The FRESET Test and Autocorrelated Disturbances", *Journal of Quantitative Economics*, 15, 67-75
- Giles, D.E.A., 1999, "Modelling the Hidden Economy and the Tax-Gap in New Zealand: A Latent Variable Analysis", *Empirical Economics*, 24, 621-640
- Giles, D.E.A., 1999, "Measuring the Hidden Economy: Implications for Econometric Modelling", *Economic Journal*, 109, F370-F380 (Reprinted in F. Schneider (ed.), *The Economics of the Hidden Economy*, Edward Elgar, Cheltenham, 2008)
- Giles, D.E.A., 1999, "The Rise and Fall of the New Zealand Underground Economy: Are the Responses Symmetric?", *Applied Economics Letters*, 6, 185-189
- Jacobsen, P.W.F. and D.E.A. Giles, 1998, "Income Distribution in the United States: Kuznets' Inverted U Hypothesis and Data Non-Stationarity", *Journal of International Trade & Economic Development*, 7, 405-423
- Giles, D.E.A., 1997, "Testing for Asymmetry in the Measured and Underground Business Cycles in New Zealand", *Economic Record*, 72, 225-232
- Giles, D.E.A. and A.S. Keil, 1997, "Applying the RESET Test in Allocation Models: A Cautionary Note", *Applied Economics Letters*, 4, 359-363
- Giles, D.E.A., 1997, "The Hidden Economy and Tax-Evasion Prosecutions in New Zealand", *Applied Economics Letters*, 4, 281-285
- Ohtani, K., D.E.A. Giles and J.A. Giles, 1997, "The Exact Risk Performance of a Pre-Test Estimator in a Heteroscedastic Linear Regression Model Under the Balanced Loss Function", *Econometric Reviews*, 16, 119-130
- Giles, D.E.A., 1997, "Causality Between the Measured and Underground Economies in New Zealand", *Applied Economics Letters*, 4, 63-67
- Giles, J.A., D.E.A. Giles and K. Ohtani, 1996, "The Exact Risks of Some Pre-Test and Stein-Type Estimators Under Balanced Loss", *Communications in Statistics, A*, 25, 2901-2924
- Ohtani, K. and D.E.A. Giles, 1996, "On the Estimation of Regression 'Goodness of Fit' Under Absolute Error Loss", *Journal of Quantitative Economics*, 12, 17-26
- Giles, J.A. and D.E.A. Giles, 1996, "Risk of a Pre-Test Estimator of the Regression Scale Under LINEX Loss", *Journal of Statistical Planning and Inference*, 50, 21-35
- Sullivan, M. J. and D.E.A. Giles, 1995, "The Robustness of ARCH/GARCH Tests to First-Order Autocorrelation", *Journal of Quantitative Economics*, 11, 35-61
- Mandeno, R.J. and D.E.A. Giles, 1995, "The Expectations Theory of the Term Structure: A Cointegration / Causality Analysis of U.S. Interest Rate Data", *Applied Financial Economics*, 5, 273-283
- Dods, J. L. and D.E.A. Giles, 1995, "Alternative Strategies for 'Augmenting' the Dickey-Fuller Test: Size Robustness in the Face of Pre-Testing", *Journal of Statistical Computation and Simulation*, 53, 243-258
- Giles, D.E.A. and E. McCann, 1994, "Price Indices: Systems Estimation and Tests", *Journal of Quantitative Economics*, 10, 219-225

- Small, J.P., D.E.A. Giles and K.J. White, 1994, "The Exact Powers of Some Autocorrelation Tests When Relevant Regressors Are Omitted", *Journal of Statistical Computation and Simulation*, 50, 45-57
- Giles, D.E.A. and M.C. Cunneen, 1994, "Preliminary-Test Estimation in a Dynamic Linear Model", *Economics Letters*, 44, 21-26
- Giles, D.E.A., 1993, "Pre-Test Estimation in Regression Under Absolute Error Loss", *Economics Letters*, 41, 339-343
- Giles, J.A. and D.E.A. Giles, 1993, "Preliminary-Test Estimation of the Regression Scale Parameter When the Loss Function is Asymmetric", *Communications in Statistics: Theory and Methods*, 22, 1709-1734
- Giles, D.E.A. and G.N. Saxton, 1993, "The Goldfeld-Quandt Test: A Reappraisal of the 'One Third' Rule", *Journal of Quantitative Economics*, 9, 111-122
- Giles, D.E.A., J.A. Giles and J.K. Wong, 1993, "Testing for ARCH-GARCH Errors in a Mis-Specified Regression", *Computational Statistics*, 8, 109-126
- Giles, D.E.A. and O. Lieberman, 1993, "Bounds on the Effect of Heteroscedasticity on the Chow Test for Structural Change", *Communications in Statistics: Theory and Methods*, 22, 687-703
- Giles, J.A. and D.E.A. Giles, 1993, "Pre-Test Estimation and Testing in Econometrics: Recent Developments", *Journal of Economic Surveys*, 7, 145-197
- Giles, D.E.A. and V.K. Srivastava, 1993, "The Exact Distribution of a Least Squares Regression Coefficient Estimator After a Preliminary t-Test", *Statistics and Probability Letters*, 16, 59-64
- Giles, D.E.A., O. Lieberman and J.A. Giles, 1992, "The Optimal Size of a Preliminary Test of Linear Restrictions in a Mis-Specified Regression Model", *Journal of the American Statistical Association*, 87, 1153-1157
- Giles, D.E.A., J.A. Giles and E. McCann, 1992, "Causality, Unit Roots and Export-Led Growth: The New Zealand Experience", *Journal of International Trade and Economic Development*, 1, 195-218
- Browning, K. and D.E.A. Giles, 1992, "Provisional Data and the Rational Prediction of Economic Time-Series", *Journal of Quantitative Economics*, 8, 359-367
- Carrodus, M.L. and D.E.A. Giles, 1992, "The Exact Distribution of  $R^2$  When the Regression Disturbances are Autocorrelated", *Economics Letters*, 38, 375-380
- Giles, D.E.A. and O. Lieberman, 1992, "Some Properties of the Durbin-Watson Test After a Preliminary t-Test", *Journal of Statistical Computation and Simulation*, 41, 219-227
- Giles, D. and M. Scott, 1992, "Some Consequences of Using the Chow Test in the Context of Autocorrelated Disturbances", *Economics Letters*, 38, 145-150
- Srivastava, V.K. and D.E.A. Giles, 1991, "Unbiased Estimation of the Mean Squared Error of the Feasible Generalised Ridge Regression Estimator", *Communications in Statistics: Theory and Methods*, 20, 2375-2386
- Srivastava, V.K. and D.E.A. Giles, 1991, "Asymptotic Properties of the OLS Estimator in Simultaneous Equations Models", *Journal of Quantitative Economics*, 7, 273-276
- Giles, D.E.A. and J.P. Small, 1991, "The Power of the Durbin-Watson Test When the Errors are Heteroscedastic", *Economics Letters*, 36, 37-41
- Giles, D.E.A. and V.K. Srivastava, 1991, "An Unbiased Estimator of the Covariance Matrix of the Mixed Regression Estimator", *Journal of the American Statistical Association*, 86, 441-446
- Giles, D.E.A., 1991, "Some Recent Developments in Econometrics: Lessons for Applied Economists", in K.W. Clements, R.G. Gregory and T. Takayama (eds.), *International Economics Postgraduate Research Conference Volume* (Supplement to *Economic Record*), 3-19
- Giles, D.E.A., 1989, "Coefficient Sign Changes When Restricting Regression Models Under Instrumental Variables Estimation", *Oxford Bulletin of Economics and Statistics*, 51, 465-467
- McCann, E. and D.E.A. Giles, 1989, "Divisia Monetary Aggregates and the Real User Cost of Money", *Journal of Quantitative Economics*, 5, 127-141
- Giles, D.E.A. and J.A. Clarke, 1989, "Preliminary-Test Estimation of the Scale Parameter in a Mis-Specified Regression Model", *Economics Letters*, 30, 201-205
- Giles, D.E.A., 1988, "The Estimation of Allocation Models with Autocorrelated Disturbances", *Economics Letters*, 28, 147-150
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- Giles, D.E.A., 2019, "Review of *Linear Models and the Relevant Distributions and Matrix Algebra*", by David A. Harville, *Statistical Papers*, 60, 667-669.
- Giles, D.E.A., 2018, "Review of *Handbook of Quantile Regression*", by R. Koenker, V. Chernozhukov, H. He and L. Peng, *Statistical Papers*, 59, 849-850
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- Giles, D.E.A., 2010, "Analytic Bias Reduction for Some Exponential Smoothing Models", *Proceedings of the 30<sup>th</sup> International Symposium on Forecasting*, International Institute of Forecasters, San Diego, electronically linked from p.38 of [http://forecasters.org/isf/pdfs/ISF10\\_Proceedings.pdf](http://forecasters.org/isf/pdfs/ISF10_Proceedings.pdf)
- Giles, D.E.A., 2007, "Modeling Inflated Count Data", in Oxley, L. and Kulasiri, D. (eds.), *MODSIM 2007 International Congress on Modelling and Simulation*, Modelling and Simulation Society of Australia and New Zealand, Christchurch, N.Z., 919-925
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- Giles, D.E.A., 2006, "A Cautionary Note on Estimating the Standard Error of the Gini Index of Inequality: Comment", *Oxford Bulletin of Economics & Statistics*, 68, 395-396
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- Nickerson, D.B. and D.E.A. Giles, 1995, "Editor's Introduction", *Journal of International Trade and Economic Development*, 4, 257-259
- Giles, D.E.A., 1995, *Measuring the Size of the Hidden Economy and the Tax Gap in New Zealand: An Econometric Analysis* (Working Paper No. 5, Inland Revenue Department, Wellington)
- Giles, D.E.A., J.A. Giles and D. Clover, 1992, *A Fundamentals Forecasting Model for Tax Revenue in New Zealand* (Inland Revenue Department, Wellington)
- Giles, D.E.A., 1990, "Anthony Clement Rayner, 1939-1990", *Econometric Theory*, 6, 403
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- Giles, D.E.A., 1984, "Instrumental Variables Estimation of Mis-Specified Regressions", in *The 1983 Proceedings of the American Statistical Association (Business and Economic Statistics Section)* (American Statistical Association, Washington, D.C.), 688-691
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- Gallacher, J., G.H.T. Morgan, D.E.A. Giles and P.B. Quinn, 1977, *The Reserve Bank's Model of the New Zealand Economy* (Research Paper No. 22, Reserve Bank of New Zealand, Wellington)
- Giles, D.E.A. and A.B. Sturm, 1977, "The Development of the Reserve Bank of New Zealand's Econometric Model 1970-1976", in Jae Yoon Kim (ed.), *Proceedings of the Second Pacific Basin Central Bank Conference on Econometric Modelling* (Bank of Korea, Seoul), 96-131
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- Holmes, F.W. et al., 1976, *New Zealand at the Cross Roads: Report of the Task Force on Economic and Social Planning* (Government Printer, Wellington)
- Giles, D.E.A., 1973, *Essays on Econometric Topics: From Theory to Practice* (Research Paper No. 10, Reserve Bank of New Zealand)
- Giles, D.E.A., 1973, "Consumption Expenditure in New Zealand", *Reserve Bank Bulletin*, 3-13
- Deane, R.S. and D.E.A. Giles, 1972, *Consumption Equations for New Zealand: Tests of Some Alternative Hypotheses* (Research Paper No. 6, Reserve Bank of New Zealand, Wellington)
- Giles, D.E.A., 1972, "The Structural Stability of the Reserve Bank Model", in R.S. Deane (ed.), *A New Zealand Model: Structure, Policy Uses and Some Simulation Results* (Research Paper No. 8, Reserve Bank of New Zealand, Wellington)
- Giles, D.E.A., 1972, "A Note on Some Recent Developments in Large-Model Estimation", in R.S. Deane (ed.) *A New Zealand Model: Structure, Policy Uses and Some Simulation Results* (Research Paper No. 8, Reserve Bank of New Zealand, Wellington)

#### Conference Presentations

- "How Should Econometrics be Taught? The Case Against Cookbook Econometrics", American Agricultural and Applied Economics Meetings, Atlanta GA, July 2019 (*Invited paper*)
- "Modelling Asymmetries in the Market for Gasoline in Western Canada", Joint Statistical Meetings, Boston MA, August 2014
- "The Econometrics of Temporal Aggregation, 1956-2014", the A.W.H. Phillips Memorial Lecture, 55<sup>th</sup> Conference of the New Zealand Association of Economists, Auckland, July 2014 (*Invited paper*)
- "Bias-Corrected Maximum Likelihood Estimation of the Parameters of the Generalized Pareto Distribution", 23<sup>rd</sup> Meeting of the New Zealand Econometrics Study Group, Auckland, N.Z., February 2013
- Giles, D.E.A., H. Feng & R.T. Godwin, "Almost Unbiased Maximum Likelihood Estimation for the Generalized Pareto Distribution & Value at Risk", Joint Statistical Meetings, Vancouver BC, July-August 2010
- Giles, D.E.A., H. Feng & R.T. Godwin, "Almost Unbiased Maximum Likelihood Estimation for the Generalized Pareto Distribution & Value at Risk", Canadian Econometrics Study Group Meeting, Vancouver BC, October 2010
- Giles, D.E.A., "Analytic Bias Reduction for Some Exponential Smoothing Models", 30<sup>th</sup> International Symposium on Forecasting, San Diego, CA, June 2010
- Giles, D.E.A. & H. Feng, "Bias-Corrected Maximum Likelihood Estimation of the Parameters of the Generalized Pareto Distribution", 2009 Hawaii International Conference on Statistics, Mathematics and Related Fields, Honolulu HI, January 2009
- Ren, F. & D.E.A. Giles, "Extreme Value Analysis of Daily Canadian Crude Oil Prices", Canadian Economics Association Conference, Vancouver, BC, June 2008
- Giles, D.E.A., "Modeling Inflated Count Data", MODSIM 2007 International Congress on Modelling and Simulation, Christchurch, N.Z., December 2007
- Bi, Guang & D.E.A. Giles, "An Application of Extreme Value Analysis to U.S. Movie Box Office Returns", MODSIM 2007 International Congress on Modelling and Simulation, Christchurch, N.Z., December 2007
- Shih, R. & D.E.A. Giles, "Modelling the Duration of Interest Rate Spells Under Inflation Targeting in Canada", 6<sup>th</sup> Hawaii International Conference on Statistics, Mathematics & Related Fields, Honolulu, HI, January 2007
- Giles, D.E.A. and C.N. Stroomer, "Identifying the Cycle of a Macroeconomic Time-Series Using Fuzzy Filtering",

Joint Statistical Meetings, Toronto, August 2004

- Giles, D.E.A., "Output Convergence and International Trade: Time-Series and Fuzzy Clustering Evidence for New Zealand and Her Trading Partners, 1950-1992", International Business and Economics Research Conference, Reno NV, October 2001 (*Voted Best Presentation in Session*)
- Draeseke, R. and D.E.A. Giles, "A Fuzzy Logic Approach to Modelling the Underground Economy", MODSIM99 Conference, University of Waikato, December 1999
- Giles, D.E.A., "Teaching Econometrics on the Web", 3<sup>rd</sup> New Zealand Econometric Study Group Meeting, Auckland, July 1998 (*Invited paper for panel discussion*)
- Ryan, K.F. and D.E.A. Giles, "Testing for Unit Roots in Economic Time-Series with Missing Observations, 3<sup>rd</sup> New Zealand Econometric Study Group Meeting, Auckland, July 1998
- Ryan, K.F. and D.E.A. Giles, "Testing for Unit Roots in Economic Time-Series with Missing Observations, CEFES98 Meetings, Cambridge UK, June-July, 1998
- Giles, D.E.A., "The Underground Economy: Minimizing the Size of Government", Fraser Institute Conference on "How to Spend the Fiscal Dividend", Ottawa, December 1997
- Giles, D.E.A., "Modelling the Tax Compliance/Non-Compliance Profiles of Audited New Zealand Firms: Evidence from the ORACLE Database", Fourth Workshop on the Health of the Tax System, Wellington, May 1997
- Giles, D.E.A., "Measuring the Size of the Hidden Economy and the Tax-Gap in New Zealand: An Econometric Analysis", Third Workshop on the Health of the New Zealand Tax System, Wellington, December 1995
- Giles, D.E.A., "Measuring the Hidden Economy in New Zealand: A Preliminary Analysis", Second Workshop on the Health of the New Zealand Tax System, Wellington, July 1995
- Giles, D.E.A., J.A. Giles and J. Wong, "Testing for ARCH-GARCH Errors in a Mis-Specified Regression", American Statistical Association Meeting, Boston, August 1992
- Giles, D.E.A., J.A. Giles and J. Wong, "Testing for ARCH-GARCH Errors in a Mis-Specified Regression", Econometric Society Meeting, Melbourne, July 1992
- Giles, D.E.A., "Teaching Econometrics", Econometric Society Meeting, Melbourne, July 1992 (*Invited paper for panel discussion*)
- Giles, D.E.A., J.A. Giles and J. Wong, "Testing for ARCH-GARCH Errors in a Mis-Specified Regression", Econometrics Workshop, University of NSW, May 1992 (*Invited paper*)
- Giles, D.E.A. and O. Lieberman, "Bounds on the Effect of Heteroscedasticity in the Chow Test for Structural Change", Econometric Society Meeting, Sydney, July 1991
- Giles, D.E.A. and N.S. Wyatt, "Economies of Scale in the New Zealand Electricity Distribution Industry", Conference on Measurement of Efficiency, Hamilton, November 1989 (*Invited paper*)
- Giles, D.E.A., "Diagnostic Testers: Can They be Cured?", Conference of Economists, Adelaide, July 1989 (*Invited paper for panel discussion*)
- Giles, D.E.A. and N.S. Wyatt, "Economies of Scale in the New Zealand Electricity Distribution Industry", Conference of Economists, Adelaide, July 1989
- Giles, D.E.A., "Some Recent Developments in Econometrics: Lessons for Applied Economists", International Economics Postgraduate Research Conference, Perth, November 1988. (*Special invited address*)
- Giles, D.E.A., "The Exact Distribution of a Simple Pre-Test Estimator", Econometric Society Meeting, Canberra, August 1988
- Dissanayake, M. and D.E.A. Giles, "Household Expenditure in Sri Lanka: An Engel Curve Analysis", Econometric Society Meeting, Christchurch, August 1987
- Giles, D.E.A., "Preliminary-Test Estimation of Mis-Specified Regression Models", Econometric Society Meeting, Melbourne, August 1986
- Giles, D.E.A., "Pre-Test Estimation in Economic Modelling", Joint Meeting of the New Zealand Statistical Association and the New Zealand Association of Economists, Wellington, February 1986 (*Invited paper*)
- Giles, D.E.A., J.A. Mikolajczyk and T.D. Wallace, "Estimating the Error Variance in Regression After a Preliminary Test of Restrictions on the Coefficients", Econometric Society Fifth World Congress, Cambridge, MA, August 1985
- Mikolajczyk, J.A., D.E.A. Giles and T.D. Wallace, "Preliminary-Test Estimation of the Error Variance in Linear Regression", Finite-Sample Econometrics Conference, London (ON) August 1985 (*Invited paper*)
- Giles, D.E.A. and P. Hampton, "A Regional Consumer Demand Model for New Zealand", Fourteenth



- Conference of Economists, Sydney, May 1985
- Giles, D.E.A. and P. Hampton, "An Engel Curve Analysis of Household Expenditure in New Zealand", Econometric Society Meeting, Sydney, August 1984
- King, M.L. and D.E.A. Giles, "Autocorrelation Pre-Testing in the Linear Model: Estimation, Testing and Prediction", Econometric Society Meeting, San Francisco, December 1983
- Giles, D.E.A., "Instrumental Variables Estimation of Mis-Specified Regressions", American Statistical Association Meeting, Toronto, August 1983
- Giles, D.E.A. and M. Beattie, "Autocorrelation Pre-Test Estimation in Models with a Lagged Dependent Variable", First Meeting of the Australasian Econometrics Study Group, Melbourne, August 1982
- Giles, D.E.A. and C.K. Low, "Choosing Between Alternative Structural Equations Estimated by Instrumental Variables", American Statistical Association Meeting, Houston, August 1980
- Giles, D.E.A. and B.A. Goss, "Futures Prices as Forecasts of Commodity Spot Prices", Jubilee ANZAAS Congress, Adelaide, May 1980
- Goss, B.A. and D.E.A. Giles, "Price Determination and Storage in the Australian Wool Market", Eighth Conference of Economists, Melbourne, August 1979
- Hillier, G.H. and D.E.A. Giles, "Estimation in Equilibrium Models Involving Discretionary Policy Instrument Choice: An Application to the Australian Monetary Sector", Forty Ninth ANZAAS Congress, Auckland, January 1979
- Giles, D.E.A. and A.C. Rayner, "The Mean Squared Errors of the Maximum Likelihood and Natural Conjugate Bayes Regression Estimators", First Australasian Mathematics Convention, Christchurch, May 1978
- Giles, D.E.A. and A.C. Rayner, "Prediction and the Use of Undersized Samples", Forty Eighth ANZAAS Congress, Melbourne, August 1977
- Giles, D.E.A. and M.L. King, "A Monte Carlo Comparison of Some Tests for Fourth Order Serial Correlation", Third Australian Statistical Conference, Melbourne, August 1976
- Giles, D.E.A., "Consumption Expenditure in New Zealand", Conference of the New Zealand Association of Economists, Palmerston North, August 1972

#### **Under Submission**

- "Improved Maximum Likelihood Estimation for the Zeta Distribution" (under revision)
- "Goodness-of-Fit Testing for the Akash Distribution"
- "Testing for Size-Biased Sampling in Lifetime Data"
- "Re-interpreting the 'Least Squares Ratio' Regression Estimator"
- "Journal Names: Quantity *versus* Quality"

#### **Current Research**

- "The Effects of Temporal Aggregation of Economic Data"
- "Bias Reduction for Maximum Likelihood Estimators"
- "Pre-Testing in the Context of Size-Biased Sampling"

#### **GRADUATE STUDENT SUPERVISIONS**

##### **Ph.D. Theses**

- Hoque, Ahmed, "On Estimating Variances for Gini Coefficients with Complex Surveys: Theory and Application", University of Victoria, 2016 (*Committee Member*)
- Huang, Yunkai (Victor), "Non-Global Regression Modelling", University of Victoria, 2016 (*Supervisor*)
- Godwin, Ryan, "Econometric Analysis of Non-Standard Count Data", University of Victoria, 2012 (*Supervisor*)
- Liu, Jia, "Extreme Value Theory and Copula Theory: A Risk Management Application with Energy Futures", University of Victoria, 2011 (*Supervisor*)
- Chen, Qian, "Four Essays in Finite-Sample Econometrics", University of Victoria, 2007 (*Supervisor*)
- Feng, Hui, "Bayesian and Non-Bayesian Contributions to Fuzzy Regression Analysis", University of Victoria, 2006 (*Supervisor*)
- Tedds, L.M., "Three Essays on the Underground Economy", McMaster University, 2005 (*Committee Member*)
- Dong, Lauren Bin, "Empirical Likelihood in Econometrics", University of Victoria, 2003 (*Supervisor*)



(First Ph.D. in Economics to be completed at UVic)

- Albertson, K.V., “Pre-Test Estimation in a Regression Model with a Mis-Specified Error Covariance Matrix”, University of Canterbury, 1993 (*Supervisor*)
- Small, J.P., “Sampling Properties of Some Econometric Tests in the Presence of Model Misspecification”, University of Canterbury, 1993 (*Supervisor*)
- Wan, A. T-K., “Inequality Restricted and Pre-test Estimation in a Mis-Specified Econometric Model”, University of Canterbury, 1993 (*Co-Supervisor*)
- Lye, J.N., “Some Contributions to Finite-Sample Analysis in Three Econometric Models”, University of Canterbury, 1990 (*Supervisor*)
- Giles, J.A., “Preliminary-Test Estimation of a Mis-Specified Linear Model with Spherically Symmetric Disturbances”, University of Canterbury, 1990 (*Co-Supervisor*)
- Perkins, J.L., “A Cross-Section Time-Series Analysis of Consumer Demand in Australia with Demographic Effects”, Monash University, 1985 (*Co-Supervisor*)
- Evans, M.A., “Inference and Non-Ideal Conditions in the Linear Regression Model”, Monash University, 1983 (*Co-Supervisor*)
- Low, C.K., “Seemingly Unrelated Regressions with Heteroskedastic Disturbances: Some Finite Sample Results”, Monash University, 1982 (*Supervisor*)

#### **Masters Theses**

- Fisher, Mischa, “CPU Product Line Lifecycles: Econometric Duration Analysis Using Parametric and Non Parametric Estimators”, University of Victoria, 2018 (*Supervisor*)
- Joyce, Matthew, “Bivariate Extreme Value Analysis of Commodity Prices”, University of Victoria, 2017 (*Supervisor*)
- Cann, Benjamin, “Choosing a Data Frequency to Forecast the Quarterly Yen-Dollar Exchange Rate”, University of Victoria, 2016 (*Supervisor*)
- Duan, Jun, “Nowcasting by the BSTS-U-MIDAS Model”, University of Victoria, 2015 (*Supervisor*)
- Xiao, Ling (Linda), “Bias-Adjusted Maximum Likelihood Estimation for the Generalized Rayleigh Distribution”, University of Victoria, 2011 (*Supervisor*)
- Thorn, Thomas, “Testing for Heteroskedasticity in Bivariate Probit Models”, University of Victoria, 2011 (*Supervisor*)
- Tseng, Poh-Hsin (Peter), “A Meta-Regression Analysis of PPP Studies”, Sun Yat-Sen University, 2007 (*Co-Supervisor*)
- Rizzo, L., “Determinants of Municipal Government Expenditures in Alberta Using Multiple Regression Analysis”, University of Victoria, 1995 (*Committee Member*)
- Ravindiran, T., “An Analysis of the New Zealand Exchange Rate: Index Number Construction and Some Causality Tests”, University of Canterbury, 1989 (*Co-Supervisor*)
- Mikolajczyk, J.A., “Some Implications of Estimating a Regression Scale Parameter After a Preliminary Test of Restrictions”, Monash University, 1986 (*Co-Supervisor*)
- Child, A.W., “An Econometric Analysis of the Industrial Demand for Energy in Australia”, Monash University, 1985 (*Co-Supervisor*)
- Knight, J., “An Econometric Analysis of the Effects of Changes in the Commonwealth Employment Service”, Monash University, 1982 (*Supervisor*)
- Piterman, H.E., “Australian Labour Market 1972-1976: Indicators, Problems and Policies”, Monash University, 1979 (*Co-Supervisor*)
- Rich, M.M., “New Zealand Beef and Sheep Supply Relationships: An Econometric Application of Joint Firm/Household Decision Making”, Monash University, 1978 (*Supervisor*)

#### **Masters Extended Essays**

- Wang, Ziming, “Bayesian Estimation of Threshold Choice in the Foreign Exchange Market”, University of Victoria, 2016 (*Supervisor*)
- Yacucha, Keith, “The Effect of Energy Shocks on Labour Flows in Canada”, University of Victoria, 2016 (*Co-Supervisor*)
- Harvey, Brett, “Dealing with Model Uncertainty Using Robust Bayesian Averaging Procedures for Exchange Rate

- Forecasting”, University of Victoria, 2016 (*Supervisor*)
- Meng, Xia (Summer), “Predicting Daily Returns of Selected Stock Prices Using Bayesian Regularized Neural Networks”, University of Victoria, 2015 (*Supervisor*)
  - Xiao, Xue, “Forecasting Canadian Banks' Stock Return Volatility: Maximum Likelihood and Bayesian Analysis of a GARCH Model with Student-t Innovations”, 2015 (*Supervisor*)
  - Li, Jianmin (Jasmine), “An Investigation of the Dow Jones Industrial Average: Is it Possible to Detect Future Structural Breaks?”, 2014 (*Supervisor*)
  - Zhang, Ming (Nathan), “Analysis of the Effects of Crude Oil Price on Gasoline Prices in Canadian Cities”, 2014 (*Supervisor*)
  - Tang, Jingwen, “Comparative Advantage Compared: Canada and China, 1992-2012”, 2013, (*Co-Supervisor*)
  - Wang, Chao (Tony), “Correlations in Price Changes Across International Stock Markets: Hong Kong, Shanghai, and New York”, 2013 (*Committee Member*)
  - Li, Yanan, “Modelling Volatility Spillover Effects Between Developed Stock Markets and Emerging Asian Stock Markets”, 2013 (*Supervisor*)
  - Xu, Jianfeng (Jackie), “China’s Areal Income Inequality, Economic Growth and Education Investment”, University of Victoria, 2012 (*Supervisor*)
  - Chu, Fang (Fanny), “Study of Demographic Dividend and the Economic Development in Selected Asian Countries”, University of Victoria, 2012 (*Co-Supervisor*)
  - Nelson, Carla, A Comparison of Some Log-Likelihood Based Goodness of Fit Measures for Binary-Choice Models”, University of Victoria, 2011 (*Supervisor*)
  - Wisman, Abdul, “Bias Correction in the AR(1) Model: A Survey and Some New Simulation Evidence”, University of Victoria, 2011 (*Supervisor*)
  - Schwartz, Jacob, “Bias-Reduced Maximum Likelihood Estimation of the Zero-Inflated Poisson Distribution”, University of Victoria, 2011 (*Supervisor*)
  - Zhao, Ting (Annie), “An Investigation of the Output Gap-Inflation Relationship in Canada”, University of Victoria, 2011 (*Supervisor*)
  - Shi, Jingjing, “Incentives for, and Determinants of, Getting a University Education in Canada”, University of Victoria, 2010 (*Supervisor*)
  - Moe, Neal, “Cointegration and Causality Analysis of West Texas Intermediate Crude Oil and the United States Gulf Natural Gas Liquids Prices”, University of Victoria, 2010 (*Supervisor*)
  - Irrcher, Toby, “Further Exploring Indicator Properties of the Yield Spread in Canada: A Threshold Approach”, University of Victoria, 2010 (*Supervisor*)
  - Gong, Lili, “An Extreme Value Analysis of Daily Stock Returns”, University of Victoria, 2010 (*Supervisor*)
  - Lee, Seow Chia (Grace), “Exploring the Relationship Between Prices in Developed and Emerging Stock Markets: A Panel Data Analysis”, University of Victoria, 2009 (*Co-Supervisor*)
  - Homer, Geoffrey, “Early Maternal Employment and Child Cognitive Development: Evidence From Canada”, University of Victoria, 2009 (*Co-Supervisor*)
  - Stroomer, Chad, “Model Estimation in the Presence of Survey Uncertainty, University of Victoria, 2008 (*Supervisor*)
  - Yu, Shuang, “Value at Risk and Expected Shortfall for Returns on the Shanghai Stock Exchange”, University of Victoria, 2008 (*Supervisor*)
  - Mei, Peiyu, “Time Series Count Data: Analysis of the Number One Hit Songs at the Top of the Hot 100”, University of Victoria, 2008 (*Supervisor*)
  - Guo, Shasha, “Who Will Make an SEO in the Near Future? A Duration Analysis of the Chinese Equity Market”, University of Victoria, 2007 (*Supervisor*)
  - Ren, Feng, “Extreme Value Analysis of Daily Crude Oil Prices”, University of Victoria, 2007 (*Supervisor*)
  - Bi, Guang, “An Application of Extreme Value Theory for Measuring Weekend Box Office Returns in the U.S.A.”, University of Victoria, 2007 (*Supervisor*)
  - Leng, Jiali, “Alcohol Consumption and Determinants in Canada: An Econometric Analysis”, University of Victoria, 2007 (*Supervisor*)
  - Diles, Demitri, “The Effects of Past and Current Monetary Policy in Greece: Lessons from the EMU”, University of Victoria, 2006 (*Committee Member*)
  - Xu, Jing, “Technical Trading Rules and Stock Returns: An Econometric Analysis”, University of Victoria, 2006

(*Supervisor*)

- Ni, Yang, “A Duration Analysis of the Initial Public Offering Effect”, University of Victoria, 2006 (*Supervisor*)
- Wang, Miao, “An Econometric Analysis of Canadian Imports from the U.S.A.: Transition Function Analysis of Free Trade Agreements”, University of Victoria, 2006 (*Supervisor*)
- Xie, Ying (Janice), “Duration Analysis of U.S. Patent Approvals”, University of Victoria, 2006 (*Supervisor*)
- Voggenreiter, Christine, “Cost-Effectiveness Analysis of Statins: A Review of Modelling Techniques Over Time”, University of Victoria, 2006 (*Committee Member*)
- Lu, Fan (Ocean), “Benford's Law, and Psychological Barriers in eBay Auctions”, University of Victoria, 2005 (*Supervisor*)
- Shih, Li-Han (Ruby), “Modelling the Duration of Bank Rate Spells Under Inflation Targeting”, University of Victoria, 2005 (*Supervisor*)
- Yu, Anna “Modelling Exchange Rate Regime Durations”, University of Victoria, 2005 (*Supervisor*)
- Charron, Lucie, “Do Government Policies Undermine the Motivation to Move? A Look at the Intra-Provincial Determinants of Rural-Urban Migration in the Maritime Provinces”, University of Victoria, 2005 (*Committee Member*)
- Li, Jinhu (Daisy), “Small Sample Properties of Discrete Choice Model Estimators Based on Symmetric and Asymmetric Cumulative Distribution Functions”, University of Victoria, 2005 (*Supervisor*)
- Lam, Matthew “The Impact of Infrastructure Development on Agglomeration and Trade Openness: Evidence From the G7 Experience”, University of Victoria, 2005 (*Committee Member*)
- Shen, Kaili, “Some Empirical Tests of the Rational Addiction Model”, University of Victoria, 2005 (*Supervisor*)
- Lin, Lin, “Convergence of Economic Freedom and Convergence of Output: An Empirical Study”, University of Victoria, 2005 (*Supervisor*)
- Yuen, Sylvania, “Convergence in Output and Convergence in Well-Being: A Study of Far East Asian Developing Countries for the Period 1960-2002”, University of Victoria, 2004 (*Supervisor*)
- Liu, Jia, “SETAR Modelling of Long-Term GDP Data: An International Comparison”, University of Victoria, 2004 (*Supervisor*)
- Li, Laura, “Linguistic Distance & Economic Integration”, University of Victoria, 2004 (*Committee Member*)
- Yuk, Wing, “Government Size & Economic Growth: Evidence from a Time-Series Analysis of the United Kingdom for the Period 1830 – 1993”, University of Victoria, 2004 (*Supervisor*)
- Woodbridge, Cameron, “The Vancouver Log Market: A Time Series Analysis of Price Determination”, University of Victoria, 2002 (*Supervisor*)
- Werkneh, Gugsu “The Impact of High Government Consumption on the Export-Led Economic Growth of Ethiopia”, University of Victoria, 2001 (*Supervisor*)
- Fisher, Tony “The Application of Jackknife Resampling to Stochastic Frontier Model Estimation: A Monte Carlo Simulation”, University of Victoria, 2001 (*Supervisor*)
- Draeseke, Robert “Hedonic Price Study: The Colquitz River and Rithets Bog Greenspaces”, University of Victoria, 2000 (*Committee Member*)
- McCandless, Linda “Bootstrap Analysis of a Nonparametric Panel Estimator”, University of Victoria, 1999 (*Committee Member*)
- Juraczko, Kasha, “Testing for Asymmetry in Central European Business Cycles”, University of Victoria, 1999 (*Supervisor*)
- Feltham, Sandra, “Stochastic Seasonality and Semi-Annual Data”, University of Victoria, 1999 (*Supervisor*)
- Reid, Christopher, “Real Interest Rate Linkages: A Study of the G7 Countries”, University of Victoria, 1999 (*Supervisor*)
- Tedds, Lindsay, “Measuring the Size of the Hidden Economy in Canada: A Latent Variable/MIMIC Model Approach”, University of Victoria, 1998 (*Supervisor*)
- Johnson, Betty, “Money-Income Causality and the New Zealand Underground Economy”, University of Victoria, 1998 (*Supervisor*)
- Raic, Gordon, “Futures Market Volatility and the Samuelson Hypothesis”, University of Victoria, 1998 (*Supervisor*)
- Hatton, Terry, “Forest-based Recreation Behaviour”, University of Victoria, 1997 (*Committee Member*)
- Stuchbury, Neil, “Forecasting the Hourly Demand for Electricity in British Columbia”, University of Victoria, 1997 (*Supervisor*)

- Williams, Cara, “Alternative methods of Testing for Granger Noncausality Applied to the Export-Led Growth Hypothesis”, University of Victoria, 1997 (*Committee Member*)
- Quinn, David, “Testing for Asymmetry in the Pricing of Gasoline”, University of Victoria, 1997 (*Supervisor*)
- Whiteley, Took, “Willingness-to-Pay for Doubling the Amount of Designated Wilderness in British Columbia”, University of Victoria, 1997 (*Committee Member*)
- Ryan, Kevin, “Testing for Unit Roots in Economic Time-Series with Missing Observations”, University of Victoria, 1996 (*Supervisor*)
- DeBenedictis, Linda F., “A Regional VAR Model for the B.C. Economy”, University of Victoria, 1995 (*Supervisor*)
- Jacobsen, Peter W.F., “The Implications of Testing Kuznets' Inverted-U Hypothesis in the Presence of Unit Roots”, University of Victoria, 1995 (*Supervisor*)
- Swetlishoff, Daryl J., “Canadian Softwood Lumber Exports to the United States: A Time Series Analysis”, University of Victoria, 1995 (*Supervisor*)
- Li, Victor W.K., “Canadian Monetary Time Series: Vector Autoregressive Modelling and Causality Testing”, University of Victoria, 1995 (*Committee Member*)

### **Honours Projects**

- Chen, Q., “The Volatility of the Price of Gold: An Application of Extreme Value Theory”, University of Victoria, 2014
- Zhang, H., “An Introduction to Copula Functions and Their Application in Studying the Dependence of the International Equity Markets”, University of Victoria, 2009
- Agopsowicz, A., “Model Space Priors with Dependencies Among the Regressors”, University of Victoria, 2008
- Dods, J.L., “Alternative Strategies for Augmenting the Dickey-Fuller Test: Some Size Robustness Results”, University of Canterbury, 1993
- Mandeno, R.J., “A Cointegration/Causality Analysis of Short-Term and Long-Term U.S. Interest Rates”, University of Canterbury, 1993
- Sullivan, M.J., “The Robustness of ARCH/GARCH Tests to First-Order Autocorrelation”, University of Canterbury, 1993
- Carrodus, M., “The Exact Distribution of R-Squared When the Regression Disturbances are Autocorrelated”, University of Canterbury, 1991
- Scott, M., “The Exact Size of the Chow Test When the Errors are Autocorrelated”, University of Canterbury, 1991
- Lieberman, O., “How Does Model Misspecification Affect the Optimal Size of a Preliminary Test?”, University of Canterbury, 1990
- Saxton, G., “The Power of the Goldfeld-Quandt Test When Regressors are Omitted”, University of Canterbury, 1990
- Small, J.P., “The Exact Power of the Durbin-Watson Test When the Disturbances Are Heteroscedastic”, University of Canterbury, 1990
- Albertson, K.V., “A Regression Based Business Leading Indicator”, University of Canterbury, 1989
- Wignall, K., “A Vector Autoregressive Model of the Canterbury Economy”, University of Canterbury, 1989
- Wan, A., “A VAR Model for Predicting Housing Price in Selected N.Z. Centres”, University of Canterbury, 1988
- Browning, K., “How Reliable are the 'Provisional' Releases of Official New Zealand Economic Data?”, University of Canterbury, 1988
- Young, A., “An Examination of the Statistical Distribution of Share Prices on the New Zealand Stock Exchange”, University of Canterbury, 1987
- Harland, S., “Consumers' Expenditure on Alcoholic Beverages in New Zealand”, University of Canterbury, 1987
- Coleman, A., “Vector Autoregressive Modelling of the New Zealand Exchange Rate”, University of Canterbury, 1986
- Dissanayake, M., “An Engel Curve Analysis of Sri Lankan Household Expenditure Data”, University of Canterbury, 1986

## OTHER PROFESSIONAL ACTIVITIES

### Editorial Duties

- Co-Editor, *Journal of International Trade and Economic Development* (1996-2024)
- Associate Editor, *Communications in Statistics* (2007-2025)
- Associate Editor, *Journal of Quantitative Economics* (1987-2022)
- Editorial Board Member, *Series of Unsurprising Results in Economics* (since 2018)
- Editorial Board, *Statistics: Textbooks & Monographs* Series, Chapman-Hall/Taylor & Francis (since 2003)
- Member, Advisory Board, Versita Open Access Books (2012-2021)
- Editorial Board Member, *Econometrics* (2017-2021)
- Associate Editor, *International Journal of Economics and Statistics* (2014-2017)
- Editorial Board Member, *Statistical Papers* (2007-2021)
- Editorial Board Member, *Arthaniti* (2001-2010)
- Editorial Board Member, *Journal of Economic Theory and Social Development* (2009-2016)
- Editorial; Board Member, *Journal of Modern Economy and Management* (2012-2016)
- Editorial Board Member, *Economics Research International* (2010-2017)
- Foundation Associate Editor, *Indian Growth & Development Review* (2007-2014)
- Associate Editor, *Journal of Econometrics* (1989-1998)
- Editorial Board Member, *Journal of International Trade and Economic Development* (1991-1996)
- Guest Joint Editor, *Journal of International Trade and Economic Development*, special issues, 1995, 2004
- Editor, *New Zealand Economic Papers* (1986-1988)
- Foundation Editorial Board Member, *Econometric Theory* (1985-1987)

### Refereeing

(\* denotes multiple refereeing)

*Econometrica*\*, *Journal of Econometrics*\*, *Econometric Theory*\*, *Econometrics*\*, *Journal of the Royal Statistical Society*, *Journal of the American Statistical Association*\*, *Journal of Multivariate Analysis*\*, *Biometrics*, *Communications in Statistics*\*, *Statistical Papers*\*, *R Journal*, *Review of Economics & Statistics*\*, *Econometric Reviews*\*, *Annals of the Institute of Statistical Mathematics*\*, *Statistics & Probability Letters*\*, *American Statistician*\*, *Journal of Business & Economic Statistics*\*, *Advanced Theory & Simulations*, *Japanese Journal of Statistics and Data Science*, *The Statistician*, *Pakistan Journal of Statistics*, *Pakistan Journal of Statistics & Operations Research*\*, *Journal of Applied Mathematics*, *Journal of Statistical Computation & Simulation*\*, *International Statistical Institute Review*, *REVSTAT*\*, *Journal of Statistical Software*, *Statistica Neerlandica*, *Metron*, *Axioms*, *Journal of Economic Studies*, *Journal of Public Economics*\*, *Economic Journal*, *Econometrics Journal*\*, *Journal of Statistical Planning & Inference*\*, *Economic Inquiry*, *Economic Analysis & Policy*, *Economic Modelling*\*, *Journal of Quantitative Economics*\*, *Empirical Economics*\*, *Finance Research Letters*, *Brazilian Journal of Probability & Statistics*\*, *Managerial Finance*, *Journal of Comparative Economics*, *International Journal of Forecasting*, *Journal of International Trade & Economic Development*\*, *Scandinavian Journal of Economics*\*, *Canadian Journal of Economics*\*, *Review of Income and Wealth*, *Southern Economic Journal*\*, *Journal of Economic Dynamics*, *Energy Economics*, *South African Journal of Economics*\*, *Australian Journal of Agricultural Economics*\*, *Economic Record*\*, *Australian Journal of Statistics*\*, *Applied Economics Letters*, *Australian Economic Papers*\*, *Applied Financial Economics*, *IMF Staff Papers*\*, *Energy Journal*\*, *International Review of Financial Analysis*, *Economics of Governance*, *Symmetry*, *Sankhya*, *Journal of Modern Applied Statistical Methods*\*, *Naval Research Logistics*\*, *Accounting & Finance*, *New Zealand Economic Papers*\*, *New Zealand Operational Research*, *Applied Economics*\*, *Journal of Applied Econometrics*, *Journal of Macroeconomics*\*, *Journal of Institutional & Theoretical Economics*, *Journal of Economic Surveys*\*, *Journal of Economic Structures*, *Journal of Cultural Economics*\*, *Computational Statistics*, *Computational Statistics & Data Analysis*\*, *Stats*\*, *Applied Sciences*, *Forecasting*, *Mathematics & Computers in Simulation*\*, *Statistics*, *Linear Algebra & Its Applications*, *Mathematics*\*, *N.Z. Journal of Agricultural Research*, *Mathematical Social Sciences*, *Statistical Methods & Applications*, *Journal of Applied Statistics*, *Physica A*, *Modelling*\*, *Pattern Recognition Letters*\*, *Statistics & Operations Research Transactions*, *IEEE Transactions on Systems, Man, and Cybernetics*, *IEEE Transactions on Information Theory*, *International Statistical Review*, *Biometrical Journal*, *Mathematical Problems in Engineering*, *Climatic Change*, *Cogent Economics and Finance*, *Annals of the Brazilian Academy of Sciences*, *Canadian Journal of Forest Research*, *Data*, *Mathematical Methods in the Applied Sciences*, *Entropy*\*, *National Science Foundation*\*, *MIT Press*, *Oxford University Press*, *Longmans Cheshire Publishing Co.*, *Marcel Dekker Inc.*\*, *Blackwells Publishing*, *University of New England Press*, *Australian Research Grants Scheme*\*, *Prentice-Hall*, *New Zealand Social Sciences Research Fund*\*, *U.K. Economic & Social Research Council*, *National Sciences &*



Engineering Research Council of Canada\*, Australian Research Council\*, New Zealand Foundation for Research & Technology\*, Social Sciences and Humanities Research Council of Canada\*, Marsden Foundation\*, Research Grants Council of Hong Kong\*

### **Conference Duties**

- Organising Committee Member, Applied Topology and High Dimensional Data Analysis Workshops, Victoria, July 2015
- Program Committee Member, International Work-Conference on Time Series (ITISE 2014), Granada, Spain, June 2014
- Program Committee Member, 31<sup>st</sup> Canadian Econometrics Study Group Meeting, Vancouver, October 2014
- Program Committee Member, 4<sup>th</sup> Annual International Conference on Qualitative and Quantitative Economics Research, Phuket, Thailand, April 2014
- Program Committee Member, 3<sup>rd</sup> Annual International Conference on Qualitative and Quantitative Economics Research, Phuket, Thailand, April 2013
- Technical Committee Member, 2<sup>nd</sup> Annual International Conference on Qualitative and Quantitative Economics Research, Singapore, May 2012
- Technical Committee Member, 1<sup>st</sup> Annual International Conference on Qualitative and Quantitative Economics Research, Singapore, May 2011
- Program Committee Member, Canadian Econometrics Study Group, Vancouver, October 2010
- Program Committee Member, Canadian Econometrics Study Group, Vancouver, October 2005
- Program Committee Member, Canadian Econometrics Study Group, Quebec City, October 2002
- Organiser, One-Day Econometrics Colloquium, University of Victoria, May 1999
- Co-organiser, Third International Conference on Financial Econometrics, Juneau, July 1997
- Co-organiser, Second International Conference on Financial Econometrics, Queenstown, December 1993
- Organiser of Workshop on Financial Econometrics, University of Canterbury, July 1990
- Co-organiser, Econometric Society Australasian Meeting, Christchurch, July 1987
- Program Committee Member, Econometric Society Australasian Meetings, 1982, 1986

### **Session Chair**

- 30<sup>th</sup> International Symposium on Forecasting, San Diego CA, June 2010
- Canadian Economics Association Conference, Vancouver, BC, June 2008
- MODSIM 2007 International Congress on Modelling and Simulation, Christchurch, N.Z., December 2007 (2 sessions)
- 6<sup>th</sup> Hawaii International Conference on Statistics, Mathematics & Related Disciplines, Honolulu, HI, January 2007
- Joint Statistical Meetings, Toronto, August 2004
- International Business and Economics Research Conference, Reno NV, October 2001
- Third Meeting of the New Zealand Econometric Study Group, Auckland, July 1998
- Third International Conference on Financial Econometrics, Juneau, July 1997
- Fourth Workshop on the Health of the Tax System, Wellington, May 1997
- Third Workshop on the Health of the Tax System, Wellington, December 1995
- Second Workshop on the Health of the Tax System, Wellington, July 1995
- Econometric Society Meeting, Melbourne, July 1992
- Econometric Society Meeting, Sydney, July 1991
- International Economics Postgraduate Conference, Perth, November 1989
- Econometric Society Meeting, Canberra, August 1988
- International Economics Postgraduate Conference, Perth, November 1988
- Econometric Society Meeting, Melbourne, August 1986
- Finite-Sample Econometrics Conference, London (ON), August 1985
- Econometric Society Meeting, San Francisco, December 1983
- First Meeting of the Australasian Econometrics Study Group, Melbourne, August 1982
- Eighth Conference of Economists, Melbourne, August 1979

**Invited discussant at numerous conferences, 1976 – 2013**

**Professional Committee Membership**

- Secretary, Economic Society of Australia & New Zealand, Christchurch Branch (1973-1974)
- Australasian Standing Committee of the Econometric Society (1982-84, 1985-89, 1992-1993)
- Business Studies Committee, Royal New Zealand Air Force (1987-1991)
- Advisory Board of the Institute of Applied Economic and Social Research, University of Melbourne (1984-86)

**Guest Lectures**

Flinders and Victoria (Wellington) Universities; and the Universities of New South Wales, Canterbury and Tasmania

**Seminar Presentations**

Universities of Michigan, Chicago, Toronto, British Columbia\*, Western Ontario\*, Queen's, McMaster\*, Simon Fraser\*, Guelph, Manitoba, Victoria, New South Wales\*, Sydney, Adelaide\*, Melbourne, Tasmania\*, Canterbury\*, Auckland, and Waikato; Flinders\*, La Trobe, Monash\*, Australian National\*, Deakin, Lincoln, and Victoria\* (Wellington) Universities. (\* *Denotes multiple presentations*)

**Thesis Examining**

Universities of Toronto, Victoria\*, Auckland\*, Sydney\*, New England\*, Western Australia\*, Calcutta, and Canterbury\*; McGill, Australian National\*, Deakin\*, La Trobe\*, Lincoln, Monash\*, Sri Krishnanadevaraya, Sri Venkateswara\*, Nagarjuna\*, Lucknow, and Multimedia Universities; National College of Business Administration & Economics, Lahore (\* *Denotes multiple examinations*)

**Professional Affiliations**

New Zealand Association of Economists (Distinguished Fellow)

**Consultancies**

B.I.S. Shrapnel, Australia; Arthur Anderson and Co., Australia; Victorian Department of Labour, Australia; Labour Market Research, Australia; Victorian Accident Rehabilitation Council, Australia; Ergas & Associates, Australia; New Zealand Ministry of Energy; New Zealand Ministry of Commerce; New Zealand Inland Revenue Department (several); Canadian Auditor General's Office, British Columbia Ministry of Finance and Corporate Relations; Business Strategies, U.K.; B.C. Ministry of Forests & Range; Global Risk Policy Group Pty. Ltd.; London Economics International, Boston, MA; Coriolis Consulting, Vancouver, B.C.; Paradigm Consulting, Ottawa, ON; Trimac, Mississauga, ON.