GILES, David Evan Albert CURRICULUM VITAE

PERSONAL **December, 2025**

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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.Comm., 1st Class Hons. (Economics)
1973-75	Ph.D. (Economics), "Bayesian Applications in Econometrics" (Supervisor – A.C. Rayner; External examiners – A. Zellner & R. Bowden)

Erdös Number: 4
Google Scholar h-Index: 44
Citations: 8,016
Previous Blog ("Econometrics Beat"): 11.4 million "Hits"

APPOINTMENTS

- Professor *Emeritus*, University of Victoria, Canada (since July 2017)
- Professor of Economics, Department of Economics, University of Victoria, Canada (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, New Zealand (February 1986 December 1993)
- Professor of Econometrics, Department of Econometrics and Operations Research, Monash University, Australia (November 1978 - January 1986)
- Chair, Department of Econometrics and Operations Research, Monash University, Australia (January 1980 - December 1981; January 1984 - December 1985)
- Visiting Professor, Department of Economics, University of Western Ontario, Canada (September 1983 – December 1983)
- Visiting Professor, Department of Economics, University of Canterbury, New Zealand (March 1983 - May 1983)
- Lecturer in Econometrics, Monash University, Australia (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, New Zealand (1971, 1973, 1974)
- Part-time Teaching Assistant, Department of Economics, Victoria University of Wellington, New Zealand (1972)

TEACHING EXPERIENCE

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

ACADEMIC ADMINISTRATION

University of Victoria, Canada (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 Cochrane)* (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. Norouzirad (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 Poison 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, 68-74
- 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 20th 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
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- Giles, D.E.A., 2019, "Review of *Linear Models and the Relevant Distributions and Matrix Algebra*", by David Harville, *Statistical Papers*, 60, 667-669.
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Other Publications

- Giles, D.E.A., 2010, “Analytic Bias Reduction for Some Exponential Smoothing Models”, *Proceedings of the 30th International Symposium on Forecasting*, International Institute of Forecasters, San Diego, electronically linked from p.38 of 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. and P.M. Sgro, 1989, *The Benefits and Costs of Rehabilitation in Victoria*, Report commissioned by the Victorian Accident Rehabilitation Council, Melbourne)
- Wyatt, N.S. *et al.*, 1989, *Performance Measures and Economies of Scale in the New Zealand Electricity Distribution System* (Ministry of Energy, Wellington)
- 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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- 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)
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- 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, 55th 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", 23rd 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", 30th 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", 6th 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", 3rd 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, 3rd 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" (revision submitted)
- "Journal Names: Quantity *versus* Quality" (revision submitted)
- "Goodness-of-Fit Testing for the Akash Distribution"
- "Testing for Size-Biased Sampling in Lifetime Data"
- "Re-interpreting the 'Least Squares Ratio' Regression Estimator"

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, Gugsa “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*, *Risk Analysis*, *International Statistical Review*, *Biometrical Journal*, *Mathematical Problems in Engineering*, *Climatic Change*, *Cogent Economics and Finance*, *Annals of the Brazilian Academy of Sciences*, *Applied Mathematics*, *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 Science 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, 31st Canadian Econometrics Study Group Meeting, Vancouver, October 2014
- Program Committee Member, 4th Annual International Conference on Qualitative and Quantitative Economics Research, Phuket, Thailand, April 2014
- Program Committee Member, 3rd Annual International Conference on Qualitative and Quantitative Economics Research, Phuket, Thailand, April 2013
- Technical Committee Member, 2nd Annual International Conference on Qualitative and Quantitative Economics Research, Singapore, May 2012
- Technical Committee Member, 1st 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

- 30th 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)
- 6th 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, West Indies at Mona, 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, Canada; Business Strategies, U.K.; B.C. Ministry of Forests & Range, Canada; Global Risk Policy Group Pty.Ltd.; London Economics International, Boston, MA, U.S.A.; Coriolis Consulting, Vancouver, B.C., Canada; Paradigm Consulting, Ottawa, ON, Canada; Trimac, Mississauga, ON, Canada.