DAVID T. FRAZIER

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CONTACT INFORMATION

Department of Econometrics   Phone:+61-03-9905-52973
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Monash University
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EDUCATION

Ph.D. Economics (Concentration: Econometrics and Statistics)   University of North Carolina at Chapel Hill May, 2014

CURRENT EMPLOYMENT

2014 – Lecturer, Department of Econometrics and Business Statistics, Monash University

2017 – Senior Lecturer, Department of Econometrics and Business Statistics, Monash University

PUBLICATIONS

1. **Frazier, David T**., and Eric Renault. "Indirect Inference With (Out) Constraints," in press: Quantitative Economics. ABDC rank: **A***.

2. **Frazier, David T**., Tatsushi Oka and Dan Zhu. "Indirect Inference with a Non-smooth Criterion Function," (in-press) Journal of Econometrics. ABDC rank: **A***.

3. **Frazier, David T**., and Eric Renault. "Indirect Inference: Which Moments to Match?" Econometrics 7, no. 1 (2019): 1-14. ABDC rank: B.

4. Gael M. Martin, Brendan McCabe, **David T. Frazier**, Ole Maneesoonthorn and Christian P. Robert. "Auxiliary Likelihood-Based Approximate Bayesian Computation in State Space Models," Journal of Computational and Graphical Statistics (2019): 1-34. ABDC rank: **A***

5. **Frazier, David T**., Gael M. Martin, Brendan McCabe, and Ole Maneesoonthorn. "Approximate Bayesian Forecasting," International Journal of Forecasting 35, no. 2 (2019): 521-539. ABDC rank: A.

6. **Frazier, David T**., Gael M. Martin, Christian P. Robert and Judith Rousseau. "Asymptotic Properties of Approximate Bayesian Computation." Biometrika 105 (2018): 595-607. ABDC rank: **A***.

7. **Frazier, David T.** "Simple Semiparametric Z-Estimation for Bundled Parameter Models." Econometric Theory. (2018): 1-31. ABDC rank: **A***.

8. Chaudhuri, Saraswata, **David T. Frazier** and Eric Renault. "Indirect Inference with Endogenously Missing Exogenous Variables." Journal of Econometrics 205 (2018): 55-75. ABDC rank: **A***.

9. **Frazier, David T**., and Eric Renault. "Efficient Two-Step Estimation via Targeting." Journal of Econometrics 201 (2017): 212-227. ABDC rank: **A***.

10. **Frazier, David T**., and Xiaochun Liu. "A New Approach to Risk-return Trade-off Dynamics via Decomposition." Journal of Economic Dynamics and Control 62 (2016): 43-55. ABDC rank: **A***.

CURRENT REVISIONS

1. **Frazier, David T.**, and Bonsoo Koo. "Indirect Inference for Locally Stationary Models," [revision resubmitted at Journal of Econometrics]. ABDC rank: **A***.

2. **Frazier, David T.**, Christian P. Robert and Judith Rousseau "Model Misspecification in ABC: Consequences and Diagnostics," [revision resubmitted at Journal of the Royal Statistical Society: Series B]. ABDC rank: **A***.

GRANTS

1. Faculty Research Grant: Monash University, Faculty of Business and Economics: $17,557. "On Approximate Bayesian Computation: Summary Statistics and Bayesian Consistency." October 2015.

2. Australian Research Council (ARC): $391,000.00; Monash University: $470,522.00. "The Validation of Approximate Bayesian Computation: Theory and Practice," (with Gael M. Martin, Christian P. Robert and Eric Renault). October 2016.

SUBMITTED GRANT APPLICATIONS

1. Australian Research Council (ARC) Discovery Project (DP200101414): "Loss-based Bayesian Prediction," (with Gael M. Martin, Robn Hyndman and Worapree Maneesoonthorn). Submitted March 2019.

2. Australian Research Council (ARC) Discovery Early Career Researcher Award (DE200101070): "Consequences of Model Misspecification in Approximate Bayesian Computation." Submitted March 2019.

HONOURS AND AWARDS

1. Monash Business School, Dean's Award for Excellence in Research by an Early Career Researcher. $10,000. June 2017.

2. Australian Centre for Excellence in Mathematics and Statistics (ACEMS): Outstanding Research Award. $1,000. October 2018.

PROFESSIONAL PRESENTATIONS (* INDICATES INVITED PRESENTATIONS)

Academic year 2019: Joint Statistical Meetings (JSM)*.

Academic year 2018: International Society for Bayesian Analysis* (ISBA), Australian Statistics Conference*,

Academic year 2017: Banff International Research Station for Mathematical innovation and Discovery (BIRS)*, University of New South Wales (Department of Economics and Department of Statistics)*, Rimini Center for Economic Analysis Bayesian Econometric Workshop (RCEA)* (July, 2017), Joint Statistical Meetings (JSM)* (August, 2017), Brown University* (November, 2017), Computational Finance and Econometrics (CFE)* (December, 2017).

Academic year 2016: Computational Finance and Econometrics (CFE)*, University of Tasmania*, Queensland University of Technology*, European Society of Bayesian Econometrics (ESOBE).

Academic year 2015: New Zealand Econometrics Study Group Meetings, Symposium on Econometric Theory and Applications (SETA), Centre Interuniversitaire de Rechearche en Economie Quantitative (CIREQ)*, McGill University*, Brown University*, University of Auckland*.

Academic year 2014: Concordia University*, Rutgers University*, Rutgers University Business School*, University of Warwick*, Institute for New Economic Thinking*, Cambridge University*, Center for Microdata Methods and Practice (CEMMAP)*, University College of London*, University of Sydney*, Monash University (Department of Econometrics and Business Statistics)*.

REFEREEING SERVICES

Annals of Statistics,	ABDC rank: A*.
Boimetrika,	ABDC rank: A*.
Journal of Econometrics,	ABDC rank: A*.
Econometric Theory,	ABDC rank: A*.
Journal of Applied Econometrics,	ABDC rank: A*.
Journal of Business and Economic Statistics,	ABDC rank: A*.
Econometric Reviews,	ABDC rank: A.
Scandinavian Journal of Statistics	ABDC rank: A.
Journal of Statistical Software	ABDC rank: C.

SUPERVISION

Masters of Applied Econometrics.

1. Charlotte Fine, Monash: Completed in 2015.
2. Andres Ruiz Acevedo, Monash: Completed in 2015.
3. Louise Hollingsworth, Monash: Completed in 2018.

Honors in Econometrics.

1. Borivoj Zivanovic, Monash: 2016 - 2017.
2. Elizaveta Koshenko, Monash: 2018 - 2019.
3. Hong Yue, Monash: 2018 - 2019.
4. Ze Zhong, Monash: 2019 - Present.

Doctoral Candidates.

1. Lina Zhang, Monash: 2017 - Present[1]

2. Alex Cooper, Monash: 2017 - Present[2]

3. Ryan Zischke, Monash: 2019 - Present

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[1] Lina Zhang received the 2017 Donald Cochrane Postgraduate Research Scholarship in the Faculty of Business and Economics at Monash University, which is awarded to the top postgraduate research in the Faculty of Business and Economics.

[2] Alex Cooper received the "Best Student presentation Award" for his research at the 2019 International Symposium on Forecasting (ISF).