# **CURRICULUM VITAE**

# February 2010

### **Gary Koop**

### **Present Position**

Professor of Economics Department of Economics University of Strathclyde Sir William Duncan Building 130 Rottenrow Glasgow G4 0GE Scotland, UK E-mail: <u>Gary.Koop@strath.ac.uk</u>

Fellow, Rimini Centre for Economic Analysis Visiting Professor, Department of Economics, University of Edinburgh.

### Education

B.A. University of Toronto, 1983 M.A. University of Toronto, 1984 Ph.D. University of Toronto, 1989

### **Papers Published in Refereed Journals**

- 1. "Cointegration Tests in Present Value Relationships: A Bayesian Look at the Bivariate Properties of Stock Prices and Dividends," *Journal of Econometrics*, 1991, 49, 105-140.
- 2. "Intertemporal Properties of Real Output: A Bayesian Analysis," *Journal of Business and Economic Statistics*, 1991, 9, 253-266.
- 3. "'Objective' Bayesian Unit Root Tests," *Journal of Applied Econometrics*, 1992, 7, 65-82.
- 4. "Aggregate Shocks and Macroeconomic Fluctuations: A Bayesian Approach," *Journal of Applied Econometrics*, 1992, 7, 395-411.
- 5. "A Bayesian Analysis of Logit Models Using Natural Conjugate Priors," *Journal of Econometrics*, 1993, 56, 323-340. (D. Poirier, coauthor).
- 6. "Econometric Estimation of Proportional Hazard Models," *Journal of Economics and Business*, 1993, 45, 421-430. (C.

Ruhm, coauthor).

- 7. "Stochastic Frontier Models: A Bayesian Perspective," *Journal of Econometrics*, 1994, 61, 273-302.
  (J. van den Broeck, J. Osiewalski and M. Steel, coauthors).
- 8. "Do Recessions Permanently Change Output?" *Journal of Monetary Economics*, 1993, 31, 149-164. (P. Beaudry, coauthor).
- 9. "Recent Progress in Applied Bayesian Econometrics," *Journal of Economic Surveys*, 1994, 8, 1-34.
- 10. "Bayesian Seminonparametric ARCH Models," *Review of Economics and Statistics*, 1994, 76, 176-181.
- "Using Seminonparametric Methods to Model Hospital Cost Functions: The Multi-Product Asymptotically Ideal Model," *Journal of Productivity Analysis*, 1994, 5, 141-160. (K. Carey, coauthor).
- 12. "An Objective Bayesian Analysis of Common Stochastic Trends in International Stock Prices and Exchange Rates," *Journal of Empirical Finance*, 1994, 1, 343-364.
- 13. "A Decision Theoretic Analysis of the Unit Root Hypothesis Using Mixtures of Elliptical Models," *Journal of Business and Economic Statistics*, 1994, 12, 93-106. (M. Steel, coauthor).
- "Posterior Properties of Long-Run Impulse Responses," *Journal of Business and Economic Statistics*, 1994, 12, 489-492. (J. Osiewalski and M. Steel, coauthors).
- 15. "Wagner's Hypothesis: Is it a Law?" *Journal of the Royal Statistical Society*, A., 1995, 158, 123-141. (D. Poirier, coauthor).
- 16. "Bayesian Long-Run Prediction in Time Series Models," *Journal of Econometrics*, 1995, 69, 61-80. (J. Osiewalski and M. Steel, coauthors).
- 17. "Rank-Ordered Logit Models: An Empirical Analysis of Ontario Voter Preferences Before the 1988 Canadian Federal Election," *Journal of Applied Econometrics*, 1994, 9, 369-388. (D. Poirier, coauthor).
- "Bayesian Efficiency Analysis with a Flexible Cost Function," *Journal of Business and Economic Statistics*, 1994, 12, 93-106. (J. Osiewalski and M. Steel, coauthors).

- 19. "Posterior Analysis of Stochastic Frontier Models Using Gibbs Sampling," *Computational Statistics*, 1995, 10, 353-373. (M. Steel and J. Osiewalski, coauthors).
- 20. "Parameter Uncertainty and Impulse Response Analysis," *Journal of Econometrics*, 1996, 72, 135-149.
- 21. "Impulse Response Analysis in Nonlinear Multivariate Models," *Journal of Econometrics*, 1996, 74, 77-118. (M. Hashem Pesaran and Simon Potter, coauthors).
- "Bayesian Efficiency Analysis Through Individual Effects: Hospital Cost Frontiers," *Journal of Econometrics*, 1997,76, 77-105. (Jacek Osiewalski and Mark Steel, coauthors).
- "Bayesian Analysis of Long Memory and Persistence Using ARFIMA Models," *Journal of Econometrics*, 1997, 76, 149-169. (Eduardo Ley, Jacek Osiewalski and Mark Steel, coauthors).
- 24. "Impulse Response Analysis in Nonlinear Models," *Przeglad Statystyczny (Polish Statistical Review)*, 1994, 41, 231-243.
- 25. "Learning About the Cross-regime Correlation in Switching Regression Models," *Journal of Econometrics*, 1997, 78, 217-227. (Dale Poirier, coauthor).
- 26. "CO<sub>2</sub> Emissions and Economic Growth: A Structural Approach," *Journal of Applied Statistics*, 1997, 25, 489-515.
- 27. "Measuring Differential Forest Outcomes: A Tale of Two Countries," *World Development*, 1997, 25, 2043-2056. (L. Tole, coauthor).
- 28. "A Bayesian Analysis of Periodic Integration," *Journal of Forecasting*, 1997, 16, 509-532. (Philip Hans Franses, coauthor).
- 29. "Bayes Factors and Nonlinearity: Evidence from Economic Time Series," *Journal of Econometrics*, 1998, 88, 251-281. (Simon Potter, coauthor).
- 30. "On the Sensitivity of Unit Root Inference to Nonlinear Transformations," *Economics Letters*, 1998, 59, 7-15. (Philip Hans Franses, coauthor).
- 31. "Is There an Environmental Kuznets Curve for Deforestation?" *Journal of Development Economics*, 1999, 58, 231-244. (L. Tole, coauthor).
- 32. "Incomplete Models and Reweighting," *Econometric Reviews*, 1999.(D. Poirier, co-author).

- 33. "The Components of Output Growth: A Stochastic Frontier Analysis," *Oxford Bulletin of Economics and Statistics*, 1999, 61, 455-487. (Jacek Osiewalski and Mark Steel, coauthors).
- 34. "Dynamic Asymmetries in U.S. Unemployment," *Journal of Business and Economic Statistics*, 1999, 17, 298-312. (Simon Potter, coauthor).
- 35. "Modelling the Sources of Output Growth in a Panel of Countries," *Journal* of Business and Economic Statistics, 2000, 284-299. (Jacek Osiewalski and Mark Steel, coauthors).
- 36. "Cross-Sectoral Patterns of Efficiency and Technical Change in Manufacturing," *International Economic Review*, 2001, 42, 73-103.
- 37. "A Bayesian Analysis of Multiple-Output Production Functions," *Journal of Econometrics*, 2000, 98, 47-79. (Carmen Fernandez and Mark Steel, coauthors).
- "Testing for Integration using Evolving Trend and Seasonals Models: A Bayesian Approach," *Journal of Econometrics*, 2000, 97, 261-291. (Herman van Dijk, coauthor).
- 39. "Deforestation, distribution and development," *Global Environmental Change*, October 2001, 11, 193-202. (L. Tole, co-author).
- 40. "A Stochastic Frontier Analysis of Output Level and Growth in Poland and Western Economies," *Economics of Planning*, 2000, 33, 185-202 (Jacek Osiewalski and Mark Steel, coauthors).
- 41. "Are Apparent Findings of Nonlinearity Due to Structural Instability in Economic Time Series?" *The Econometrics Journal*, 2001, 4, 37-55 (Simon Potter, coauthor).
- 42. "Bayesian Inference in Models Based on Equilibrium Search Theory," *Journal of Econometrics*, 2001, 102, 311-338.
- 43. "The Valuation of IPO and SEO Firms," *Journal of Empirical Finance*, 2001, 8, 375-401 (Kai Li, coauthor).
- 44. "Country Choices and Deforestation Paths: An Alternative Methodology for Quantitative Analysis of Global Forest Change," *Journal of Environmental Management*, 2001, 63, 133-148 (L. Tole, coauthor).
- 45. "Bayesian Analysis of Endogenous Delay Threshold Models," *Journal of Business and Economic Statistics*, 2003, 21, 93-103. (Simon Potter, coauthor).
- 46. "Testing for Optimality in Job Search Models," *The Econometrics Journal*, 2001, 4, 257-272 (D. Poirier, co-author).
- 47. "Modelling recreation demand using choice experiments: rock climbing in Scotland," *Environmental and Resource Economics*, 22, 2002, 449-466 (N. Hanley and R.E.

Wright, coauthors).

- 48. "An Application of Recreation Demand Models to Rock Climbing," *Journal of Agricultural Economics*, 2001, 52, 36-52 (N. Hanley, B. Alvarez-Farizo, R.E. Wright and C. Nevin, coauthors).
- 49. "Multiple Output Production with Undesirable Outputs: An Application to Nitrogen Surplus in Agriculture," *Journal of the American Statistical Association*, 2002, 97, 432-442. (Carmen Fernandez and Mark Steel, coauthors).
- 50. "Comparing the Performance of Baseball Players: A Multiple Output Approach," *Journal of the American Statistical Association*, 2002, 97, 710-720.
- 51. "Bayesian Variants of Some Classical Semiparametric Regression Techniques," *Journal of Econometrics*, 2004, 123, 259-282. (Dale Poirier, coauthor).
- 52. "A Bayesian Analysis of a Variance Decomposition for Stock Returns," *Journal of Empirical Finance*, 2003, 10, 583-601. (Burton Hollifield and Kai Li, coauthors).
- 53. "Modelling the Evolution of Distributions: An Application to Major League Baseball," *Journal of the Royal Statistical Society (Series A)*, 2004, 167, 639-656.
- 54. "Learning About Heterogeneity in Returns to Schooling," *Journal of Applied Econometrics*, 2004, 19, 827-849. (Justin Tobias, coauthor).
- 55. "Measuring the Health Effects of Air Pollution: To What Extent Can We Really Say that People are Dying from Bad Air?" *Journal of Environmental Economics and Management*, 2004, 47, 30-54. (Lise Tole, coauthor).
- 56. "Alternative Efficiency Measures for Multiple-Output Production," *Journal of Econometrics*, 2005, 126, 411-444. (Carmen Fernandez and Mark Steel, coauthors).
- 57. "Semiparametric Bayesian Inference in Multiple Equation Models," *Journal of Applied Econometrics*, 2005, 20, 723-748 (Dale Poirier and Justin Tobias, coauthors).
- 58. "Forecasting in Dynamic Factor Models Using Bayesian Model Averaging," *The Econometrics Journal*, 2004, 7, 550-565. (Simon Potter, coauthor).
- 59. "Semiparametric Bayesian Inference In Smooth Coefficient Models," *Journal of Econometrics*, 2006, 134, 283-315. (Justin Tobias, coauthor).
- 60. "An Investigation of Thresholds in Air Pollution-Mortality Effects," *Environmental Modelling and Software*, 2006, 21, 1662-1673. (L.Tole, coauthor).
- 61. "Estimation and Forecasting in Models with Multiple Breaks," *Review of Economic Studies*, 2007, 74, 763-789. (Simon Potter, coauthor).
- 62. "Forecasting Substantial Data Revisions in the Presence of Model Uncertainty," *Economic Journal*, 2008, 118, 1128-1144 (Tony Garratt and Shaun Vahey,

coauthors).

- 63. "Re-examining the Consumption-Wealth Relationship: The Role of Model Uncertainty," *Journal of Money, Credit and Banking*, 2008, 40 (March/April), 341-367 (Simon Potter and Rodney Strachan, coauthors).
- 64. "Bayesian Inference in a Cointegrating Panel Data Model," forthcoming in Advances in Econometrics, volume 23, 433-469 (Roberto Leon-Gonzalez and Rodney Strachan, coauthors).
- 65. "Parametric and Nonparametric Inference in Equilibrium Job Search Models," Advances in Econometrics, volume 23, 217-244.
- 66. "Real-time Prediction with UK Monetary Aggregates in the Presence of Model Uncertainty," *Journal of Business and Economic Statistics*, forthcoming (Tony Garratt, Emi Mise and Shaun Vahey, coauthors).
- 67. "Prior Elicitation in Multiple Change-point Models," *International Economic Review*, 2009, 50, 751-772 (Simon Potter, coauthor).
- 68. "What is the Environmental Performance of Firms Overseas?: An Empirical Investigation of the Global Gold Mining Industry," *Journal of Productivity Analysis*, 2008, 30, 129-143 (L. Tole, coauthor).
- 69. "Efficient Posterior Simulation for Cointegrated Models with Priors On the Cointegration Space," *Econometric Reviews*, forthcoming (Roberto Leon-Gonzalez and Rodney Strachan, coauthors).
- 70. "Dynamic probabilities of restrictions in state space models: An application to the Phillips curve," *Journal of Business and Economic Statistics*, forthcoming (Roberto Leon-Gonzalez and Rodney Strachan, coauthors).
- 71. "On the Evolution of the Monetary Policy Transmission Mechanism," *Journal of Economic Dynamics and Control*, 2009, 33, 997–1017 (Roberto Leon-Gonzalez and Rodney Strachan, coauthors).
- 72. "Modeling the Dynamics of Inflation Compensation," *Journal of Empirical Finance*, 2009, forthcoming (M. Jochmann and S. Potter, coauthors).
- 73. "Bayesian Forecasting using Stochastic Search Variable Selection in a VAR Subject to Breaks," *International Journal of Forecasting*, 2009, forthcoming (M. Jochmann and R. Strachan, coauthors).
- 74. "Do Environmental Regulations Affect the Location Decisions of Multinational Gold Mining Firms?" *Journal of Economic Geography*, 2010, forthcoming (L. Tole, co-author).

75. "Air Pollution, Economic Activity and Respiratory Illness: Evidence from Canadian Cities, 1974-1994" *Environmental Modelling and Software*, forthcoming (R. McKittrick and L. Tole, coauthors).

# **Publications in Books**

- 1. "Bayesian Inference on Impulse Responses," in 1993 Proceedings of the Section on Bayesian Statistical Inference of the American Statistical Association, 214-222.
- 2. "Testing for Integration using Evolving Trend Models," in 1996 Proceedings of the Section on Bayesian Statistical Science of the American Statistical Association, 232-237. (Herman van Dijk, coauthor).
- 3. "Nonlinearity, Structural Breaks or Outliers in Economic Time Series?" Chapter 4 in *Nonlinear Econometric Modeling in Time Series Analysis*, W. Barnett, D. Hendry, S. Hylleberg, T. Terasvirta, D. Tjostheim and A. Wurtz (eds.), Cambridge University Press, 2000. (Simon Potter coauthor).
- 4. "Modelling the sources of output growth in a panel of countries: A Bayesian methodological framework," *American Statistical Association: 1997 Proceedings of the Business and Economic Statistics Section*, ASA, Alexandria, 46, 8-17. (Jacek Osiewalski and Mark Steel, coauthors).
- 5. "Bayesian analysis of stochastic frontier models," chapter 24, pages 520-537 in B. Baltagi, 2001, ed., *A Companion to Theoretical Econometrics*, Blackwell Publishers, Oxford. (Mark Steel, coauthor).
- 6. "Modelling technical and environmental efficiency," (keynote address), pages 1099-1106 in L. Oxley and F. Scrimgeour, eds., *Proceedings of the International Congress on Modelling and Simulation*, Volume 4, MODSIM99, Hamilton, New Zealand, 1999. (Carmen Fernandez and Mark Steel, coauthors).
- "Modelling production with undesirable outputs," (keynote address), pages 18-29 in V. Nunez-Anton and E. Ferreira, eds., *Statistical Modelling, Proceedings of the 15<sup>th</sup> International Workshop on Statistical Modelling*, Bilbao, Spain, 2000. (Carmen Fernandez and Mark Steel, coauthors).
- 8. "Empirical Bayesian inference in a nonparametric regression model," Chapter 4 in *State Space Models and Unobserved Components* edited by A. Harvey, S. Koopman and N. Shephard, 2004, published by Cambridge University Press (Dale Poirier, coauthor).
- 9. "Bayesian Approaches to Cointegration," Chapter 25 in *The Palgrave Handbook of Econometrics, Volume 1: Theoretical Econometrics* edited by T. Mills and K. Patterson, Palgrave-Macmillan, Basingstoke (Rodney Strachan, Herman van Dijk and Mattias Villani, coauthors), 2006.
- 10. "The Vector Floor and Ceiling Model," Chapter 4 in *Nonlinear Time Series Analysis* of the Business Cycle, edited by C. Milas, P. Rothman and D. van Dijk in *Elsevier's* Contributions to Economic Analysis series, 2006 (Simon Potter, coauthor).

### **Comments, Editorial Introductions, Book and Software Reviews**

1. Review of *Bayesian Analysis in Econometrics and Statistics: The Zellner View and Papers*, by Arnold Zellner, 1997, Edward Elgar, *The Economic Journal*, 1998, 108, p. 1243.

- 2. "A Comment on 'Modelling Mortality Rates for Elderly Heart Attack Patients: Profiling Hospitals in the Cooperative Cardiovascular Project'," in *Case Studies in Bayesian Statistics*, vol. III, R. Kass (ed.), Springer-Verlag.
- 3. "A Comment on Berger and Bernardo," p. 56 in *Bayesian Statistics 4*, Proceedings of the Fourth Valencia International Meeting, J.M. Bernardo, J.O. Berger, A.P. Dawid and A.F.M. Smith (eds.), Clarendon Press: Oxford, 1992. (M. Steel, coauthor).
- 4. "A Comment on 'To Criticize the Critics: An Objective Bayesian Analysis of Stochastic Trends'," *Journal of Applied Econometrics*, 1991, 6, 365-370. (M. Steel, coauthor).
- 5. "Review of PCBRAP," Journal of Applied Econometrics, 1992, 7, 105-108.
- 6. "Review of Bayesian Analysis, Computation and Communication Software," *Journal* of Applied Econometrics, 1999, 14, 677-690.
- "A comment on: 'How not to measure the efficiency of public services,'" by M. Stone, *Journal of the Royal Statistical Society*, A (Statistics in Society), 2002, 165, 430-431 (M. Steel, coauthor).
- 8. "Current Developments in Productivity and Efficiency Measurement," *Journal of Econometrics*, 2005, 126, 233-240 (Jeff Dorfman, coauthor).
- 9. "Editors' Introduction to the Special Issue of Econometric Reviews on Bayesian Dynamic Econometrics," *Econometric Reviews*, 2007, 26, 107-112 (Herman van Dijk, coauthor).
- 10. "A Review of A First Course in Bayesian Statistics by Peter Hoff," Econometrics Journal, forthcoming.
- 11. "Bayesian Econometrics: An Introduction," in *Advances in Econometrics, volume 23*, edited by S. Chib, W. Griffiths, G. Koop and D. Terrell, 2009, Emerald Group Publishing Limited.

### **Textbook Publishing**

*Analysis of Economic Data*, John Wiley and Sons, 2000. Second edition, 2004 (6,602 copies sold). Third edition 2009 (2,045 copies sold as of October 2009).

Analysis of Financial Data, John Wiley and Sons, 2006 (2,333 copies sold as of October 2009)

*Bayesian Econometrics*, John Wiley and Sons, 2003 (2,705 copies sold as of October 2009)

*Bayesian Econometric Methods*, Cambridge University Press, coauthored with Dale Poirier and Justin Tobias, 2007. (Volume 7 in the *Econometrics Exercises Series* edited by Karim Abadir, Jan Magnus and P.C.B Phillips)

An Introduction to Econometrics, John Wiley and Sons, 2007 (984 copies sold as of October 2009)

#### **Editorial Work**

Associate Editor, Studies in Nonlinear Dynamics and Econometrics, 2000-present.

Co-editor (with Jeff Dorfman), Special Issue of the *Journal of Econometrics* on "Current Developments in Productivity and Efficiency Measurement", 2005.

Associate Editor, Econometric Reviews, 2003-present.

Member of editorial board, Foundations and Trends in Econometrics.

Associate Editor, Journal of Econometrics, 2005-present.

Associate Editor, Journal of Empirical Finance, 2005-present.

Co-editor (with Herman van Dijk), Special Issue of *Econometric Reviews* on "Bayesian Dynamic Econometrics" 2008.

Co-editor (with Costas Milas and Denise Osborn), Special Issue of Studies in Nonlinear Dynamics and Econometrics on "Regime-Switching Models in Economics and Finance" 2008.

Guest co-editor (with Siddhartha Chib, William Griffith and Dek Terrell) of *Advances in Econometrics: Bayesian Econometrics* (Volume 23, to appear in 2008)

Associate editor: Journal of Time Series Econometrics, 2008-present.

Associate editor: *Central European Journal of Economic Modelling and Econometrics*, 2009-present.

Co-editor (with John Geweke and Herman van Dijk), *Handbook of Bayesian Econometrics*, Oxford University Press (anticipated publication date 2010).

#### **Honours and Awards**

Leverhulme Research Grant, "Regime-switching and Structural Breaks in Cointegrated Macroeconomic Models," (joint with Roberto Leon-Gonzalez and Rodney Strachan), £125, 785.15, 2007-2010.

Economic and Social Research Council Grant (joint with Tony Garratt), £43,860, 2005-2006.

Journal of Applied Econometrics Distinguished Author (as of 3/2006)

Journal of Econometrics Fellow (as of 3/1/1998)

Learning and Teaching Development Fund, University of Glasgow, £1,000, 2002 (with Julia Darby)

Learning and Teaching Development Fund, University of Glasgow, £1,300, 2003 (with Julia Darby)

Economic and Social Research Grant (joint with Mark Steel), £29,663, 1998-2001.

Social Sciences and Humanities Research Council of Canada, \$63,000, 1994-1996.

Management Science Group, U.S. Department of Veterans Affairs Research Award, \$9711, 1991.

Industry Studies Program Research Award, Boston University, \$2000, 1991.

Management Science Group, U.S. Department of Veterans Affairs Research Award, \$9111, 1990.

Boston University Seed Grant, \$2000, 1989.

#### **Previous Academic Positions**

Professor, University of Leicester, 2003-2005 Professor, University of Glasgow, 2001-2003 Professor, University of Edinburgh, 1996-2000 Associate Professor, University of Toronto, 1996 Assistant Professor, University of Toronto, 1993-96 Lecturer, University of Cambridge, 1992-93 Lecturer, London School of Economics, 1991-1992 Assistant Professor, Boston University, 1989-1991 Assistant Professor, Queen's University, Canada, 1988-1989

#### **Extended Academic Visits**

University of Minnesota, Jan-March, 1999 Academy of Economics, Krakow, Poland, May 1994 Center for Operations Research and Econometrics, Louvain-la-neuve, Belgium, July 1994 and June 1995 Tinbergen Institute, Erasmus University, Rotterdam, The Netherlands, June 1993, 1994 and 1996 Center for Economic Research, Tilburg University, The Netherlands, July-September 1991, August 1994, May 1995 and July 1996

#### **Administration and Professional Service**

1. Member of Program Committee, Econometric Society European Meetings, Berlin, 1998.

2. Member of Executive Committee, Scottish Doctoral Programme in Economics,

#### 1997-2001.

- 3. External Examiner, University of Cambridge, 1998-2000.
- 4. External Examiner, University of Strathclyde, 1999-2002.
- 5. External Examiner, University of Leicester, 2000-2002.
- 6. Head of Department, Department of Economics, University of Edinburgh, 1999-2000.

7. Associate Editor, Journal of Applied Econometrics, 1999-present.

8. Editorial Board Member, Scottish Journal of Political Economy, 1998-2004.

9. Member, Mitchell Prize Committee, 1999-2001.

10. Member of Program Committee, Royal Economic Society Meetings, 2000-2002.

11. External Examiner, University of York, 2001-2003.

12. External Member, Program Review Committee, University of Alberta, 2002-2003.

13. Member of Program Committee, Econometric Society European Meetings, Stockholm, 2003.

14. External Examiner, University of Bristol, 2004-2007.

15. Zellner Award Committee, 2004.

16. Member of Program Committee, Royal Economic Society, PhD Presentation Meeting, 2007.

17. Assessor for Monash University's Mock Research Quality Framework Exercise, 2006.

18. External Examiner, Queen Mary University, London. 2008-present.

19. Aigner Award Committee (Journal of Econometrics), 2009.

20. External Reviewer: Undergraduate econometrics teaching at Queen Mary University London, 2009.

21. External assessor on Chair hiring, York University, 2007.

22. External assessor on Chair hiring, Leeds University, 2004.

21. External assessor on Readership hiring, University of Edinburgh, 2010.

# Refereeing

Econometrica Journal of the American Statistical Association Journal of Econometrics Journal of Applied Econometrics Journal of Business and Economic Statistics Journal of Monetary Economics Journal of Money, Credit and Banking Econometric Theory Review of Economics and Statistics Journal of Economic Surveys Journal of Economic Surveys Journal of Empirical Finance Journal of the Royal Statistical Society International Journal of Forecasting Journal of Forecasting

Journal of Economics and Business **Empirical Economics** Journal of Productivity Analysis National Science Foundation Social Sciences and Humanities Research Council of Canada Journal of Economic Surveys Oxford Bulletin of Economics and Statistics European Economic Review Statistica Neerlandica International Economic Review Journal of Development Economics Manchester School The Energy Journal **Economic Inquiry** Economic and Social Research Council, U.K. **Communications in Statistics** The Economic Journal Journal of Economic Dynamics and Control Economic Modelling The Econometrics Journal Journal of the Royal Statistical Society, Series A **Ecological Economics** Computational Statistics and Data Analysis American Law and Economics Review American Journal of Agricultural Economics

### **External Examiner on PhD Theses**

Henk Hoek (Erasmus University) George Kapetanios (University of Cambridge) Rodney Strachan (Monash University) Roberto Leon Gonzalez (University of York) Thomas Trimbur (University of Cambridge) Katsuhiro Sugita (University of Warwick) Ian McFarlane (University of Reading) Rosemary Kelleher (University College, Cork) Markus Jochmann (University of Konstanz) Jana Eklund (Stockholm School of Economics) Geerte Cotteleer (Wageningen University) Anastasios Panagiotelis (University of Sydney) John Brierley (Birkbeck College)

### **Teaching of Short Courses on Bayesian Econometrics**

Bundesbank (2009) University of Aarhus (2009) University of Wageningen (2008) University of Queensland (2008) Norwegian Central Bank (2007) Institute of Advanced Studies, Vienna (2006) CIDE Summer School, Italy (2005)

# References

Available on request.