CURRICULUM VITAE: PETER MICHAEL ROBINSON

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Nationality: British

Current Positions:

Tooke Professor of Economic Science and Statistics, University of London (London School of Economics) since November 1995

Fellow, Centre for Microdata Methods and Practice

Co-Director, Econometrics Programme, STICERD

Previous positions:

September 1969 - September 1970: Lecturer, London School of Economics

July 1973 - June 1977: Assistant Professor, Harvard University

July 1977 - June 1979: Associate Professor, Harvard University

July 1979 - June 1980: Associate Professor, University of British Columbia

July 1980 - August 1984: Professor, University of Surrey

September 1984 - October 1995: Professor of Econometrics in the University of London (London School of Economics)

Leverhulme Trust Personal Research Professor, April 1998 - March 2003

Elected Honours:

Fellow of the Econometric Society

Fellow of the Institute of Mathematical Statistics

Fellow of the British Academy

Member of the International Statistical Institute

Fellow of the Royal Society for the encouragement of Arts, Manufactures and Commerce

Other Honours:

Fellow, Spatial Econometrics Association

Fellow, Granger Centre for Time Series Econometrics

Biennial Medallist, Modelling and Simulation Society of Australia and New Zealand

Japan Statistical Society Best Paper Award Winner

Fellow, Modelling and Simulation Society of Australia and New Zealand

Two Special Issues in Honour of Peter Michael Robinson: *Journal of Econometrics*, 2009 Vol. 152, Issues 1 and 2

ET Interview of Peter Michael Robinson: *Econometric Theory* Vol, 27 (2011), 885–905.

Degrees:

B.Sc. (First Class Honours) London University (University College), awarded August 1968

M.Sc. (with Distinction) London University (London School of Economics), awarded July 1969

Ph.D. Australian National University, awarded April 1973.

Honorary Degree:

Doctor Honoris Causa, Universidad Carlos III, awarded October 2000.

Conference:

Conference in Honour of Peter Michael Robinson's 60th Birthday, London School of Economics, 25-26 May 2007

Editorial:

Co-Editor: *Econometric Theory* (1989-91); *Econometrica* (1991-6); *Journal of Econometrics* (1997-); *Journal of Time Series Analysis* (2013-).

Associate Editor*: The Review of Economics and Statistics* (1977-79); *The American Statistician* (1978-81); *Infor* (1981-92); *Journal of Econometrics* (1985-91); *Econometric Theory* (1985-88); *Econometrica* (1986-91); *Journal of the Royal Statistical Society, Series A* (1987-91); *International Statistical Review* (1988-91); *Econometric Reviews* (1990-91); *Journal of Nonparametric Statistics* (1990-7); *Statistica Sinica* (2002-5). *Journal of Time Series Analysis* (1994-2012); *Annals of Statistics* (1997-); *Journal of the American Statistical Association* (2008-2010); *Statistical Inference for Stochastic Processes* (1998-).

Editorial Board: *Economica* (1986-92).

Advisory Board: *Econometric Theory* (2005-).

Reviewer for *Mathematical Reviews* 1974-2012.

Principal Investigator of Research Grants:

"The Construction and Estimation of Dynamic Economic Models". NSF Grant SOC75-13436. July 1975 - June 1978, $79,700.

"The Construction and Estimation of Dynamic Economic Models". NSF Grant SOC78-05803. July 1978 - June 1980, $71,932.

"Nonparametric Analysis of Nonlinear Time Series". SSRC Grant HR 7696. January 1982 - December 1983, £12,660.

"Parametric, Adaptive and Nonparametric Statistical Inference in Econometrics". ESRC Grant B00232156. April 1986 - March 1989, £43,500.

"Semiparametric Analysis of Irregularly Spaced Data". SERC Grant GR/872734. May 1990 - April 1991, £1,250.

"Semiparametric and Nonparametric Econometrics". ESRC Grant R000 231441. April 1989 - March 1992, £42,690.

"Spectral Estimation for Jittered Time Series". SERC Grant GR/H29292. July - September 1992, £4,000.

"Econometric Time Series with Strong Dependence". ESRC Grant R000 233609. April 1992 - June 1995, £62,800.

"Nonlinearity and Long Memory in Finance". European Commission Grant ERBCHBICT941742. November 1994 - October 1996, £48,280.

"Dependence and Nonlinearity in Econometrics". ESRC Grant R000235892. July 1995 - September 1999, £212,520.

"Improved Inference in Econometric Analysis of Long Memory Time Series" (with F.J. Hidalgo), ESRC Grant R000238212. October 1999 – September 2002, £257,351.

"Nonparametric and Semiparametric Spatial Econometric Techniques", European Commission Grant HPMFCT200000449. January 2001 – December 2002, £64,115.

"Advances in Semiparametric and Nonparametric Research" (with X. Chen and O. Linton), ESRC Grant R000239252. October 2001 – September 2004, £154,000.

"Methods and Theory for Nonstationary Economic Data" (with F.J. Hidalgo), ESRC Grant R000239936, April 2003 – September 2006, £160,788.79.

"Semiparametric Methods in Spatial Econometrics", ESRC Grant RES-062-23-0036, October 2006-March 2010, £233,888.90..

"Inference on Spatial-Temporal Econometric Models", ESRC Research Grant ES/J007242/1, £295,231.

Visiting Teaching or Research Positions

University of California, Berkeley, 1975-6 and 1977; Australian National University 1981; IMPA. Rio de Janeiro, 1986; Academia Sinica, Beijing, 1987; Tohoku University, 1987; University of Southern California, 1988; University of Pennsylvania, 1990; Yale University, 1991; Institute for Advanced Studies, Vienna, 1992; University of Uppsala, 1994.

Publications:

(1) "Non-Linear Regression for Multiple Time Series", Journal of Applied Probability, 9 (1972), 758-768. Reprinted in Nonlinear Models Vol.1 (H. Bierens and A.R. Gallant, eds.). The International Library of Critical Writings in Econometrics, Edward Elgar (1997), 192-202.

(2) "Generalized Canonical Analysis for Time Series", Journal of Multivariate Analysis, 3 (1973), 141-160.

(3) "The Estimation of Continuous-Time Systems using Discrete Data", (thesis abstract), Bulletin of the Australian Mathematical Society, 9 (1973), 155-156.

(4) (with E.J. Hannan) "Lagged Regression with Unknown Lags", Journal of the Royal Statistical Society, Series B, 35 (1973), 252-267.

(5) "Stochastic Difference Equations with Non-Integral Differences", Advances in Applied Probability, 6 (1974), 524-545.

(6) "Identification, Estimation and Large-Sample Theory for Regressions Containing Unobservable Variables", International Economic Review, 15 (1974), 690-692. Modified version in Latent Variables in SocioeconomicModels (D. Aigner and A.S. Goldberger, eds), North-Holland (1977), 103-117.

(7) "Continuous Time Regressions with Discrete Data", Annals of Statistics, 3 (1975), 688-697.

(8) "The Aliasing Problem in Differential Equation Estimation", Journal of the Royal Statistical Society, Series B, 38 (1976), 180-188.

(9) "The Estimation of Linear Differential Equations with Constant Coefficients", Econometrica, 44 (1976), 751-764.

(10) "Instrumental Variables Estimation of Differential Equations", Econometrica, 44 (1976), 765-776.

(11) "Fourier Estimation of Continuous Time Models", Statistical Inference in Continuous Time Economic Models (A.R. Bergstrom, ed.), North-Holland (1976), 215-266.

(12) "Some Problems in the Identification and Estimation of Continuous Time Systems from Discrete Time Data", System Identification: Advances and Case Studies (R.K. Mehra and D.G. Lainiotis, eds.), Academic Press (1976), 407-439.

(13) "The Estimation of a Nonlinear Moving Average Model", Stochastic Processes and Their Applications, 5 (1977), 81-90.

(14) (with M.C. Ferrara) "The Estimation of a Model for an Unobservable Variable with Endogenous Causes", Latent Variables in Socioeconomic Models, (D. Aigner and A.S. Goldberger, eds.), North-Holland (1977), 131-142.

(15) "Finite-Parameter Approximations to Frequency Response Function", Communications in Statistics, A (1977), 661-677.

(16) "Time Series Modeling and Estimation over Frequency Bands", Proceedings of the First International Conference on Mathematical Modeling, Vol. 1 (1977), 409-423.

(17) "The Estimation of a Multivariate Linear Relation", Journal of Multivariate Analysis, 7 (1977), 409-423.

(18) "The Construction and Estimation of Continuous Time Models and Discrete Approximations in Econometrics", Journal of Econometrics, 6 (1977), 173-197.

(19) "Estimation of a Time Series Model from Unequally Spaced Data", Stochastic Processes and Their Applications, 6 (1977), 9-24.

(20) "Estimating Variances and Covariances of Sample Autocorrelations and Autocovariances", Australian Journal of Statistics, 19 (1977), 236-240.

(21) "On Consistency in Time Series Analysis", Annals of Statistics, 6 (1978), 215-223.

(22) "Estimation of a Model for Electric Utility Demand in the Presence of Missing Observations", Proceedings of the 1977 Department of Energy Statistical Symposium, (D.A. Gardiner and T. Truett, eds.), Oak Ridge National Laboratory (1978), 54-64.

(23) (with C. Hsiao) "Efficient Estimation of a Dynamic Error-Shock Model", International Economic Review, 19 (1978), 467-479.

(24) "Statistical Inference for a Random Coefficient Autoregressive Model", Scandinavian Journal of Statistics, 5 (1978), 163-168.

(25) "Alternative Models for Stationary Stochastic Processes", Stochastic Processes and Their Applications, 8 (1978), 141-152.

(26) "Comments on 'Some Consequences of Temporal Aggregation in Seasonal Time Analysis Models', by W.W.S. Wei", in Seasonal Analysis of Economic Time Series (A. Zellner, ed.), Bureau of the Census (1978), 445-447.

(27) "Distributed Lag Approximation to Linear Time-Invariant Systems", Annals of Statistics, 7 (1979), 507-515.

(28) "Comment on 'Statistical Analysis of Econometric Models', by A. Zellner", Journal of the American Statistical Association, 74 (1979), 646-647.

(29) "Estimation and Forecasting for Time Series Containing Censored or Missing Observations", Time Series, North-Holland (1980), 167-182.

(30) "Continuous Model Fitting from Discrete Data", Directions in Time Series (D.R. Brillinger and G.C. Tiao, Eds.), Institute of Mathematical Statistics (1980), 263-278.

(31) "Efficient Estimation of a Rational Spectral Density", Proceedings of the First European Signal Processing Conference, North-Holland (1980), 701-704.

(32) (with W. Dunsmuir) "Parametric Estimators for Stationary Time Series with Missing Observations", Advances in Applied Probability, 13 (1981), 129-146.

(33) (with W. Dunsmuir) "Estimation of Time Series Models in the Presence of Missing Data", Journal of the American Statistical Association, 76 (1981), 560-568.

(34) (with W. Dunsmuir) "Asymptotic Theory for Time Series Containing Missing and Amplitude Modulated Observations", Sankhya, Series A, 43 (1981), 260-281.

(35) "Economic Time Series Analysis and Sample Survey Theory", Games, Economic Dynamics, Time Series Analysis (M. Deistler, E. Furst and G. Schwodiauer, eds.), Physica-Verlag (1982), 322-334.

(36) "Asymptotic Properties of Estimators of Models Containing Limited Dependent Variables", Econometrica, 50 (1982), 27-41.

(37) "On the Convergence of the Horvitz-Thompson Estimator", Australian Journal of Statistics, 24 (1982), 234-238.

(38) "Analysis of Time Series from Mixed Distributions", Annals of Statistics, 10 (1982), 915-925.

(39) (with H.J. Lenz) "Sampling of Cross-Sectional Time Series", Recent Trends in Statistics (S. Heiler, ed.) Vandenhoek and Ruprecht (1983), 56-68.

(40) (with M.F.C. Ladd) "Coat Colour Inheritance in Dogs: Determination of Genotype from Phenotypic Observations", Theoretical and Applied Genetics, 64 (1983), 283-288.

(41) (with C.E. Sarndal) "Asymptotic Properties of the Generalized Regression Estimator in Probability Sampling", Sankhya, Series B, 45 (1983), 240-248.

(42) "Nonparametric Estimators for Time Series", Journal of Time Series Analysis, 4 (1983), 185-207.

(43) "Review of Various Approaches to Power Spectrum Estimation", Handbook of Statistics, Vol. III (D.R. Brillinger and P.R. Krishnaiah, eds.), Elsevier Science Publishers BV (1983), 343-368.

(44) "Multiple Time Series Analysis of Irregularly Spaced Data", Time Series Analysis of Irregularly Observed Data (E. Parzen, ed.), Lecture Notes in Statistics, Vol. 25, Springer-Verlag (1984), 276-289.

(45) "Robust Nonparametric Autoregression", Robust and Nonlinear Time Series Analysis (J. Franke, W. Härdle and R.D. Martin, eds.), Lecture Notes in Statistics, Vol. 26, Springer-Verlag (1984), 247-255.

(46) "Kernel Estimation and Interpolation for Time Series Containing Missing Observations", Annals of the Institute of Statistical Mathematics, 36 (1984), 403-417.

(47) "Approximate Optimal Allocation in Repeated Sampling from a Finite Population", Journal of Statistical Planning and Inference, 11 (1985), 135-148.

(48) (with A.K. Bera and C.M. Jarque) "Tests for Serial Dependence in Limited Dependent Variable Models", International Economic Review, 26 (1985), 629-638.

(49) "Testing for Serial Correlation in Regression with Missing Observations", Journal of the Royal Statistical Society, Series B, 47 (1985), 429-437.

(50) "On a Model for a Time Series of Cross-Sections", Essays in Time Series and Allied Processes, Journal of Applied Probability, 23A (1986), 113-125.

(51) "Nonparametric Methods in Specification", The Economic Journal, Supplement, 96 (1986), 134-144.

(52) "Comment on a Paper by Singh and Ullah", Econometric Theory, 2 (1986), 151-152.

(53) "Nonparametric Estimation from Time Series Residuals", Colloque Approches Non Parametriques en Analyse Chronologique, Cahiers du CERO, 28 (1986), 197-202.

(54) "Discussion on 'Influence Functionals for Time Series', by R.D. Martin and V.J. Yohai", Annals of Statistics, 14 (1986), 832-834.

(55) "On the Errors-in-Variables Problem for Time Series", Journal of Multivariate Analysis, 19 (1986), 240-250.

(56) "On the Consistency and Finite-Sample Properties of Nonparametric Kernel Time Series Regression, Autoregression and Density Estimators", Annals of the Institute of Statistical Mathematics, 38 (1986), 539-549.

(57) "Asymptotically Efficient Estimation in the Presence of Heteroskedasticity of Unknown Form", Econometrica, 55 (1987), 875-891.

(58) "Time Series Residuals with Application to Probability Density Estimation", Journal of Time Series Analysis, 8 (1987), 320-344.

(59) "Estimation of Disequilibrium and Limited Dependent Variable Models with Serially Dependent Residuals", Economics Letters, 23 (1987), 53-57.

(60) "Adaptive Estimation of Heteroskedastic Econometric Models", Revista de Econometria, 7 (1987), 5-28.

(61) "Stochastic Differential Equation Models for Panel Data", Differential Equations and Applications (II) (I. Dimovski and J. Stoyanov, eds.), Rousse (1987), 879-885.

(62) "The Stochastic Difference Between Econometric Statistics", Econometrica, 56 (1988), 531-548.

(63) "Using Gaussian Estimators Robustly", Oxford Bulletin of Economics and Statistics, 50 (1988), 97-106.

(64) "Semiparametric Econometrics: A Survey", Journal of Applied Econometrics, 3 (1988), 35-51.

(65) "Root-N-Consistent Semiparametric Regression", Econometrica, 56 (1988), 931-954.

(66) (with A.C. Harvey) "Efficient Estimation of Nonstationary Time Series Regression", Journal of Time Series Analysis, 9 (1988), 201-214.

(67) (with A.K. Bera) "Tests for Serial Dependence and Other Specification Analysis in Models of Markets in Disequilibrium", Journal of Business and Economic Statistics, 7 (1989), 343-352.

(68) "Nonparametric Estimation of Time-Varying Parameters", Statistical Analysis and Forecasting of Economic Structural Change (P. Hackl, ed.), Springer-Verlag (1989), 253-264.

(69) "Hypothesis Testing in Semiparametric and Nonparametric Models for Econometric Time Series", Review of Economic Studies, 56 (1989), 511-534.

(70) "Testing for Strong Serial Correlation and Dynamic Conditional Heteroskedasticity in Multiple Regression", Journal of Econometrics, 47 (1991), 67-84. Reprinted in Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford (2003), 175-190.

(71) "Nonparametric Function Estimation for Long-Memory Time Series", Nonparametric and Semiparametric Methods in Econometrics and Statistics (W. Barnett, J. Powell and G. Tauchen, eds.), Cambridge University Press (1991), 437-457.

(72) "Applications of Semiparametric Modelling in Economics", Revista Espanola de Economia, 8 (1991), 53-60.

(73) (with J. Stoyanov) "Semiparametric and Nonparametric Inference from Irregular Observations on Continuous Time Stochastic Processes", Nonparametric Functional Estimation and Related Topics (G. Roussas, ed.), Kluwer International Press (1991), 553-557.

(74) "Time-Varying Nonlinear Regression", Economic Structural Change. Analysis and Forecasting (P. Hackl and A. Westlund, Eds.), Springer-Verlag (1991), 179-190.

(75) "Best Nonlinear Three-Stage Least Squares Estimation of Certain Econometric Models", Econometrica, 59 (1991), 755-786.

(76) (with Bing Cheng) "Density Estimation in Strongly Dependent Non-Linear Time Series", Statistica Sinica, 1 (1991), 335-359.

(77) "Consistent Nonparametric Entropy-Based Testing", Review of Economic Studies, 58 (1991), 437-453.

(78) "Automatic Frequency-Domain Inference on Semiparametric and Nonparametric Models", Econometrica, 59 (1991), 1329-1363.

(79) (with M.A. Delgado) "Nonparametric and Semiparametric Methods for Economic Research", Journal of Economic Surveys, 6 (1992), 201-249. Reprinted in Surveys in Econometrics (L. Oxley, D.A.R. George, C.J. Roberts and S. Sayers, eds.), Basil Blackwell, 1994, 350-396.

(80) "Semiparametric Methods for Time Series", New Directions in Time Series Analysis, Part I (D. Brillinger, et al. eds.), Springer-Verlag (1992), 315-326.

(81) "Highly Insignificant F-ratios", Econometrica, 61 (1993), 687-696.

(82) "Continuous-time Models in Econometrics: Closed and Open Systems, Stocks and Flows", Models, Methods and Applications of Econometrics (P. Phillips ed.), Basil Blackwell (1993), 71-90.

(83) "Nonparametric Time Series with Long Range Dependence", Invited Paper, 49th Session of the International Statistical Institute, Bulletin of the International Statistical Institute, Book 1 (1993), 315-325.

(84) "The Estimation of Transformation Models", International Statistical Review, 61 (1993), 465-475.

(85) "Time Series with Strong Dependence", Invited Paper, 1990 World Congress of The Econometric Society, Advances in Econometrics: Sixth World Congress, Volume 1 (C.A. Sims, ed.), Cambridge University Press (1994), 47-96.

(86) "Semiparametric Analysis of Long Memory Time Series", Annals of Statistics, 22 (1994), 515-539.

(87) (with M.A. Delgado) "New Methods for the Analysis of Long Memory Time Series: Application to Spanish Inflation", Journal of Forecasting, 13 (1994), 97-107.

(88) "Rates of Convergence and Optimal Spectral Bandwidth for Long Range Dependence", Probability Theory and Related Fields, 99 (1994), 443-473.

(89) (with Bing Cheng) "Semiparametric Estimation from Time Series with Long Range Dependence", Journal of Econometrics, 64 (1994), 335-353.

(90) "Memorial Article: E.J. Hannan, 1921-1994", Journal of Time Series Analysis, 15 (1994), 563-576. Reprinted in Athens Conference on Applied Probability and Time Series Analysis. Volume II: Time Series Analysis. In Memory of E.J. Hannan, (P.M. Robinson and M. Rosenblatt, eds.), Lecture Notes in Statistics Volume 115, Springer-Verlag (1996), 1-13. Shortened version in Applications of Time Series in Astronomy and Meteorology (T. Subba Rao, M.B. Priestley and O. Lessi, eds.), Chapman-Hall (1997), xvii-xxiii.

(91) "Efficient Tests of Nonstationary Hypotheses", Journal of the American Statistical Association, 89 (1994), 1420-1437. Reprinted in Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford (2003), 214-250.

(92) "A Class of Estimators for the Mean of a Finite Population Using Auxiliary Information", Sankhya, 56 (1994), 389-399.

(93) (with C.A.P. Pinkse) "Pooling Nonparametric Estimates of Regression Functions with Similar Shape", Statistical Methods of Econometrics and Quantitative Economics: Essays in Honour of C.R. Rao (G. Maddala, P. Phillips and T. Srinivasan, eds.), Blackwell (1995), 172-197.

(94) "The Approximate Distribution of Nonparametric Regression Estimates", Statistics and Probability Letters, 23 (1995), 193-201.

(95) "Nearest Neighbour Estimation of Semiparametric Regression Models", Journal of Nonparametric Statistics, 5 (1995), 33-41.

(96) "The Normal Approximation for Semiparametric Averaged Derivatives", Econometrica, 63 (1995), 667-680.

(97) "An Invariance Property of Optimal Spectral Bandwidths", Statistics and Probability Letters, 24 (1995), 345-346.

(98) "Log-Periodogram Regression of Time Series with Long Range Dependence", Annals of Statistics, 23 (1995), 1048-1072.

(99) "Gaussian Semiparametric Estimation of Long Range Dependence", Annals of Statistics, 23 (1995), 1630-1661. Reprinted in Recent Developments in Time Series (R. Newbold and S.J. Leybourne, eds.). The International Library of Critical Writings in Econometrics, Edward Elgar, and in Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford, 2003, 138-174.

(100) (with F.J. Hidalgo) "Testing for Structural Change in a Long Memory Environment", Journal of Econometrics 70 (1996), 159-174.

(101) (with M.A. Delgado) "Optimal Spectral Bandwidth for Long Memory", Statistica Sinica 6 (1996), 97-112.

(102) (with D.K.C. Lee) "Semiparametric Exploration of Long Memory in Stock Prices", Journal of Statistical Planning and Inference, 50 (1996), 155-174.

(103) (with P.J. Thomson) "Estimation of Second-Order Properties from Jittered Time Series", Annals of the Institute of Statistical Mathematics, 48 (1996), 29-48.

(104) (with I. Lobato) "Averaged Periodogram Estimation of Long Memory", Journal of Econometrics, 73 (1996), 303-324.

(105) (with M. Rosenblatt, ed.) Athens Conference on Applied Probability and Time Series Analysis. Volume II: Time Series Analysis. In Memory of E.J. Hannan. Lecture Notes in Statistics Volume 115, Springer-Verlag (1996).

(106) (with M. Henry) "Bandwidth Choice in Gaussian Semiparametric Estimation of Long Range Dependence", Athens Conference on Applied Probability and Time Series Analysis. Volume II: Time Series Analysis. In Memory of E.J.Hannan, (P.M. Robinson and M. Rosenblatt, eds.) Lecture Notes in Statistics Volume 115, Springer-Verlag (1996), 220-232.

(107) (with M.A. Delgado) "Optimal Spectral Kernel for Long-range Dependent Time Series", Statistics and Probability Letters, 30 (1996), 37-43.

(108) (with L. Giraitis and A. Samarov) "Rate Optimal Semiparametric Estimation of the Memory Parameter of Gaussian Time Series with Long Range Dependence", Journal of Time Series Analysis, 18 (1997), 49-60.

(109) (with P. Zaffaroni) "Modelling Nonlinearity and Long Memory in Time Series", Nonlinear Dynamics and Time Series, (C.D. Cutler and D.T. Kaplan, eds.) Fields Institute Communications, 11 (1997), 161-170.

(110) (with C. Velasco) "Autocorrelation-Robust Inference", Handbook of Statistics, Volume 15 (G.S. Maddala and C.R. Rao, eds.), Elsevier Science Publishers BV (1997), 267-298.

(111) (with L. Gil-Alana) "Testing of Unit Root and Other Nonstationary Hypotheses in Macroeconomic Time Series", Journal of Econometrics, 80 (1997), 241-268.

(112) (with F.J. Hidalgo) "Time Series Regression with Long Range Dependence", Annals of Statistics, 25 (1997), 77-104. Reprinted in Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford (2003), 305-333.

(113) "Large-sample Inference for Nonparametric Regression with Dependent Errors", Annals of Statistics, 28 (1997), 2054-2083.

(114) (with P. Zaffaroni) “Nonlinear Time Series with Long Memory: A Model for Stochastic Volatility”, Journal of Statistical Planning and Inference, 68 (1998), 359-371.

(115) “Inference-Without-Smoothing in the Presence of Nonparametric Autocorrelation”, Econometrica, 66 (1998), 1163-1182.

(116) Comment on “Real and Spurious Long Memory Properties of Stock Market Data” by I.G. Lobato and N.E. Savin, Journal of Business and Economic Statistics, 16 (1998), 261-283.

(117) (with I. Lobato) “A Nonparametric Test for I(0)”, Review of Economic Studies, 65 (1998), 475-495. Reprinted in Recent Developments in Time Series (R. Newbold and S.J. Leybourne, eds.). The International Library of Critical Writings in Econometrics, Edward Elgar.

(118) (with J. Arteche) "Seasonal and Cyclic Long Memory", Asymptotics, Nonparametrics and Time Series: A Tribute to Madan Lal Puri (S. Ghosh, ed.), Marcel Dekker (1999), 115-145.

(119) (with L. Giraitis and D. Surgailis) "Variance-type Estimation of Long Memory", Stochastic Processes and their Applications, 29 (1999), 1-24.

(120) (with M. Henry) "Long and Short Memory Conditional Heteroskedasticity in Estimating the Memory Parameter of Levels", Econometric Theory, 15 (1999), 299-336.

(121) (with D. Marinucci) "Alternative Forms of Fractional Brownian Motion", Journal of Statistical Planning and Inference, 80 (1999). 111-122.

(122) (with J. Arteche) "Semiparametric Inference in Seasonal and Cyclic Long Memory Processes", Journal of Time Series Analysis, 21 (2000), 1-25.

(123) (with D. Marinucci) “Weak Convergence of Multivariate Fractional Processes", Stochastic Processes and their Applications, 86 (2000), 103- 120.

(124) (with L. Giraitis and A. Samarov) “Adaptive Rate-Optimal Estimation of the Memory Parameter”, Journal of Multivariate Analysis, 72 (2000), 183-207.

(125) (with Y. Nishiyama) “Edgeworth Expansions for Semiparametric Averaged Derivatives”, Econometrica, 68 (2000), 931-979.

(126) (with C. Velasco) “Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series”, Journal of the American Statistical Association, 95 (2000), 1229-1243.

(127) (with L. Giraitis and D. Surgailis) “A Model for Long Memory Conditional Heteroscedasticity”, Annals of Applied Probability, 10 (2000), 1002-1024.

(128) (with D. Marinucci) “The Averaged Periodogram for Nonstationary Vector Time Series”, Statistical Inference for Stochastic Processes, 3 (2000), 149-160.

(129) (with Y. Nishiyama) "Studentization in Edgeworth Expansions for Estimates of Semiparametric Index Models", Nonlinear Statistical Modeling (Festschrift for Takeshi Amemiya) (C. Hsiao, K. Morimune and J. Powell, eds.), Cambridge University Press (2001), 197-240.

(130) "The Memory of Stochastic Volatility Models", Journal of Econometrics, 101 (2001), 195-218.

(131) (with X. Chen and O. Linton) "The Estimation of Conditional Densities", Asymptotics in Statistics and Probability (M.L. Puri, ed.), VSP International Science Publishers, The Netherlands (2001), 71-84.

(132) (with L. Gil-Alana) "Testing of Seasonal Fractional Integration in UK and Japanese Consumption and Income", Journal of Applied Econometrics, 16 (2001), 95-114.

(133) "Long Range Dependence", Encyclopaedia of Environmetrics (2001).

(134) (with C. Velasco) "Edgeworth Expansions for Spectral Density Estimates and Studentized Sample Mean", Econometric Theory, 17 (2001), 497-539.

(135) (with D. Marinucci) "Finite-Sample Improvements in Statistical Inference with *I(1)* Processes", Journal of Applied Econometrics, 16 (2001), 431-444.

(136) (with L. Giraitis) "Whittle Estimation of ARCH Models", Econometric Theory, 17 (2001), 608-631.

(137) (with D. Marinucci) "Semiparametric Fractional Cointegration Analysis", Journal of Econometrics, 105 (2001), 225-247.

(138) (with D. Marinucci) "Narrow-Band Analysis of Nonstationary Processes", Annals of Statistics, 29 (2001), 947-986.

(139) (with L. Giraitis and F.J. Hidalgo) "Gaussian Estimation of Parametric Spectral Density with Unknown Pole", Annals of Statistics, 29 (2001), 987-1023.

(140) (with Y. Yajima) "Determination of Cointegrating Rank in Fractional Systems", Journal of Econometrics, 106 (2002), 217-241.

(141) (with F.J. Hidalgo) "Adapting to Unknown Disturbance Autocorrelation with Long Memory", Econometrica, 70 (2002), 1545-1581.

(142) (with L. Giraitis) "Parametric Estimation Under Long Range Dependence", Theory and Applications of Long Range Dependence (P. Doukhan, G. Oppenheim and M. Taqqu, eds.), Birkhauser (2003), 229-249.

(143) (with M. Henry) "Higher-order Kernel Semiparametric M-estimation of Long Memory", Journal of Econometrics, 114 (2003), 1-27.

(144) "Long Memory Time Series", Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford (2003), 1-48.

(145) (with D. Marinucci) "Semiparametric Frequency Domain Analysis of Fractional Cointegration", Time Series With Long Memory (P.M. Robinson, ed.), Oxford University Press, Oxford (2003), 334-373.

(146) (Ed.) Time Series With Long Memory, Oxford University Press, Oxford (2003).

(147) (with L. Giraitis) "Edgeworth Expansions for Semiparametric Whittle Estimation of Long Memory", Annals of Statistics, 31 (2003), 1325-1375.

(148) "Denis Sargan: Some Perspectives", Econometric Theory, 19 (2003), 481-494.

(149) (with J. Hualde) "Cointegration in Fractional Systems with Unknown Integration Orders", Econometrica, 71 (2003), 1727-1766.

(150) (with L. Giraitis, R. Leipus and D. Surgailis) "LARCH, Leverage and Long Memory", Journal of Financial Econometrics 2 (2004), 177-210.

(151) "Robust Covariance Matrix Estimation: 'HAC' Estimates with Long Memory/Antipersistence Correction", Econometric Theory 21 (2005), 171-180.

(152) (with Y. Nishiyama) "The Bootstrap and the Edgeworth Expansion for Semiparametric Averaged Derivatives", Econometrica, 73 (2005), 903-948.

(152) "The Distance Between Rival Nonstationary Fractional Processes", Journal of Econometrics 128 (2005), 283-300.

(154) (with F. Iacone) "Cointegration in Fractional Systems with Deterministic Trends", Journal of Econometrics 129 (2005), 263-298.

(155) "Efficiency Improvements in Inference on Stationary and Nonstationary Fractional Time Series", Annals of Statistics, 33 (2005), 1800-1842

(156) "Modelling Memory of Economic and Financial Time Series", Singapore Economic Review (Eminent Paper Series), 50 (2005), 1-8.

(157) (with J. Vidal Sanz) "Modified Whittle Estimation of Multilateral Models on a Lattice", Journal of Multivariate Analysis, 97 (2006), 1090-1120.

(158) (with M. Gerolimetto) "Instrumental Variables Estimation of Stationary and Nonstationary Cointegrating Regressions", Econometrics Journal, 9 (2006), 291-306.

(159) (with P. Zaffaroni) “Pseudo-Maximum Likelihood Estimation of ARCH(∞) Models”, Annals of Statistics, 34 (2006), 1049-1074.

(160) “Conditional-Sum-of-Squares Estimation of Models for Stationary Time Series with Long Memory” In Time Series and Related Topics: In Memory of Ching-Zong Wei. (H.-C. Ho, C.-K. Ing and T.L. Lai, eds.). IMS Lecture Notes - Monograph Series, 52 (2006), 130-137.

(161) "Comment on 'Quantile Autoregression', by R. Koenker and Z. Xiao", Journal of the American Statistical Association, 101 (2006), 1001-1002.

(162) “Nonparametric Spectrum Estimation for Spatial Data”, Journal of Statistical Planning and Inference (issue in honour of Madan L. Puri), 137 (2007), 1024-1034.

(163) (with J. Hualde) “Root-N-Consistent Estimation of Weak Fractional Cointegration”, Journal of Econometrics, 140 (2007), 450-484.

(164) “Diagnostic Testing for Cointegration”, Journal of Econometrics, 143 (2008), 206-225.

(165) “Developments in the Analysis of Spatial Data” Journal of the Japan Statistical Society (issue in honour of H. Akaike) 38 (2008), 87-96.

(166) (with A. Gonçalves da Silva) “Fractional Cointegration in Stochastic Volatility Models”, Econometric Theory, 24 (2008), 1207-1253.

(167) “Multiple Local Whittle Estimation in Stationary Systems”, Annals of Statistics 36 (2008), 2508-2530.

(168) “Correlation Testing in Time Series, Spatial and Cross-Sectional Data” Journal Econometrics 147 (2008), 5-16.

(169) (with A. Gonçalves da Silva) "Finite Sample Performance in Cointegration Analysis of Nonlinear Time Series with Long Memory", Econometric Reviews Special Issue on Realized Volatility and Long Memory (2008), 268 – 297.

(170) "Large-Sample Inference on Spatial Dependence" The Econometrics Journal (Tenth Anniversary Special Issue) 12 (2009) S68-S82.

(171) “On Discrete Sampling of Time-Varying Continuous-Time Systems" Econometric Theory 25 (2009), 985-994.

(172) "Inference on Nonparametric Nonstationary Time Series with Fractional Errors" Econometric Theory 25 (2009), 1716-1733.

(173) "Efficient Estimation of the Semiparametric Spatial Autoregressive Model", Journal of Econometrics 157 (2010), 6-17.

(174) (with J. Hualde) "Semiparametric Inference in Multivariate Fractionally Cointegrated Systems", Journal of Econometrics 157 (2010), 492-511.

(175) "Asymptotic Theory for Nonparametric Regression with Spatial Data", Journal of Econometrics 165 (2011), 5-19.

(176) (with J. Hualde) "Gaussian Pseudo-Maximum Likelihood Estimation of Fractional Time Series Models", Annals of Statistics 39 (2011) 3152-3181.

(177) (with S. Thawornkaiwong) "Statistical Inference on Regression with Spatial Dependence", Journal of Econometrics 167 (2012), 521-542.

(178) "Nonparametric Trending Regression with Cross-Sectional Dependence", Journal of Econometrics 169 (2012), 4-14.

(179) "Inference on Power Law Spatial Trends", Bernoulli 18 (2012), 644-677.

(180) "The Estimation of Misspecified Long Memory Models", Journal of Econometrics, forthcoming.

Invited/ Keynote/Plenary Lectures

North American Winter Meeting of the Econometric Society, New York, December 1977.

IMS Special Topics Meeting on Time Series Analysis, Ames, Iowa, May 1978.

International Time Series Meeting, Nottingham, March 1979.

Symposium in Memoriam Oskar Morgenstern, Vienna, May 1980.

17th Gregynog Statistical Conference, Gregynog, March 1981.

Meeting on Time Series and Density Estimation, Oberwolfach, December 1981.

Anglo-German Statistical Meeting, Dortmund, May 1982.

15th European Meeting of Statisticians, Palermo, September 1982.

Meeting on Time Series Analysis of Irregularly Observed Data, College Station, February 1983.

Meeting on Robust and Nonlinear Methods in Time Series Analysis, Heidelberg, September 1983.

Royal Economic Society Meeting, Oxford, March 1985.

Colloque Approches Non Parametriques en Analyse Chronologique, Brussels, September 1985.

26th Summer Research Institute of the Australian Mathematical Society, Canberra, January 1986.

Meeting on Statistical Analysis and Forecasting of Economic Structural Change, Warsaw, June 1986.

Simposio Nacional de Probabilidade e Estatistica, Campinas, Brazil, July 1986.

6th Latin American Meeting of the Econometric Society, Cordoba, Argentina, July 1986.

Second National Conference on Time Series Analysis, Wuhan, China, October 1987.

Meeting on Nonparametric and Semiparametric Methods in Economics and Statistics, Durham, North Carolina, May 1988.

Workshop on Econometric Inference for Nonlinear, Dynamic Macroeconomic Models, Los Angeles, April 1989.

Meeting on Economic Structural Change: Analysis and Forecasting, Stockholm, May 1989.

SERC Research Workshop on Nonlinear Time Series Analysis, Edinburgh, July 1989.

Meeting on Time Series Analysis, Oberwolfach, January 1990.

IMA Meeting on New Directions in Time Series Analysis, Minneapolis, July 1990.

6th World Congress of the Econometric Society, Barcelona, August 1990.

Simposio de Analisis Economico, Barcelona, December 1990.

Meeting on Recent Advances in Time Series Analysis and their Impact on Economic Forecasting, Madrid, December 1991.

Workshop on New Directions in Time Series Analysis, Heidelberg, June 1992.

Joint Statistical Meetings, Boston, August 1992.

European Meeting of the Econometric Society, Brussels, August 1992.

International Meeting on Statistical Function Estimation and Smoothing Techniques, Taipei, March 1993.

Australasian Meeting of the Econometric Society, Sydney, July 1993 (A.W. Phillips lecture).

49th Session of the International Statistical Institute, Florence, August 1993.

EC^2 Meeting on Cointegration and Dynamics in Economics, Oxford, December 1993.

ESRC Econometric Study Group, London, January 1994.

IMS Annual Meeting and 3rd World Congress of the Bernoulli Society, Chapel Hill, June 1994.

11th Annual Canadian Econometric Study Group, Windsor, September 1994.

International Conference on Applied Probability and Time Series Analysis in Memory of Ted Hannan and in Honour of Joe Gani, Athens, March 1995.

Workshop on Nonlinear Dynamics and Time Series, Montreal, July 1995.

VIth Time Series and Econometrics School, Vitoria, Brazil, July/August 1995.

Conference on Smoothing and Resampling in Economics, Berlin, October 1995.

XVIth Rencontres Franco-Belges de Statisticiens, Brussels, November 1995.

SISC-96, Sydney, July 1996.

Joint Statistical Meetings, Chicago, August 1996.

Workshop on Long Range Dependence, Ghent, September 1996.

Journee Processus Longue Dependence, Paris, December 1996.

Long Range Dependence International Workshop, Brisbane, January 1997.

Workshop on Scaling, (Quasi) Long Range Dependence and Self-Similarity, Guanajuato, March 1997.

NBER Summer Institute, Cambridge, MA, July 1997.

IMS Annual Meeting, Park City, July 1997.

Symposium on Nonparametric Functional Estimation, Montreal, October 1997.

Meeting on Mathematische Stochastik, Oberwolfach, March 1998.

Journees de Statistique, Rennes, May 1998.

Workshop on Nonlinear Time Series, Haifa, June 1998.

Symposium on Nonlinear Time Series Models, Berkeley, August 1998.

Rencontres Franco-Belges, Marseille, November 1998.

International Workshop on Statistics in Finance, Hong Kong, July 1999.

NBER Summer Institute, Cambridge, MA, July 1999.

17th Latin American Meeting of the Econometric Society, Cancun, August 1999.

Conference on New Developments in Time Series Econometrics, New Haven, Conn., October 1999.

Workshop in Statistics and Probability, New Delhi, December 1999.

International Seminar on Nonparametric Inference, Santiago de Compostela, July 2000.

Workshop on Nonparametric, Semiparametric and Resampling Methods, Madrid, October 2000.

Rencontre, Analyse des Series Temporelles et Applications, Marseille, April 2001.

Workshop on Asymptotic Methods in Statistics and Probability, Davis, May 2001.

Second Time Series and Econometrics Workshop, Bilbao, October 2001.

22nd International Symposium on Forecasting, Dublin, June 2002.

International Conference on Current Advances and Trends in Nonparametric Statistics, Crete, July 2002.

Frontiers of Statistical Research, College Station, October 2002.

Modelling Structural Breaks, Long Memory and Stock Market Volatility, London, December 2002.

York's Annual Meeting in Econometrics, York, June 2003.

Advances in Econometrics and Finance, London, July 2003.

York's Annual Meeting in Econometrics, York, June 2004.

Conference on Financial Econometrics, Taichung, October 2004

International Symposium on Econometrics Development, Beijing, April 2005.

Singapore Economic Review Conference, Singapore, August 2005.

NBER/NSF Time Series Meeting, Heidelberg, September 2005

Unit Root & Cointegration Testing Conference, Faro, September - October 2005

Globalization and Economic Growth: The Role of Openness, Innovation and Human Capital----- Evidence from Micro-Data, Shanghai, November 2005

Time Series Conference, London, November 2005

Time Series Conference, Montreal, December 2005,

Statistics and Probability Conference in Memory of Ching-Zong Wei, Taipei, December 2005

Workshop on Specification Testing, Santander, December 2005

Econometric Society North American Winter Meeting, Boston, January 2006

Workshop on Time Series Analysis and its Related Topics, Tokyo, January 2006

International Workshop on Spatial Econometrics and Statistics, Rome, May 2006

International Conference on Time Series Econometrics, Finance and Risk, Perth, June-July 2006

Australasian Meeting of the Econometric Society, Alice Springs, July 2006

Econometric Society European Meeting, Vienna, August 2006

International Symposium on Statistical Analysis of Spatio-Temporal Data, Tokyo, November 2006

Breaks and Persistence in Econometrics, London, December 2006

IISA Joint Statistical Meeting on Statistics, Probability and Related Areas, Cochin, January 2007

Meeting on Semiparametric and Nonparametric Methods in Econometrics, Oberwolfach, March 2007

Joint Statistical Meetings, Salt Lake City, July/August 2007

ISBIS2007, Ponta Delgada, August 2007

MODSIM, Canterbury, December 2007

ICSPRAR-08, Kolkata, January 2008

2008 International Symposium on Nonlinear Time Series Econometrics: Theory and Applications, Xiamen, May 2008

SETA2008, Seoul, May 2008

Conference in honor of Peter Phillips, Singapore, July 2008

Far East and South Asian Meeting of the Econometric Society, Singapore, July 2008

Semiparametric and Nonparametric Methods in Econometrics Workshop, Banff International Research Station for Mathematical Innovation and Discovery, Banff, April 2009

24th ESTE, São Carlos, July 2009

Congress of the Italian Statistical Society, Pescara, September 2009

Econometrics of Interactions Conference, Montreal, October 2009

Factor Models in Economics and Finance, London, December 2009

UC3M-LSE Econometrics Workshop, Madrid, April 2010

6th International Iranian Workshop on Stochastic Processes, Tehran (3 presentations), May 2010

Econometrics Conference, Chengdu, August 2010

Info-Metrics Institute Conference, Washington DC, September 2010

Hong Kong Economic Association Conference, Tianjin, December 2010

Singapore Economic Review Conference, Singapore, August 2011

CFE-ERCIM 2011, London, December 2011

Long-Range Dependence, Self-Similarity and Heavy Tails, Research Triangle Park, North Carolina, April 2012

Tsinghua 2012 Econometrics Conference, Beijing, May 2012

2012 International Econometrics Conference in Honor of Professor Cheng Hsiao, Chengdu, May 2012

1st Conference of the International Society for NonParametric Statistics, Chalkidiki, June 2012

Info-Metrics Institute Conference, Riverside, November 2012

2nd SIRE Econometrics Lecture, University of St Andrews, April 2013