

Professor Robert Kohn

Curriculum Vitae

Education

Ph.D. Econometrics, Australian National University.

Master of Economics, Australian National University.

Academic Experience

2003 to present.

Professor, Australian School of Business. Joint appointment between School of Economics and School of Banking and Finance.

1987 to 2003

Professor, Australian Graduate School of Management, University of New South Wales

1985-1987

Associate Professor, Australian Graduate School of Management, University of NSW

1982-1986

Associate Professor of Statistics, Graduate School of Business, University of Chicago

1979 -1982

Assistant Professor in Statistics, Graduate School of Business, University of Chicago

Related Academic Experience

1991-2002

Head, Statistics and Operations Group, Australian Graduate School of Management, University New South Wales

1995-January 2002.

Director, PhD Program Australian Graduate School of Management

1996-1998

Director of Research, Australian Graduate School of Management

1998- 2002

Associate Dean for Research, Australian Graduate School of Management

1998 to 2002

Member of the Committee on Research, University of New South Wales

1992 to 2002

Member, Higher Degree Committee, Australian Graduate School of Management

1991 to 2002

Member, Executive Committee, Australian Graduate School of Management.

Awards

Fellow of the Journal of Econometrics 2000

Fellow of the Institute of Mathematical Statistics 2002

Fellow of the American Statistical Association 2005

Scientia Professor, University of New South Wales, 2007-2012

Fellow Academy Social Sciences of Australia 2007

Associate Editor. 1996- Australia and New Zealand Journal of Statistics

Associate Editor 1999-2001. Journal of the American Statistical Association.

Associate Editor 2004- Bayesian Analysis Journal

Associate Editor 2006 -2007 Sankhya

Professional Affiliations

Member of American Statistical Association, Econometric Society, Institute of Mathematical Statistics, Royal Statistical Society and Australian Statistical Society.

Research Activities

1. Bayesian methodology and computation
2. Variable selection.
3. Nonparametric regression for both Gaussian and non-Gaussian models
4. Multivariate analysis for Gaussian and non-Gaussian data. Copula models.
5. Covariance selection and graphical models.
6. Time series analysis
7. Adaptive sampling

Citations:

1. Over 1000 citations as documented by Web of Science.

2. In the ISI essential Science indicators for mathematics in Australia (The Australian Mathematical Society Gazette, July 2003), I was ranked in the top 10 Australian mathematicians in all three categories reported (i) number of citations, (ii) citations per paper, and (iii) total number of papers for the years 1 January 1993 to 28 February 2003.

3. appeared in Econometric Theory in 2003, I was ranked number 26 in impact citation ranking of individuals in the theoretical econometrics publications category. I was the second highest ranked Australian in this category and the third highest ranked Australian had a ranking of 103. My ranking was 33 in terms of number of theoretical econometric papers published during that period and I was the third highest ranked Australian in this category. See <http://korora.econ.yale.edu/et/misc/ranking.htm>

Publications

- 2 Mftmjf-! E/-! Lpio-! S/! boe! Gjfcjh-! E/!)3119 ! Cjobs ! dipjdf!
npefmt! jui! hfobsm! ejtusjcvujpobm! gpsn/! Bddfqufe! gps!
qvcmjdbujpo! c ! uif! *Bayesian Analysis Journal*.
- 3 Hjpseboj-! /! boe! Lpio-! S/!)3119 ! Bebquj f! joefqfoefou!
Nfuspqpmjt. Ibtujoht! c ! gbtu! ftujnbujpo! pg! nj uvsft! pg!
opsnbmt/! Bddfqufe! gps! qvcmjdbujpo! c ! uif! *Journal of
Computational and Graphical Statistics*.
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- 4 Hv-! /-! Gjfcjh-! E/! boe! Lpio-! S/!)311: ! Cb ftjbo!
ftujnbujpo! pg! b! ifufsptdfebu! qspcj! npefm/
Fdpopnfusjdt! Kpvsobm-! jo! qsftt/!
!
- 5 Dsjqqt-! F/-! Gjfcjh-! E/! boe! Lpio-! S/!)311: ! Cb ftjbo!
dp bsjbodf! tfmfdujpo! jo! nvmujopnjbm! qspcj! npefmt/! Up!
bqqfbs! jo! Fdpopnfusjdt! Sf jf t/!
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- 6 Wjmmboj-! N/-! Lpio-! S/! boe! Hjpseboj-! /!)311: ! Sfhsfttjpo!
efotju ! ftujnbujpo! vtjoh! tnppui! bebquj f! Hbvttjbo!
nj uvsft/! Kpvsobm! pg! Fdpopnfusjdt-! jo! qsftt/!
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- 7 Hjpseboj-! / boe! Lpio-! S/!)3119 ! Cb ftjbo! jogfsfodf! vtjoh!
bebquj f! tbnqmjoh-! qq/! 72.95/! Jo! Be bodft! jo! Fdpopnfusjdt!
Wpmvnf! 34 ! Cb ftjbo! Fdpopnfusjdt! Fejupst-! T/! Dijc-! X/
Hsjggjuit-! H/! Lppq! boe! E/! Ufssfmm/! KBJ! sftt/
- 8 Bsntuspoh-! I/-! Dbsufs-! D/-! Xpoh-! L/! boe! Lpio-! S/!)311: !
Cb ftjbo! dp bsjbodf! ftujnbujpo! vtjoh! b! nj uvsf! pg!
efdpnqptbcmf! hsbqijdbm! npefmt/! *Statistics and Computing,*
in press!
- 9 Xppe-! T/-! Lpio-! S/-! Dpuufu-! S/-! Kjboh-! X/! boe! Uboofs-! N/
)3119 ! Tqbujbmm ! bebquj f! opoqbsbnfusjdt! cjobs ! sfhsfttjpo!
vtjoh! b! nj uvsf! pg! qspcjut/! *Journal of Computational and
Graphical Statistics*, 17 (2), 352-372.
- : Dpuufu-! S/-! Lpio-! S/! boe! Opuu-! E/K/!)3119 ! Wbsjbcmf!
tfmfdujpo! boe! npefm! b fsbhjoh! jo! p fsejtqfstfe!
hfobsmj fe! mjofbs! npefmt/! *Journal of the American
Statistical Association*, 103, 661-671.
- 21 Hjpseboj-! /! boe! Lpio-! S/!)3119 ! Fggjdfou! Cb ftjbo!
Jogfsfodf! gps! Nvmujqmf! Dibohf. pjou! boe! Nj uvsf!
Joop bujpo! Npefmt/! Kpvsobm! pg! Cvtjofstt! boe! Fdpopnjdt!
Tubujtjdt-! 37-! 77.88/!

22 Mftmjf-! E-! Lpio-! S /! boe! Opuu-! E/K/!)3118 ! B! hfofsbm!
bqqsdbi! up! mjofbs! sfhsfttjpo /! Tubujtujdt! boe! Dpnqvujoh-!
28-! 242.257/! !

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23 Hjpseboj-! /-! Lpio-! S /! boe! bo! Ejkl B!
vojgje! bqqsdbi! up! opomjofbsju -! tusvduvsbm dibohf! boe!
-! 248-! 223.244 /! !

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24 Dibo-! E/-! Lpio-! S /-! Opuu-! E/K/! boe! Ljsc -! D/!)3117 !

*Journal of Computational
and Graphical Statistics*-! 26-! :26.:47/! !

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25 Dibo-! E/-! Lpio-! S /! boe! Ljsc -! D/!)3117
-! 36-! Opt! 3.4-!
356.385/! ! !

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15) Dsjqqt-! F/-! Lpio-! S /! boe! Opuu-! E/!)3117 !
tvctfu! tfmfdujpo! boe! npefm b fsbhjoh! vtjoh! b! dfoufsfe! boe!
*Australian and
New Zealand Journal of Statistics*-! 59-! 348.363 /!

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16)
Cb ftjbo! jogfsfodf! gps! Hbvttjbo! dpqvm! sfhsfttjpo!
Biometrika, :4-! 648.665/!

28
Cb ftjbo! bsjbcmf! tf *Biometrika*-! :3-! 858.873 /! !

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29 Dsjqqt-! F/-! Dbsufs-! D/L/! boe! Lpio-! S /!)3116 ! Wbsjbcmf! !
tfmfdujpo! boe! dp bsjbodf! tfmfdujpo! jo! nvmuj bsjbuf!
sfhsfttjpo! npefnt /! Iboecppl! pg! Tubujtujdt-! Wpmvnf! 36 !
Cb ftjbo! Uijoljoh ! Npefmjoh! boe! Dpnqvubujpo! Fejupst !
Ejqbl! L/! Ef -! Voj fstju ! pg! Dpoofdujdvu! boe! D/S /! Sbp-!
foot m bojb! Tubuf! Voj fstju ! vcmjtifs ! Fmtf jfs!
Tdjfodf-! Bntufsebn-! Uif! Ofuifsmboet!

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Biometrika-! !

:1-! 91:.941 /! !

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31

Ttistics and Computing, 24-! 2:2.319 /! !

32 Lpio-! S /-! Xppe-! T! boe! bv-! /!)3114 ! Cb ftjbo! bsjbcmf!
tfmfdujpo! boe! npefm b fsbhjoh! jo! ijhi! ejnfotjpobm
nvmujopnjbm opoqbsbnfusjd! sfhsfttjpo /! ! *Journal of
Computational and Graphical Statistics*, 23-! 34.65 /! !

33 Lpio-! S/-! Tij fm -! U/-! Tnjui-! N/! boe! bv-! /!)3113 !
 . ufsn! usfoet! jo! uspqptqifsjd! p pof!
 International Statistical Review, 81-! :..235/

34 Xppe-! T/-! Lpio-! S/! Tij fm -! U/! boe! Kjboh-! X/!
 . qbsbnfusjd!
 *Journal of the Royal Statistical Society
 Series B*, 75-! 22:.24: /!

35 ! Tnjui-! N/! boe! Lpio-! S/!)3113 !!
 dp bsjbodf! nbusj ! ft
 Journal of the American Statistical Association, :8-!
 2252.2264/

36 Mpv jfsf! K-! Tusffu! E-! Dbstop! S-! Bjotmjf! B-! Eftib p! KS-!
 Dbnfsपो! U-! Ifotifs! E-! Lpio! S-! Nbsmf ! U!)3113 ! *Marketing
 Letters* 24!)4 ! 288. 2:4!! Ejttfdujoh! uif! sboepn! dpnqpofou!
 pg! vujmju !

37 Opuu-! E/-! Evotnvjs-! X/-! Lpio-! S/! boe! Xppedpdl-! G/!
)3112 ! Tubujtujdbm! dpssfdujpo! pg! b! efufsnjojtujd!
 ovnfsjdbm! fbuiifs! qsfejdujpo! npefm-! *Journal of the
 American Statistical Association*, 96, 8:5.915- 3112/!!

38 ! Lpio-! S/-! Tnjui-! N! boe! Dibo-! E/!)3112 ! Opoqbsbnfusjd!
 sfhsfttjpo! vtjoh! mjofbs! dpncjobujpot! pg! cbtjt! gvodujpot-!
 Statistics and Computing-! 22-! 412.412/!!
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39 ! Tnjui-! N/-! Nbuivs-! T/-! boe! Lpio-! S/!)3111 -! Cb ftjbo!
 opoqbsbnfusjd! sfhsfttjpo. bo! f qptjujpo! boe! bqqmjdbujpo! up!
 qsjou! be fsujtjoh -! *Journal of Business Research-!! 5:)4 -!
 33:.355/!!*

3: Lpio-! S-! Nbssपो-! T/-! boe! bv-! /!)3111 -! Cbtjt!
 tfmfdujpo! boe! cbtjt! b fsbhjoh! vtjoh! b fmfut -! *Statistica
 Sinica-! 21-! 21:.239/!!!*

41 ! Tij fm -! U-! Bmmfoc -! H/-! boe! Lpio-! S/!)3111 -!
 Jefoujg joh! mbufou! sfmbujpotijqt! jo! nbslfujoh !
 opoqbsbnfusjd! ftujnbujpo! pg! cjobs ! mbufou! sfhsfttjpo -!
 Marketing Science, 2:-! 25:.273/!!
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42 Hfsmbdi-! H/-! Dbsufs-! D/L/! boe! Lpio-! S/!)3111 -!
 Cb ftjbo! jogfsfodf! gps! e obnjd! nj uvf! npefmt -! *Journal
 of the American Statistical Association*, :6-! 92:.939/!!!
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43 Lpio-! S/-! boe! Tnjui-! N/!)3111 ! Opoqbsbnfusjd!
 tffnjohm ! vosfmbufe! sfhsfttjpo -! *Journal of Econometrics*,
 :9-! 368.392/!!
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- 44 Lpio-! S/-! Tdijnfl-! N/! boe! Tnjui-! N/!)3111 ! Tqmjof! boe!
lfsofm! sfhsfttjpo! gps! efqfoefou! eub-! Dibqufs! 7-! 246.269-!
jo! *Smoothing and Regression Approaches, Computation and*
Estimation. Fejufe! c ! Njdibfm! H/! Tdijnfl-! Kpio! Xjmf ! boe!
Tpot /!
- 45 Lpio-! S/-! Tnjui-! N/-! boe! bv-! /!)3111 ! Opoqbsbnfusjd!
Cb ftjbo! cj bsjbuf! tvsgbdf! ftujnbujpo! /! Dibqufs! 2: -! 656.
691-! jo! *Smoothing and Regression Approaches, Computation*
and Estimation! /! Fejufe! c ! Njdibfm! H/! Tdijnfl-! Kpio! Xjmf !
boe! Tpot /!
- 46 Hfsmbdi-! H/-! Dsufs-! D/L/! boe! Lpio-! S/!)2:: -!
Ejbhoptujdt! gps! ujnfl! tfsjft! Bobm tjt -! *Journal of Time*
Series Analysis-! 31-! 41:.441 /!!
- 47 Tij fm -! U/-! Lpio-! S/-! boe! Xppe-! T/!)2:: -! Npefm
tfmfdujpo! gps! beejuj f! opoqbsbnfusjd! sfhsfttjpo! vtjoh!
eub. *Journal of the*
American Statistical Association-! :5-! 888.916 /!
- 48 Tnjui-! N/-! Xpoh-! D/! boe! Lpio-! S/!)2::9 -! Beejuj f!
Opoqbsbnfusjd! Sfhsfttjpo! jui! Bvupdpssfmbufe! Fsspst -!
Journal of the Royal Statistical Society-! Tfsjft! C-! 422.
424 /!
- 49 Xppe-! T/! boe! Lpio-! S/!)2::9 -! B! Cb ftjbo! bqqsdbdi! up!
spcvtu! opoqbsbnfusjd! cjobs ! Sfhsfttjpo -! *Journal of the*
American Statistical Association-! :4-! 314.324 /!!
- 4: Tnjui-! N/! boe! Lpio-! S/!)2::9 -! Opoqbsbnfusjd!
ftujnbujpo! pg! jssfhwmb! gvodujpot! jui! bvupdpssfmbufe! ps!
joefqfoefou! fsspst -! jo! *Practical nonparametric and*
semiparametric Bayesian statistics-! 268.282-! Fejupst!
Ejqbl! Ef -! fufs! Nvmms! boe! Efc! Tjoib-! Mfduvsf! opuft! jo!
Tubujtujdt-! Tqsjohfs /!
- 51 Dsufs-! D/! boe! Lpio-! S/!)2::8 ! Tfnjqbsbnfusjd! Cb ftjbo!
jogfsfodf! gps! ujnfl! tfsjft! jui! nj fe! tqfdufb -! *Journal of*
the Royal Statistical Society Series C-! 366.379 /!
- 52 Tnjui-! N/! boe! Lpio-! S/!)2::8 ! Cj bsjbuf! opoqbsbnfusjd!
sfhsfttjpo ! -! *Journal of the American Statistical*
Association ! -! :3-! 2::8-! 2633.2646 /!
- 53 Tij fm -! U/! boe! Lpio-! S/!)2::8 ! B! Cb ftjbo! bqqsdbdi! up!
npefm! tfmfdujpo! jo! tupdibtujdt! dpfggdjdfou! sfhsfttjpo!
npefmt! boe! tusvduvsbm! ujnfl! tfsjft! npefmt -! *Journal of*
Econometrics, 87-! 4:.63 /!!

- 54 Cbsofuu-! H/-! Lpio-! S/-! boe! Tifbuijs-! T/K/!)2::8 -! B!
Cb ftjbo! bobm tj! pg! jofhsbufe! np joh! b fsbh! npefnt -!
Journal of Time Series Analysis, 29-! 22.39/!
- 55 bsl-! C/V/-! Ljn-! X/D/-! Svqqfsu-! E/-! Kpofn-! N/D/-!
Tjhopsjoj-! E/G/-! boe! Lpio-! S/! 2::8-! Tjnqmf!
usbogpsnbujpo! ufdiojrvft! gps! jnqsp fe! opoqbsbnfusjd!
sfhsfttjpo -! *Scandinavian Journal of Statistics*-! 35-! 256.
275/!
- 56 Xpoh-! D/! boe! Lpio-! S/!)2::7 ! B! Cb ftjbo! bqqspbdi! up!
ftujnbujoh! boe! gpsfdbtjoh! beejuj f! opoqbsbnfusjd!
bvupsfhsfttj f! npefnt -! *Journal of Time Series Analysis*-!
28-! 314.331/!
- 57 Xpoh-! D/! ! boe! Lpio-! S/!)2::7 ! B! Cb ftjbo! bqqspbdi! up!
beejuj f! tfnjqbsbnfusjd! Sfhsfttjpo -! *Journal of
Econometrics*-! 85-! 31:..346/!
- 58 Dbsufs-! D/! boe! Lpio-! S/!)2::7 ! Nbslp ! dibjo! Npouf!
Dbamp! gps! dpoejujpbmm ! Hbvttjbo! tubuf! tqbdf! npefnt !
Biometrika-! 94-! 69:..712/!
- 59 Tnju-! N/! boe! Lpio-! S/!)2::7 ! Opoqbsbnfusjd! sfhsfttjpo!
vtjoh! Cb ftjbo! bsjbcmf! tfmfdujpo -! *Journal of
Econometrics*-! 86-! 428.455/!
- 5: Cbsofuu-! H/! Lpio-! S/! boe! Tifbuijs-! T/K/!)2::7 ! Spcvtu!
ftujnbujpo! pg! bo! bvupsfhsfttj f! npefnt vtjoh! Nbslp ! dibjo!
Npouf! Dbamp -! *Journal of Econometrics*-! 85-! 348.365/!
- 61 Tnju-! N/-! Tifbuijs-! T/K/! boe! Lpio-! S/!)2::7 ! Gjojuf!
tbnqmf! qfsgpsnbodf! pg! spcvtu! Cb ftjbo! ftujnbupst -!
Computational Statistics-! 22-! 422.454/!
- !
62 Cbsofuu-! H/-! Lpio-! S/-! Tifbuijs-! T/K/! boe! Xpoh-! K/!
)2::6 -! Nbslp ! dibjo! NpoufDbamp! ftujnbujpo! pg!
bvupsfhsfttj f! npefnt! ju-! bqmqjdbujpo! up! nfubm! qpmmvubou!
dpodfousbujpot! jo! tmvehf -! *Computer and Mathematical
Modeling*-! 33-! 8.24/!
- !
63 Tij fm -! U/! Lpio-! S/! boe! Botmf -! D/G/!)2::5 -! Uftujoh!
gps! mjojbsju ! jo! b! tfnjqbsbnfusjd! sfhsfttjpo! npefnt -!
Journal of Econometrics, 75-! 88.:7/!
- !
64 D/! Dbsufs! boe! Lpio-! S/!)2::5 ! Po! Hjcc! tbnqmjoh! gps!
tubuf! tqbdf! npefnt -! *Biometrika*-! 92-! 652.664/!
- 65 Botmf -! D/G/! boe! Lpio-! S/!)2::5 ! Dpo fshfodf! pg! uif!
cbdlgjjuujoh! bmhpsju-! gps! beejuj f! npefnt -! *Journal of*

the Australian Mathematical Society Series B-! 68/! 427.
43: /!

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66 Botmf -! D/G/! boe! Lpio-! S/!)2::4 ! Bddvsbd ! boe!
fggdjfd! pg! bmfsojuf! f! tqmjof! tnpuijoh! bmfpsjuint -!
Journal of Statistical Computation and Simulation, 57-! 2.
29/!!

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67 Lpio-! S/-! Tij fm -! U/! boe! Botmf -! D/G/!)2::4 -!
Dpnqvujoh! q. bmfvt! gps! uif! hfofsbmj fe! Evscjo.Xbutpo!
tubujtjdt! boe! sftjevbm! bvupdpssfmbujpot! jo! sfhsfttjpo -!
Applied Statistics-! 53-! 35:.369/!!

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68 Botmf -! D/G/-! Lpio-! S/! boe! Xpoh-! D/!)2::4 -!
Opoqbsbnfusjd! tqmjof! sfhsfttjpo! jui! qsjps! jogpsnbujpo -!
Biometrika-! 91-! 86.99/!!

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69 Botmf -! D/G/! boe! Lpio-! S/!)2::3 ! Uif! ftujnbujpo! pg!
fssps! tubeobse! ef jbijpo! jo! tqmjof! sfhsfttjpo -! *Journal*
of Statistical Computation and Simulation. 55-! 2.26/!!

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6: Botmf -! D/G/-! Lpio-! S/! boe! Tij fm -! U/!)2::3 -!
Dpnqvujoh! q. bmfvt! gps! uif! hfofsbmj fe! Evscjo.Xbutpo! boe!
puifs! uftu! tubujtjdt -! *Journal of Econometrics* 65-! 388.
411/!!

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71 Botmf -! D/G/-! Lpio-! S/! boe! Xpoh-! E/!)2::3 !
Opoqbsbnfusjd! tqmjof! sfhsfttjpo! jui! bvupsfhsfttj f!
np joh. b fsbh! fsspst ! *Biometrika* 8:-! 446.57/!!

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72 Botmf -! D/G/! boe! Lpio-! S/!)2::2 ! B! tjhobm! f usbdjpo!
bqqspbdi! up! uif! ftujnbujpo! pg! usfbunfou! boe! dpouspm!
dvs ft -! *Journal of the American Statistical Association*
97-! 2145.2152/!

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73 Botmf -! D/G/-! Lpio-! S/! boe! Uibsn-! E/!)2::2 ! Uif!
qfsgpsnbodf! pg! dsptt. bmjebujpo! boe! nb jnvn! mjlfmjippe!
ftujnbupst! pg! tqmjof! tnpuijoh! qbsbnfufst -! *Journal of*
the American Statistical Association 97-! 2153.61/!

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74 Tij fm -! U/T/-! Botmf -! D/G/! boe! Lpio-! S/!)2::1 /! Gbtu!
f bmbujpo! pg! uif! ejtusjcvujpo! pg! uif! Evscjo.Xbutpo! boe!
puifs! jo bsjbou! uftu! tubujtjdt! jo! sfhsfttjpo -! *Journal*
of American Statistical Association-! 96-! 787.796/!

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75 Botmf -! D/G/! boe! Lpio-! S/!)2::1 ! B! opuf! po! trvbsf! sppu!
gjmufsjoh! gps! BSJNB! npefmt -! *J. Time Series Analysis*-! 22-!
2::1/!!

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- 76 Botmf -! D/G/! boe! Lpio-! S/!)2::1 ! Gjmufsjoh! boe!
 tnppuijoh! jo! tubuf! tqbdf! npefmt! jui! qbsujbmm ! ejggvtf!
 jojujbm! dpoeujpot -! *Journal Time Series Analysis* 22-!
 386.:4/!!
- !
- 77 Lpio-! S/! boe! Botmf -! D/G/!)2:9: ! B! gbtu! bmhpsjuin! gps!
 tjhobm! f usbdujpo-! jogmvfodf! boe! dsptt. bmjebujpo! jo!
 tubuf! tqbdf! npefmt -! *Biometrika* 87-! 76.8: /!!
- !
- 78 Lpio-! S/! boe! Botmf -! D/G/!)2:9: ! Gjmufsjoh! boe!
 tnppuijoh! bmhpsjuin! gps! tubuf! tqbdf! npefmt -! *Computers
 Math. Appl.* 29-! 626.639-! 2:9: /!!
- !
- 79 Lpio-! S/! boe! Botmf -! D/G/!)2:9: ! Mjofbs! tnppuifst! boe!
 beejuj f! npefmt. ejtdvttjpo! *Annals of Statistics*-! 28-!
 646.651/!!!
- !
- 7: Botmf -! D/G/! boe! Lpio-! S/!)2:99 ! Uif! frvj bmfodf!
 cfu ffo! Cb ftjbo! tnppuiofst! qsjpst! boe! pqujnbm! tnppuijoh!
 gps! gvodujpo! ftujnbujpo -! jo! K/D/! Tqbmml)fe/ ! *Bayesian
 Analysis of Time Series and Dynamic Models*-! Of ! ps! !
 Nbsdfm! Eflllfs-! 2:99-! 4:4.541/!)2501 ! /!
- !
- 81 Lpio-! S/! boe! Botmf -! D/G/!)2:98 ! B! of ! bmhpsjuin! gps!
 tqmjof! tnppuijoh! boe! joufsqpmujpo! cbtfe! po! tnppuijoh! b!
 tupdibtujd! qspdfst -! *Journal on Scientific and
 Statistical Computing*, 9-! 44.59/!!
- !
- 82 Botmf -! D/G/! boe! Lpio-! S/!)2:98 ! Fggjdjfou! dsptt.
 bmjebujpo! gps! tubuf! tqbdf! npefmt -! *Biometrika* 83-! 24:.
 259/!!
- !
- 83 Lpio-! S/! boe! Botmf -! D/G/!)2:98 ! Tjhobm! f usbdujpo! gps!
 -! *Biometrika* 85-! 522.
 532/!!
- !
- 84 Lpio-! S/! boe! Botmf -! D/G/!)2:98 ! Dpnnfou! po! Opo.
 Hbvttjbo! tubuf! npefmjoh! pg! opo! tubujpobs ! ujn! tfsjft ! c !
 H/! Ljubhb b-! *Journal of the American Statistical
 Association* 93-! 2152.2155/!!
- !
- 85 Lpio-! S/! boe! Botmf -! D/E/!)2:97 ! Ftujnbujpo-!
 qsfejdujpo! boe! jousqpmujpo! gps! BSJNB! npefmt! jui!
 njttjoh! eub -! *Journal of the American Statistical
 Association* 92-! 2:97-! 862.872/!!
- !
- 86 Botmf -! D/G/! boe! Lpio-! S/!)2:97 ! B! opuf! po!
 sfqbsbnfufsj joh! b! fdups! bvupsfhsfttj f! np joh! b fsbhf!
 npefm! up! fogpsdf! tubujpobsju ! -! *Journal of Statistical
 Computation and Simulation* 35-! ::.217/!

!

87 Botmf -! D/G/! boe! Lpio-! S/!)2:97 ! sfejdujpo! nfbo!
trvbsfe! fssps! gps! tubuf! tqbdf! npefmt! jui! ftujnbufe!
qbsbnfufst -! *Biometrika* 84-! 578.584/!

!

88 Lpio-! S/! boe! Botmf -! D/G/!)2:97 ! Gbtu! gjmufs joh! gps!
tfttpobm! np joh! b fsbhf! npefmt -! *Biometrika* 84-! 2:97-!
633.635/!

!

89 Botmf -! D/G/! boe! Lpio-! S/!)2:97 ! Po! uif! frvj bmfodf! pg!
u p! tupdibtujd! bqqspbdift! up! tqmjof! tnppuijoh -! *Journal
of Applied Probability* 34B-! 4:2.516/!

!

8: Botmf -! D/G/! boe! Lpio-! S/!)2:97 !! Tqmjof! tnppuijoh!
jui! sfqfbufe! bmvft! ! *Journal of Statistical Computation
and Simulation* 36-! 362.369/!

!

91 Botmf -! D/G/! boe! Lpio-! S/!)2:96 ! Po! uif! sbuf! pg!
dpo fshfodf! pg! uif! joop bujpo! sfqsftfoubujpo! pg! b! np joh!
b fsbhf! qspdfst -! *Biometrika* 83-! 436.441/!

!

92 Botmf -! D/G/! boe! Lpio-! S/!)2:96 ! B! tusvduvsfe! tubuf!
tq bdf! bqqspbdi! up! dpnqvujoh! uif! mjlfmjippe! pg! bo! BSJNB!
qspdfst! boe! jut! efsj buj ft -! *Journal of Statistical
Computation and Simulation* 32-! 246.27: /!

!

93 Lpio-! S/! boe! Botmf -! D/G/!)2:96 ! Dpnqvujoh! uif!
efs j buj ft! pg! uif! uifpsfujdbm! bvupdp bsjbodft! boe! uif!
mjlfmjippe! pg! b! Hbvttjbo! BSNB! qspdfst ! *Journal of
Statistical Computation and Simulation* 32-! 33:..374/!

!

94 Lpio-! S/! boe! Botmf -! D/G/!)2:96 ! Fggj djfou! ftujnbujpo!
boe! qsfejdujpo! jo! ujn f! tfsjft! sfhsfttjpo! npefmt -!
Biometrika 83-! 7:5.7:8/!

!

95 Botmf -! D/G/! boe! Lpio-! S/!)2:96 ! Ftujnbujpo-! gjmufs joh!
boe! tnppuijoh! jo! tubuf! tq bdf! npefmt! jui! jodpnqmfufm !
tqfdjgjfe! jojujbm! dpoejujpot -! *Annals of Statistics* 24-!
2:96-! 2397.2427/!

!

96 Lpio-! S/! boe! Botmf -! D/G/!)2:95 ! B! opuf! po! Lbmnb o!
gjmufs joh! gps! uif! tfttpobm! np joh! b fsbhf! npefm -!
Biometrika 82-! 759.761/!

!

97 Botmf -! D/G/! boe! Lpio-! S/!)2:95 ! *On the estimation of
ARIMA processes with missing values* /! Jo! F/! bs fo!)fe/ !
Ujn f! Tfsjft! Bobm tjt! pg! Jssfhvmb sm ! Pctfs fe! E bub. !
Mfduvsf! Opuf t! jo! Tubujtjdt! Op/! 36-! :.48/! Tqs johfs.
Wfsmbh/!

!

98 Lpio-! S/!)2:94 ! Dpotjtufou! ftujnbujpo! pg! njojnbn! npefm
ejnfotjpo -! *Econometrica* 62-! 78.487/!!
!

99 Botmf -! D/G/! boe! Lpio-! S/!!)2:94 ! Uif! f bdu! mjlfmjippe!
pg! b! fdups! BSNB! qspdf! ifo! tpnf! pg! uif! ebub! bsf!
njttjoh! ps! bhhsfhubufe -! *Biometrika* 81-! 386.389/!!
!

9: Lpio-! S/! boe! Botmf -! D/G/!)2:94 ! Po! uif! tnppuiofft!
qspqfsujft! pg! uif! cftu! mjofbs! vocjbtfe! ftujnbuf! pg! b!
tupdibtujd! qspdf! pctfs fe! jui! opjtf -! *Annals of
Statistics*, 22-! 2122.2128/!
!

:1 Lpio-! S/! boe! Botmf -! D/G/!)2:94 ! Gj fe! joufs bn!
ftujnbujpo! jo! tubuf! tqbdf! npefmt! ifo! tpnf! pg! uif! ebub!
bsf! njttjoh! ps! bhhsfhubufe -! *Biometrika* 81-! 794.799/!!
!

:2 Lpio-! S/!)2:93 ! Xifo! jt! bo! bhhsfhubuf! pg! b! ujn! tfsjft!
fggdjfour! gpsfdbtu! c ! jut! qbtu -! *Journal of
Econometrics* 29-!! 448.45: /!!
!

:3 Botmf -! D/G/! boe! Lpio-! S/!)2:93 ! B! hfpnfusjd!
efsj bujpo! pg! uif! gj fe! joufs bn! tnppuijoh! bmhpsjuin -!
Biometrika 7:-! 597.598/!!
!

:4 Lpio-! S/! boe! Botmf -! D/G/!)2:93 ! B! opuf! po! pcubjojoh!
uif! uifpsfujdbm! bvupdp bsjbodft! pg! bo! bvupsfhsfttj f!!
qspdf! -! *Journal of Statistical Computation and
Simulation*, 26-! 384.394/!
!

:5 Lpio-! S/!)2:92 ! Dibsbdusfj bujpo! pg! Hsbohfs! Tjnt!
f phfofju -! *Economic Letters* 9-! 23:.244/!!
!

:6 Lpio-! S/!)2:92 ! Po! oftujoh! EP! mppqt! up! bo ! efqui -!
Journal of Statistical Computation and Simulation 25-! 52.
56/!
!

:7 Lpio-! S/!)2:91 ! Po! uif! tqfdusbm! efdpnqptjujpo! pg!
tubujpobs ! ujn! tfsjft! vtjoh! Xbmti! gvodujpot ! J -!
Advances in Applied Probability 23-! 294.2:2/!!
!

:8 Lpio-! S/!)2:91 ! Po! uif! tqfdusbm! efdpnqptjujpo! pg!
tubujpobs ! ujn! tfsjft! vtjoh! Xbmti! gvodujpot ! JJ -!
Advances in Applied Probability 23-! 573.585/!!
!

:9 Lpio-! S/!)2:91 ! Mpdbm! jefoujgjdubujpo! pg! BSNBY!
tusvduvsft! tvckfdu! up! opomjofbs! dpotusbjout -!! *Metrika*
38-!! 46.52/!
!

:: Lpio-! S/!)2:8: ! Po! uif! sfmbuj f! fggjdfod ! pg! u p!
 nfuipe! pg! ftujnbujoh! b! e obnj! tjnvmubofpvt! frvbujpot!
 npefm -! *International Economic Review* 31-! 348.363/!
 !
 211 Lpio-! S/!)2:8: ! Jefoujgjdubujpo! sftvmut! gps! BSNBY!
 tusvduvsft -! *Econometrica* 58-! 23:6.2415/!
 !
 212 Lpio-! S/!)2:8: ! Bt nqupujd! ftujnbujpo! boe! i qpuiftjt!
 uftujoh! sftvmut! gps! fdups! mjofbs! ujn! tfsjft! npefmt -!
Econometrica 58-! 2116.2141/!!!
 !
 213 Lpio-! S/!)2:89 ! Bt nqupujd! qspqfsujft! pg! ujn! epnbjo!
 Hbvttjbo! ftujnbupst -! *Advances in Applied Probability* 10,
 44:.46: /!
 !
 214 Lpio-! S/!)2:89 ! Mpdbm! boe! hmpcbm! jefoujgjdubujpo! boe!
 tuspoh! dpotjtufod ! jo! ujn! tfsjft! npefmt -! *Journal of*
Econometrics 9-! 37:.3:4/!
 !
 215
 ftujnbujpo! qspdfevsft! gps! bo! bvupsfhsfttj f.np joh!
 b fsbhf! qspdfst -! *Biometrika*, 64, 2:88-! 733.736/!

Grant History

- 2 BSD! Ejtdp fs ! Hsbou-! 311:.3122/!) jui! Mj! boh-! VOTX!
 Cboljoh! boe! Gjobodf ! Cvjmejoh! gmf jcmf! nvmuj bsjbuf!
 npefmt! jui! bqmqjdbujpot! jo! gjobodf/! 631-111/!
 !
- 3 BSD! Ejtdp fs ! Hsbou/! Fggjdfou! ftujnbujpo! pg! ijhi!
 ejnfotjpobm! tupdibtujd! npefmt-! 3117.3119/!) jui! Eb je!
 Opou-! Tdippm! pg! Nbuifnbujdt ! ! 429-111!!
- 4 Cb ftjbo! jogfsfodf! gps! nvmuj bsjbuf! ijfsbsdijsdbm!
 sfhsfttjpo! npefmt/! BSD! Ejtdp fs ! Hsbou! 3115 3117/!
 398-334/!
- 5 Cb ftjbo! jogfsfodf! gps! opoqbsbnfusjd! sfhsfttjpo!
 ftujnbujpo! vtjoh! nj uvsft/! BSD! Ejtdp fs !! Hsbou! gps!
 3114.3116! Kpjou! jui! Es! Tbmm ! Xppe/! boe! Es! Eb je! Opou!
 287-:37/!
- ! 6 VUT0BSD! Sjfg! Wjtmbc! Hsbou! gps! Spcfsu! Lpio-! 2::9/! 31-!
 111/!
- !

7 Gmf jcmf! nfui pet! gps! ftujnbujoh! sfhsfttjpo! npef mt /!
 Kpjou! jui! spgf ttps! T! Tifbui fs /! Mbshf! BSD! Hsbou-!
 2::9. 3111 /! 285-586 /! !

! 8 DB N-! B U! ps! nvmujcfub! DB N ! B! of ! bqqspbdi! up!
 ftujnbujoh! boe! uftujoh! bt tfu! qsjdjoh! npef mt /! Mbshf! BSD!
 hsbou! gps! 2::8. 2::: /! Kpjou! jui! spgf ttps! Upn! Tnjui /!
 282-868 /! !

! 9 Cb ftjbo! bobm tjt! pg! ujn f! tfsjft! boe! opoqbsbnfusjd!
 sfhsfttjpo! npef mt /! Mbshf! BSD! Hsbou! gps! 2::6. 2::8 /! Kpjou!
 jui! spgf ttps! T! Tifbui fs /! 274-6:9 /! !

! : Dpnqvufs! Joufotj f! Tubujt ujd bm Nfui pet! gps! Sfhsfttjpo!
 boe! Tubuf! Tq bdf! Npef mt /! Mbshf! BSD! Hsbou! gps 2::3. 2::5 /!
 Kpjou! jui! spgf ttps! T! Tifbui fs /! 295-611 /! ! !

! 21 Efufdujpo! pg! pvumjfst! boe! mf fsbhf! qpjout! jo!
 sfhsfttjpo-! opoqbsbnfusjd! sfhsfttjpo! boe! ujn f! tfsjft!
 npef mt /! Mbshf! BSD! hsbou! gps! 2::1. 2::2 /! Kpjou! jui!
 spgf ttps! T! Tifbui fs /! 43-911 /! !

! 22 Dpotusvdujpo! pg! fggjdjfou! gjmufs joh! boe! tnppui joh!
 bmhpsjuint! gps! tubuf! tq bdf! npef mt /! Mbshf! BSD! hsbou! gps!
 2:9:. 2::2 /! 58-111 /! !

Referee for *Biometrika*, *Journal of the American Statistical Association*, *Journal of the Royal Statistical Association*, *Biometrika*, *Econometrica*, *Journal of Econometrics*.
OZREADER for Australian Research Council, NSF, Canadian Research Council.

PhD Students

(Year of graduation and current employer in brackets).

Chris Carter (1994) (Associate Professor, Australian School of Business, UNSW)

Davy Wong (1995) (Lecturer,
 UTS, Sydney)

Mike Smith (1996) Nonparametric Regression: A markov chain Monte Carlo approach.
 Professor, MBS.

Glen Barnett (1998) (Private consultant)

Sally Wood (1999) Associate Professor, MBS, University of Melbourne.

Richard Gerlach (2000) (Senior lecturer, faculty of Business, University of Sydney)

Pierre Uldry (2000).(Joint supervision with Jordan Louviere, Professor of Marketing,
 University of Sydney.) (Private consultant, Switzerland)

Glen Harris (2002) (Barclays Global Investments)

David Chan (2003)

(Cendant Corporation, United States)

Paul Yau (2003)

(NRMA, Sydney)

Frederick Wong (2005)

Lecturer, Macquarie University, Sydney)

(Associate

Edward Cripps (2005)

(co-supervisor David Nott, Mathematics). Lecturer, Statistics department, University of Western Australia.

Helen Armstrong (2006) Bayesian estimation of decomposable graphical models . (co-supervisor Chris Carter, AGSM)

Current Ph D students:

Quan Gan

Jamie Pullen (Joint with Dr Sally Wood at AGSM)

Yuanyuan Gu (Joint with Professor Denzil Fiebig)

Ziki Mun

Weijun Xu (Joint with Dr Li Yang)

Ger Rui Lim

Masters Students

Yuanyuan Gu

(Joint supervision with Professor Denzil Fiebig)

Postdoctoral students

Dr Ralph dos Silva November 2007 --

Dr Remy Cottet (June 2004 July 2006)

Dr David Leslie (October 2004 December 2005) Currently at University of Bristol, UK.

Dr Edward Cripps (Joint with Denzil Fiebig) (October 2004 August 2006) From September 1 at University of Sheffield, UK.

Conference Presentations.

Invited Conference Presentation 2009

1. Invited speaker, Distinguished lecture series. University of Texas at Austin, April 2009.
2. Invited speaker, Joint Statistical Meetings. Washington DC.

Invited Conference Presentation 2008

1. Invited paper. ISBA Bayesian Statistics Meeting, Hamilton Island.

2. Invited speaker. Monash Bayesian Workshop, July 2007.

Invited Conference Presentation 2007

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1. Invited paper, Joint Meetings of the American Statistical Association,
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2. Program on Bayesian Nonparametric Statistics, Isaac Newton Institute,
August 2007.

Invited Conference Presentations 2006

- 1) University of Warwick, UK. Conference on Bayesian Inference in Complex Stochastic Systems. Invited paper on `Variable selection and model averaging in
- 2) Valencia/ISBA eighth world meeting on Bayesian Statistics. June 1-6, Alicante Spain. I was an invited discussant of a paper.
- 3) Erasmus Econometric Institute, Rotterdam Holland. From June 6th to 15th the institute celebrated its 50th anniversary. There was a two conference at which ed to present papers as well as give 8 hour short courses to the doctoral students. I was invited to give a paper as well as deliver a short course. I delivered the paper a short course on Bayesian statistics.
- 4) International Conference on Time Series Econometrics, Finance and Risk, University of Western Australia, Western Australia, June 29-July 1. Invited paper `Efficient Bayesian inference for multiple change-point and mixture innovation
- 5) Australia and New Zealand Statistics Conference, New Zealand, July 2-6th, Auckland, New Zealand. Invited paper `Variable selection and model averaging
- 6) Joint Statistical Meetings, Seattle, United States, August 6-10th. Invited paper
- 7) Bayesian Econometric Methodology Workshop, Swedish Riksbank, Stockholm Sweden, September 8-9. Invited paper `Adaptive independent Metropolis-

Invited Conference Presentations 2005

- 1) Workshop on High-dimensional Approximation, 14 - 17 February 2005, Australian National University, Canberra. Invited talk on `Variable selection and

- 2) Symposium on Recent Advances in Biostatistics, Bioinformatics, and Markov Chain Monte Carlo, July 7 - 8. University of New South Wales, Sydney Australia. See <http://web.maths.unsw.edu.au/~scott/symposium/#invited> for the list of speakers. Invited paper `A Bayesian approach to non-Gaussian regression using Gaussian copula models.
<http://web.maths.unsw.edu.au/~scott/symposium/#invited>
- 3) Joint meetnig of the Chinese Society of Probability and Statistics (CSPS) and the Institute of Mathematical Statistics (IMS), July 9-12, 2005 at Peking University in Beijing, China. Invited talk in the session on BAYESIAN STATISTICS AND MCMC. Title of talk: `A Bayesian approach to non-Gaussian
- 4) 4. Joint Statistical Meeting of the American Statistical Association, Minneapolis, USA. Invited paper in a special contributed paper session, `Efficient Bayesian inference for multiple change-