

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. In Badi Baltagi “Worldwide Institutional Rankings in Econometrics 1989-1999”, which 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

- 1) Leslie, D., Kohn, R. and Fiebig, D. (2008) Binary choice models with general distributional form. Accepted for publication by the *Bayesian Analysis Journal*.
- 2) Giordani, P. and Kohn, R. (2008) Adaptive independent Metropolis-Hastings by fast estimation of mixtures of normals. Accepted for publication by the *Journal of Computational and Graphical Statistics*.
- 3) Gu, Y., Fiebig, D. and Kohn, R. (2009) Bayesian estimation of a heteroscedastic probit model. *Econometrics Journal*, in press.
- 4) Cripps, E., Fiebig, D. and Kohn, R. (2009) Bayesian covariance selection in multinomial probit models. To appear in *Econometric Reviews*.
- 5) Villani, M., Kohn, R. and Giordani, P. (2009) Regression density estimation using smooth adaptive Gaussian mixtures. *Journal of Econometrics*, in press.
- 6) Giordani, P. and Kohn, R. (2008) Bayesian inference using adaptive sampling, pp. 61-84. In *Advances in Econometrics Volume 23: Bayesian Econometrics* Editors, S. Chib, W. Griffiths, G. Koop and D. Terrell. JAI Press.
- 7) Armstrong, H., Carter, C., Wong, K. and Kohn, R. (2009) Bayesian covariance estimation using a mixture of decomposable graphical models. *Statistics and Computing*, in press.
- 8) Wood, S., Kohn, R., Cottet, R., Jiang, W. and Tanner, M. (2008) Spatially adaptive nonparametric binary regression using a mixture of probits. *Journal of Computational and Graphical Statistics*, 17 (2), 352-372.
- 9) Cottet, R., Kohn, R. and Nott, D.J. (2008) Variable selection and model averaging in overdispersed generalized linear models. *Journal of the American Statistical Association*, 103, 661-671.
- 10) Giordani, P. and Kohn, R. (2008) Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. *Journal of Business and Economic Statistics*, 26, 66-77.

- 11) Leslie, D, Kohn, R. and Nott, D.J. (2007) A general approach to linear regression. *Statistics and Computing*, 17, 131-146.
- 12) Giordani, P., Kohn, R. and van Dijk, D. (2006) "A unified approach to nonlinearity, structural change and outliers", *Journal of Econometrics* , 137, 112-133.
- 13) Chan, D., Kohn, R., Nott, D.J. and Kirby, C. (2006) "Locally adaptive estimation of the mean and variance functions in regression models", *Journal of Computational and Graphical Statistics*, 15, 915-936.
- 14) Chan, D., Kohn, R. and Kirby, C. (2006) "Multivariate stochastic volatility", *Econometric Reviews*, 25, Nos 2-3, 245-274.
- 15) Cripps, E., Kohn, R. and Nott, D. (2006) "Bayesian subset selection and model averaging using a centered and dispersed prior for the error variance". *Australian and New Zealand Journal of Statistics*, 48, 237-252.
- 16) Pitt, M.K., Chan, D. and Kohn, R. (2006) " Efficient Bayesian inference for Gaussian copula regression models." *Biometrika*, 93, 537-554.
- 17) Nott, D. and Kohn, R. (2005) "Adaptive sampling for Bayesian variable selection." *Biometrika*, 92, 747-762.
- 18) Cripps, E., Carter, C.K. and Kohn, R. (2005) Variable selection and covariance selection in multivariate regression models. *Handbook of Statistics, Volume 25: Bayesian Thinking: Modeling and Computation* Editors: Dipak K. Dey, University of Connecticut and C.R. Rao, Pennsylvania State University Publisher: Elsevier Science, Amsterdam, The Netherlands
- 19) Wong, F., Carter, C.K. and Kohn, R. (2003) "Efficient estimation of covariance selection models." *Biometrika*, 90, 809-830.
- 20) Yau, P. and Kohn, R. (2003) " Estimation and Variable Selection in Nonparametric Heteroscedastic Regression." *Statistics and Computing*, 13, 191-208.
- 21) Kohn, R., Wood, S and Yau, P. (2003) Bayesian variable selection and model averaging in high dimensional multinomial nonparametric regression. *Journal of Computational and Graphical Statistics*, 12, 23-54.

- 22) Kohn, R., Shively, T., Smith, M. and Yau, P. (2002) "Estimating long-term trends in tropospheric ozone levels". *International Statistical Review*, 70, 99-124.
- 23) Wood, S., Kohn, R. Shively, T. and Jiang, W. (2002) "Model selection in spline non-parametric Regression". *Journal of the Royal Statistical Society Series B*, 64, 119-139.
- 24) Smith, M. and Kohn, R. (2002) "Parsimonious covariance matrix estimation for longitudinal data", *Journal of the American Statistical Association*, 97, 1141-1153.
- 25) Louviere J, Street D, Carson R, Ainslie A, Deshazo JR, Cameron T, Hensher D, Kohn R, Marley T (2002) *Marketing Letters* 13 (3): 177-193 Dissecting the random component of utility
- 26) Nott, D., Dunsmuir, W., Kohn, R. and Woodcock, F. (2001) Statistical correction of a deterministic numerical weather prediction model, *Journal of the American Statistical Association*, 96, 794-804, 2001.
- 27) Kohn, R., Smith, M and Chan, D. (2001) Nonparametric regression using linear combinations of basis functions, *Statistics and Computing*, 11, 301-301.
- 28) Smith, M., Mathur, S., and Kohn, R. (2000), "Bayesian nonparametric regression-an exposition and application to print advertising", *Journal of Business Research*, 49(3), 229-244.
- 29) Kohn, R, Marron, S., and Yau, P. (2000), "Basis selection and basis averaging using wavelets", *Statistica Sinica*, 10, 109-128.
- 30) Shively, T, Allenby, G., and Kohn, R. (2000), "Identifying latent relationships in marketing: nonparametric estimation of binary latent regression", *Marketing Science*, 19, 149-162.
- 31) Gerlach, G., Carter, C.K. and Kohn, R. (2000), "Bayesian inference for dynamic mixture models", *Journal of the American Statistical Association*, 95, 819-828.
- 32) Kohn, R., and Smith, M. (2000) "Nonparametric seemingly unrelated regression", *Journal of Econometrics*, 98, 257-281.

- 33) Kohn, R., Schimek, M. and Smith, M. (2000) Spline and kernel regression for dependent data, Chapter 6, 135-158, in *Smoothing and Regression Approaches, Computation and Estimation*. Edited by Michael G. Schimek, John Wiley and Sons.
- 34) Kohn, R., Smith, M., and Yau, P. (2000) Nonparametric Bayesian bivariate surface estimation. Chapter 19, 545-580, in *Smoothing and Regression Approaches, Computation and Estimation*. Edited by Michael G. Schimek, John Wiley and Sons.
- 35) Gerlach, G., Carter, C.K. and Kohn, R. (1999), "Diagnostics for time series Analysis", *Journal of Time Series Analysis*, 20, 309-330.
- 36) Shively, T., Kohn, R., and Wood, S. (1999), "Model selection for additive nonparametric regression using data-based priors" (with discussion), *Journal of the American Statistical Association*, 94, 777-805.
- 37) Smith, M., Wong, C. and Kohn, R. (1998), "Additive Nonparametric Regression with Autocorrelated Errors", *Journal of the Royal Statistical Society, Series B*, 311-313.
- 38) Wood, S. and Kohn, R. (1998), "A Bayesian approach to robust nonparametric binary Regression", *Journal of the American Statistical Association*, 93, 203-213.
- 39) Smith, M. and Kohn, R. (1998), "Nonparametric estimation of irregular functions with autocorrelated or independent errors", in *Practical nonparametric and semiparametric Bayesian statistics*, 157-171, Editors Dipak Dey, Peter Muller and Deb Sinha, Lecture notes in Statistics, Springer.
- 40) Carter, C. and Kohn, R. (1997) "Semiparametric Bayesian inference for time series with mixed spectra", *Journal of the Royal Statistical Society Series B*, 255-268.
- 41) Smith, M. and Kohn, R. (1997) "Bivariate nonparametric regression" , *Journal of the American Statistical Association* , 92, 1997, 1522-1535.
- 42) Shively, T. and Kohn, R. (1997) "A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models", *Journal of Econometrics*, 76, 39-52.

- 43) Barnett, G., Kohn, R., and Sheather, S.J. (1997), "A Bayesian analysis of integrated moving average models", *Journal of Time Series Analysis*, 18, 11-28.
- 44) Park, B.U., Kim, W.C., Ruppert, D., Jones, M.C., Signorini, D.F., and Kohn, R. 1997, "Simple transformation techniques for improved nonparametric regression", *Scandinavian Journal of Statistics*, 24, 145-164.
- 45) Wong, C. and Kohn, R. (1996) "A Bayesian approach to estimating and forecasting additive nonparametric autoregressive models", *Journal of Time Series Analysis*, 17, 203-220.
- 46) Wong, C. and Kohn, R. (1996) "A Bayesian approach to additive semiparametric Regression", *Journal of Econometrics*, 74, 209-235.
- 47) Carter, C. and Kohn, R. (1996) "Markov chain Monte Carlo for conditionally Gaussian state space models" *Biometrika*, 83, 589-601.
- 48) Smith, M. and Kohn, R. (1996) "Nonparametric regression using Bayesian variable selection", *Journal of Econometrics*, 75, 317-344.
- 49) Barnett, G. Kohn, R. and Sheather, S.J. (1996) "Robust estimation of an autoregressive model using Markov chain Monte Carlo", *Journal of Econometrics*, 74, 237-254.
- 50) Smith, M., Sheather, S.J. and Kohn, R. (1996) "Finite sample performance of robust Bayesian estimators", *Computational Statistics*, 11, 311-343.
- 51) Barnett, G., Kohn, R., Sheather, S.J. and Wong, J. (1995), "Markov chain Monte Carlo estimation of autoregressive models with application to metal pollutant concentrations in sludge", *Computer and Mathematical Modeling*, 22, 7-13.
- 52) Shively, T. Kohn, R. and Ansley, C.F. (1994), "Testing for linearity in a semiparametric regression model", *Journal of Econometrics*, 64, 77-96.
- 53) C. Carter and Kohn, R. (1994) "On Gibbs sampling for state space models", *Biometrika*, 81, 541-553.
- 54) Ansley, C.F. and Kohn, R. (1994) "Convergence of the backfitting algorithm for additive models", *Journal of*

the Australian Mathematical Society Series A, 57. 316-329.

- 55) Ansley, C.F. and Kohn, R. (1993) "Accuracy and efficiency of alternative spline smoothing algorithms", *Journal of Statistical Computation and Simulation*, 46, 1-18.
- 56) Kohn, R., Shively, T. and Ansley, C.F. (1993), "Computing p-values for the generalized Durbin-Watson statistic and residual autocorrelations in regression", *Applied Statistics*, 42, 249-258.
- 57) Ansley, C.F., Kohn, R. and Wong, C. (1993), "Nonparametric spline regression with prior information", *Biometrika*, 80, 75-88.
- 58) Ansley, C.F. and Kohn, R. (1992) "The estimation of error standard deviation in spline regression", *Journal of Statistical Computation and Simulation*. 44, 1-15.
- 59) Ansley, C.F., Kohn, R. and Shively, T. (1992), "Computing p-values for the generalized Durbin-Watson and other test statistics", *Journal of Econometrics* 54, 277-300.
- 60) Ansley, C.F., Kohn, R. and Wong, D. (1992) "Nonparametric spline regression with autoregressive moving-average errors" *Biometrika* 79, 335-46.
- 61) Ansley, C.F. and Kohn, R. (1991) "A signal extraction approach to the estimation of treatment and control curves", *Journal of the American Statistical Association* 86, 1034-1041.
- 62) Ansley, C.F., Kohn, R. and Tharm, D. (1991) "The performance of cross-validation and maximum likelihood estimators of spline smoothing parameters", *Journal of the American Statistical Association* 86, 1042-50.
- 63) Shively, T.S., Ansley, C.F. and Kohn, R. (1990). "Fast evaluation of the distribution of the Durbin-Watson and other invariant test statistics in regression", *Journal of American Statistical Association*, 85, 676-685.
- 64) Ansley, C.F. and Kohn, R. (1990) "A note on square root filtering for ARIMA models", *J. Time Series Analysis*, 11, 1990.

- 65) Ansley, C.F. and Kohn, R. (1990) "Filtering and smoothing in state space models with partially diffuse initial conditions", *Journal Time Series Analysis* 11, 275-93.
- 66) Kohn, R. and Ansley, C.F. (1989) "A fast algorithm for signal extraction, influence and cross-validation in state space models", *Biometrika* 76, 65-79.
- 67) Kohn, R. and Ansley, C.F. (1989) "Filtering and smoothing algorithms for state space models", *Computers Math. Appl.* 18, 515-528, 1989.
- 68) Kohn, R. and Ansley, C.F. (1989) Linear smoothers and additive models-discussion. *Annals of Statistics*, 17, 535-540.
- 69) Ansley, C.F. and Kohn, R. (1988) "The equivalence between Bayesian smoothness priors and optimal smoothing for function estimation", in J.C. Spall (ed.) *Bayesian Analysis of Time Series and Dynamic Models*, New York: Marcel Dekker, 1988, 393-430. (14/0) .
- 70) Kohn, R. and Ansley, C.F. (1987) "A new algorithm for spline smoothing and interpolation based on smoothing a stochastic process", *Journal on Scientific and Statistical Computing*, 8, 33-48.
- 71) Ansley, C.F. and Kohn, R. (1987) "Efficient cross-validation for state space models", *Biometrika* 72, 139-148.
- 72) Kohn, R. and Ansley, C.F. (1987) "Signal extraction for finite nonstationary time series", *Biometrika* 74, 411-421.
- 73) Kohn, R. and Ansley, C.F. (1987) "Comment on Non-Gaussian state modeling of non stationary time series" by G. Kitagawa, *Journal of the American Statistical Association* 82, 1041-1044.
- 74) Kohn, R. and Ansley, C.D. (1986) "Estimation, prediction and interpolation for ARIMA models with missing data", *Journal of the American Statistical Association* 81, 1986, 751-761.
- 75) Ansley, C.F. and Kohn, R. (1986) "A note on reparameterizing a vector autoregressive moving average model to enforce stationarity", *Journal of Statistical Computation and Simulation* 24, 99-106.

- 76) Ansley, C.F. and Kohn, R. (1986) "Prediction mean squared error for state space models with estimated parameters", *Biometrika* 73, 467-473.
- 77) Kohn, R. and Ansley, C.F. (1986) "Fast filtering for seasonal moving average models", *Biometrika* 73, 1986, 522-524.
- 78) Ansley, C.F. and Kohn, R. (1986) "On the equivalence of two stochastic approaches to spline smoothing", *Journal of Applied Probability* 23A, 391-405.
- 79) Ansley, C.F. and Kohn, R. (1986) "Spline smoothing with repeated values " *Journal of Statistical Computation and Simulation* 25, 251-258.
- 80) Ansley, C.F. and Kohn, R. (1985) "On the rate of convergence of the innovation representation of a moving average process", *Biometrika* 72, 325-330.
- 81) Ansley, C.F. and Kohn, R. (1985) "A structured state space approach to computing the likelihood of an ARIMA process and its derivatives", *Journal of Statistical Computation and Simulation* 21, 135-169.
- 82) Kohn, R. and Ansley, C.F. (1985) "Computing the derivatives of the theoretical autocovariances and the likelihood of a Gaussian ARMA process" *Journal of Statistical Computation and Simulation* 21, 229-263.
- 83) Kohn, R. and Ansley, C.F. (1985) "Efficient estimation and prediction in time series regression models", *Biometrika* 72, 694-697.
- 84) Ansley, C.F. and Kohn, R. (1985) "Estimation, filtering and smoothing in state space models with incompletely specified initial conditions", *Annals of Statistics* 13, 1985, 1286-1316.
- 85) Kohn, R. and Ansley, C.F. (1984) "A note on Kalman filtering for the seasonal moving average model", *Biometrika* 71, 648-650.
- 86) Ansley, C.F. and Kohn, R. (1984) "On the estimation of ARIMA processes with missing values". In E. Parzen (ed.) *Time Series Analysis of Irregularly Observed Data-Lecture Notes in Statistics No. 25*, 9-37. Springer-Verlag.

- 87) Kohn, R. (1983) "Consistent estimation of minimal model dimension", *Econometrica* 51, 67-376.
- 88) Ansley, C.F. and Kohn, R. (1983) "The exact likelihood of a vector ARMA process when some of the data are missing or aggregated", *Biometrika* 70, 275-278.
- 89) Kohn, R. and Ansley, C.F. (1983) "On the smoothness properties of the best linear unbiased estimate of a stochastic process observed with noise", *Annals of Statistics*, 11, 1011-1017.
- 90) Kohn, R. and Ansley, C.F. (1983) "Fixed interval estimation in state space models when some of the data are missing or aggregated", *Biometrika* 70, 683-688.
- 91) Kohn, R. (1982) "When is an aggregate of a time series efficiently forecast by its past", *Journal of Econometrics* 18, 337-349.
- 92) Ansley, C.F. and Kohn, R. (1982) "A geometric derivation of the fixed interval smoothing algorithm", *Biometrika* 69, 486-487.
- 93) Kohn, R. and Ansley, C.F. (1982) "A note on obtaining the theoretical autocovariances of an autoregressive process", *Journal of Statistical Computation and Simulation*, 15, 273-283.
- 94) Kohn, R. (1981) "Characterization of Granger Sims exogeneity", *Economic Letters* 8, 129-133.
- 95) Kohn, R. (1981) "On nesting DO loops to any depth", *Journal of Statistical Computation and Simulation* 14, 41-45.
- 96) Kohn, R. (1980) "On the spectral decomposition of stationary time series using Walsh functions: I", *Advances in Applied Probability* 12, 183-191.
- 97) Kohn, R. (1980) "On the spectral decomposition of stationary time series using Walsh functions: II", *Advances in Applied Probability* 12, 462-474.
- 98) Kohn, R. (1980) "Local identification of ARMAX structures subject to nonlinear constraints", *Metrika* 27, 35-41.

- 99) Kohn, R. (1979) "On the relative efficiency of two methods of estimating a dynamic simultaneous equations model", *International Economic Review* 20, 237-252.
- 100) Kohn, R. (1979) "Identification results for ARMAX structures", *Econometrica* 47, 1295-1304.
- 101) Kohn, R. (1979) "Asymptotic estimation and hypothesis testing results for vector linear time series models", *Econometrica* 47, 1005-1030.
- 102) Kohn, R. (1978) "Asymptotic properties of time domain Gaussian estimators", *Advances in Applied Probability* 10, 339-359.
- 103) Kohn, R. (1978) "Local and global identification and strong consistency in time series models", *Journal of Econometrics* 8, 269-293.
- 104) Kohn, R. (1977) "Note concerning the Akaike and Hannan estimation procedures for an autoregressive-moving average process", *Biometrika*, 64, 1977, 622-625.

Grant History

- 1) ARC Discovery Grant, 2009-2011. (with Li Yang, UNSW Banking and Finance) Building flexible multivariate models with applications in finance. \$520,000.
- 2) ARC Discovery Grant. Efficient estimation of high dimensional stochastic models, 2006-2008. (with David Nott, School of Mathematics) \$ 318,000
- 3) Bayesian inference for multivariate hierarchical regression models. ARC Discovery Grant 2004-2006. \$287,223.
- 4) Bayesian inference for nonparametric regression estimation using mixtures. ARC Discovery Grant for 2003-2005 Joint with Dr Sally Wood. and Dr David Nott \$176,926.
- 5) UTS/ARC Rief Vislab Grant for Robert Kohn, 1998. \$20,000.

- 6) Flexible methods for estimating regression models. Joint with Professor S. Sheather. Large ARC Grant, 1998-2000. \$174,475.
- 7) CAPM, APT or multibeta CAPM: A new approach to estimating and testing asset pricing models. Large ARC grant for 1997-1999. Joint with Professor Tom Smith. \$171,757.
- 8) Bayesian analysis of time series and nonparametric regression models. Large ARC Grant for 1995-1997. Joint with Professor S. Sheather. \$163,598.
- 9) Computer Intensive Statistical Methods for Regression and State Space Models. Large ARC Grant for 1992-1994. Joint with Professor S. Sheather. \$184,500.
- 10) Detection of outliers and leverage points in regression, nonparametric regression and time series models. Large ARC grant for 1990-1991. Joint with Professor S. Sheather. \$32,800.
- 11) Construction of efficient filtering and smoothing algorithms for state space models. Large ARC grant for 1989-1991. \$47,000.

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) "A state space approach to nonparametric regression". (Lecturer, UTS, Sydney)

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

Glen Barnett (1998) "Bayesian estimation of time series models". (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) “Bayesian methods for heteroscedastic regression and correlation selection in certain multivariate models”. (Cendant Corporation, United States)

Paul Yau (2003) “Bayesian variance components methods in nonparametric regression and credibility theory”. (NRMA, Sydney)

Frederick Wong (2005) “Efficient estimation of covariance selection models”. (Associate Lecturer, Macquarie University, Sydney)

Edward Cripps (2005) “Bayesian variable selection and covariance selection in Gaussian linear models”. (co-supervisor David Nott, Mathematics). Lectuere, 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 “ Misclassification of the dependent variable in binary choice models”. (Joint supervision with Professor Denzil Fiebig)

Richard Kouch “Efficient estimation in portfolio management.”

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

1. Invited paper, Joint Meetings of the American Statistical Association, “Adaptive Independent Metropolis-Hastings”. August 2007.
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 double exponential semiparametric regression models’
- 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 some of the world’s leading statisticians and econometricians were invited 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 ‘Efficient Bayesian inference for Gaussian copula regression models’, and I gave 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 models.’
- 5) Australia and New Zealand Statistics Conference, New Zealand, July 2-6th, Auckland, New Zealand. Invited paper ‘Variable selection and model averaging in double exponential semiparametric regression models’.
- 6) Joint Statistical Meetings, Seattle, United States, August 6-10th. Invited paper ‘Efficient Bayesian inference for Gaussian copula regression models.’
- 7) Bayesian Econometric Methodology Workshop, Swedish Riksbank, Stockholm Sweden, September 8-9. Invited paper ‘Adaptive independent Metropolis-Hastings by fast estimation of mixtures of normals.’

Invited Conference Presentations 2005

- 1) Workshop on High-dimensional Approximation, 14 - 17 February 2005, Australian National University, Canberra. Invited talk on ‘Variable selection and model averaging in double exponential semiparametric regression models’.

- 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 regression using Gaussian copula models.'
- 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-point and mixture innovation models.'