CURRICULUM VITAE OF JITI GAO

CONTACT DETAILS

- Elected Fellow of the Academy of the Social Sciences in Australia
- Donald Cochrane Chair of Business and Economics
- Professor of Econometrics and Business Statistics
- Department of Econometrics and Business Statistics
- Monash Business School
- Faculty of Business and Economics
- Monash University at Caulfield
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- https://ideas.repec.org/top/top.person.all10.html#pga362
- https://ideas.repec.org/top/top.ecm.html
- https://ideas.repec.org/top/top.ets.html

UNIVERSITY QUALIFICATIONS

September 2004: Awarded Doctor of Philosophy (Econometrics) based on the thesis "Model Estimation and Specification Testing in a Class of Nonlinear Econometric Models" by Monash University.

July 1993: Conferred Doctor of Science (Mathematics) by The University of Science and Technology of China.

July 1988: Conferred Master of Science (Mathematics) by The University of Science and Technology of China.

July 1984: Conferred Bachelor of Science (Mathematics) by The University of Anhui, P. R. China.

DETAILS OF EMPLOYMENT HISTORY

Regular Appointments

1. 1/2016–: Donald Cochrane[1] Chair of Business and Economics, Monash Business School, Monash University.
2. 7/2015–12/2015: Richard Snape[2] Chair of Business and Economics, Monash Business School, Monash University.
3. 1/2011–: Professor of Econometrics (under Monash University Distinguished Appointments scheme), Department of Econometrics and Business Statistics, Monash University.
4. 1/2010–12/2014: Australian Professorial Fellow, The Australian Research Council, Commonwealth Government of Australia.
5. 1/2008–12/2010: Chair of Economics and Foundation Chair of Econometrics, School of Economics, The University of Adelaide.
6. 12/2004–12/2007: Professor of Statistics and Head of the Statistics Group, School of Mathematics and Statistics, The University of Western Australia.
7. 1/2000–11/2004: Lecturer and then Senior Lecturer in Statistics, School of Mathematics and Statistics, The University of Western Australia.
8. 1/1998–12/1999: Australian Research Council Research Fellow, Queensland University of Technology, Brisbane, Australia.

[1] The Late Professor Donald Cochrane was the Foundation Dean of the Faculty of Economics and Politics at Monash University, and was a coauthor pioneered the Cochrane–Orcutt estimation (*JASA*, 1949).

[2] The Late Professor Richard Snape was recognised as a leading expert on international economics and for his role in building the economics department at Monash University.

9. 1/1996–12/1997: University Research Fellow, Queensland University of Technology, Brisbane, Australia.

10. 2/1994–12/1995: Visiting Lecturer in Statistics, Department of Statistics at The University of Auckland, New Zealand.

11. 9/1992–2/1994: Lecturer in Statistics, Department of Mathematics at the University of Science and Technology of China.

12. 9/1984–8/1985 & 9/1988–8/1990: Lecturer in Economic Statistics, School of Economics and Management at Anhui University of Technology, P. R. China.

Short–term Visiting Appointments

In addition to the regular appointments, I have held Visiting Professorial positions at several institutions around the world, including as Visiting Professor at Yale University in 2007 and the Guanghua School of Management at Peking University between September 2016–August 2019.

RESEARCH AND PROFESSIONAL PORTFOLIO

Professional Honours and Activities: 2001–

1. Chair of the Council of the Chinese Australian Society of Econometrics in 2024–2026.

2. Co–Chair of the Council of the Australia and New Zealand Econometrics Study Group in 2023–2025.

3. Co–Chair of the 2024 Econometric Society Australasian Meeting in December 4th–6th, 2024 at Monash University.

4. Member of the Membership Committee of the Academy of the Social Sciences in Australia between January 2022–December 2024.

5. Elected Fellow of the International Association for Applied Econometrics (IAAE) since November 2021.

6. Director of Econometrics in the Department of Econometrics and Business Statistics at Monash University since February 2021.

7. Member of the Scientific Committee of the 2021 Annual Conference of the International Association for Applied Econometrics (IAAE) in June 2021 in Rotterdam, the Netherlands.

8. Member of the Program Committee of the 2021 Asian Meeting of the Econometric Society in June 2021 in Miri of Malaysia.

9. Recipient of Plura Scripsit Award by *Econometric Theory* in 2020.

10. Member of the Scientific Committee of the 2020 Annual Conference of the International Association for Applied Econometrics (IAAE) in June 2020 in London.

11. Named Fellow of *The Journal of Econometrics* since December 2018.

12. Member of the Scientific Committee of the 2019 Annual Conference of the International Association for Applied Econometrics (IAAE) in June 2019 in Cyprus.

13. Member of the Program Committee of the 2019 Asian Meeting of the Econometric Society in June 2019 at Xiamen University in Xiamen, China.

14. Member of the Program Committee of the 2019 Symposium on Econometric Theory and Its Applications in June 2019 at Osaka University, Japan.

15. Member of the Program Committee of the 2017 Symposium on Econometric Theory and Its Applications in June 2017 at Peking University in Beijing, China.

16. Member of the Program Committee of the Econometric Society Australasian Meeting in July 2016 at University of Technology Sydney, Australia.

17. Member of the Program Committee of the 2016 Symposium on Econometric Theory and Its Applications in February 2016 at University of Waikato in Hamilton, New Zealand.

18. Director for Research in the Department of Econometrics and Business Statistics and a Member of the Faculty Research Committee at Monash University from February 2016–December 2020.

19. Member of the Selection Committees for academic positions in the Department of Econometrics and Business Statistics at Monash University between January 2016–December 2018.

20. Donald Cochrane Chair of Business and Economics in Monash Business School at Monash University since January 2016.

21. Senior Visitor of the Dornsife Institute of New Economic Thinking at The University of Southern California on the 5th–10th of October 2015.

22. Richard Snape Chair of Business and Economics in Monash Business School at Monash University between July 2015 – December 2015.

23. Chair of the Scientific Committee of the International Conference on Applied Statistics at Harbin University of Technology in July 2015 in Harbin, China.

24. Member of the Program Committee of the 2015 Symposium on Econometric Theory and Its Applications in May 2015 in Tokyo, Japan.

25. Member of the Program Committee of the 2015 Annual Conference of the International Association for Applied Econometrics (IAAE) in June 2015 in Thessaloniki, Greece.
26. Member of Panel B Committee of the Academy of the Social Sciences in Australia from January 2014–December 2019.
27. Senior Visitor of the Faculty of Economics and the Institute of New Economic Thinking at The University of Cambridge from the 28th of April to the 10th of May 2014.
28. Member of the Program Committee of the Econometric Society Australasian Meeting in July 2014 in Tasmania, Australia.
29. Member of the Program Committee of the Econometric Society China Meeting in June 2014 in Xiamen, China.
30. Member of the Program Committee of 2014 Symposium on Econometric Theory and Its Applications in May 2014 in Taipei, Taiwan.
31. Member of the Program Committee of 2013 Symposium on Econometric Theory and Its Applications in July 2013 in Seoul, South Korea.
32. Dean's Award for Excellence in Research by the Faculty of Business and Economics at Monash University in 2012.
33. Multa Scripsit Award by *Econometric Theory* in 2012.
34. Elected Fellow of the Academy of the Social Sciences in Australia in 2012.
35. Elected Member of the International Statistical Institute in 2012.
36. Member of the Strategy Committee of the Excellence for Research in Australia 2012 at Monash University.
37. Co–Chair of the 2011 Econometric Society Australasian Meeting in July 2011 in Adelaide.
38. Member of the Program Committee of 2011 Symposium on Econometric Theory and Its Applications (SETA) in April 2011 in Melbourne.
39. Member of the Social, Behavioural and Economic Sciences Research Evaluation Committee of the Inaugural Excellence for Research in Australia Initiative in 2010.
40. Australian Professorial Fellow, The Australian Research Council, Commonwealth Government of Australia from January 2010–December 2014.
41. Member of the Australasian Standing Committee of the Econometric Society between July 2010–July 2013.

42. Member of the Program Committee of the Australian Meeting of Economists in September 2009 in Adelaide.

43. Chair of the Selection Committee for the 2008 Best paper in *Economic Record*.

44. Convenor of the Adelaide Econometric Study Group in Adelaide between 2008–2010.

45. Member of the Management Committee of the *International Centre for Financial Studies* (ICFS) at University of Adelaide between 2008–2010.

46. Member of the Selection Committee for the G C Harcourt Visiting Professorship at University of Adelaide between 2008–2010.

47. Member of the Selection Committee for Chair in Statistics at University of Adelaide in 2008.

48. Member of the Selection and Interview Committees for Level B – Level E positions in Economics at University of Adelaide between 2008–2010.

49. Visiting Professorship in the Department of Economics, Yale University in 2007.

50. Convenor of the Financial And Climatological Time Series (FACTS) Study Group in Perth between 2005–2007.

51. Member of the Australian Research Council Financial Integrity Research Network (FIRN) between 2005–2010.

52. Co–Chair of the *2006 International Conference on Time Series Econometrics, Finance and Risk* on 29 June–1 July 2006 in Perth.

53. Member of organising committees for international conferences and workshops, such as the *2006 Australasian Meeting of the Econometric Society* in Alice Springs in July 2006 and the *2004 International Symposium on Forecasting* in Sydney in July 2004.

54. International Reader for the Australian Research Council, National Science Foundation of the USA, National Research Council Canada and Hong Kong Research Grants Council.

55. Co–Guest Editor of *Journal of Econometrics* for the Special Issue on *Econometric Modelling in Finance and Risk* in 2006–2008.

56. Associate Editor of *Journal of Nonparametric Statistics* from September 2007 – September 2015.

57. Associate Editor of *Australian & New Zealand Journal of Statistics* from January 2011–December 2018.

58. Associate Editor of *Journal of Time Series Analysis* from January 2013–December 2018.

59. Co–Guest Editor of *Journal of Econometrics* for the Special Issue on Econometric Estimation and Testing: Essays in Honour of Maxwell King from July 2017–December 2019.

60. Associate Editor of *Journal of Econometrics* from January 2012–December 2022.

61. Associate Editor of *Econometric Theory* since January 2014.

62. Associate Editor of *Journal of Business and Economic Statistics* since January 2019.

63. Associate Editor of *Econometric Reviews* since September 2021.

64. Co–Editor of the World Scientific Series on *Econometrics and Statistics* since January 2022.

Research Interests

- Econometric Theory and Practice
  (large sample theory for model building, estimation and specification testing as well as non–standard asymptotic theory for nonlinear and nonstationary time series and panel data models)

- Financial and Time Series Analysis
  (discrete time series and continuous–time models in finance and macroeconomics with applications in stochastic volatility and consumption–income models)

- Neural Networks and Semi–Parametric Models and Methods
  (deep neural networks associated with non– and semi–parametric models under endogeneity and nonstationarity with applications in empirical micro–econometrics and macro–econometrics)

- Panel Data and Spatial Data Analysis
  (model building and estimation as well as testing for cross-sectional independence for panel data models with applications for big data, climatology, demography, economics, energy, finance and social networks)

Research Achievements

Theoretical and applied research in Non– and Semi–Parametric Statistics and Econometrics has been a primary interest of mine over the last twenty years, as is evidenced by my publications in the areas. Since the beginning of 2002, I have been leading and co–ordinating a large group of Australian and international researchers working on Deep Neural Networks associated with Non– and Semi–Parametric Models and Methods in High–Dimensional Nonlinear and Nonstationary Time Series, Panel and Spatial Data Econometrics. The group currently works both actively and productively towards providing solutions to such problems that are at the frontiers of the areas.

In addition to the publications of **4** books and **4** book chapters, I have extensive journal publications of about **100** papers by leading international and high–impact journals in economics, econometrics, finance and statistics, such as *Annals of Applied Statistics*, *Annals of Statistics*, *Bernoulli*, *Econometric Theory*, *Energy Economics*, *Journal of Applied Econometrics*, *Journal of Banking and Finance*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of the American Statistical Association* and *Journal of the Royal Statistical Society Series B*.

Google citation information indicates that the first book (Härdle, W., Liang, H. and **Gao, J.** (2000), *Partially Linear Models.* Springer/Physica–Verlag, New York) has already attracted over 1000 citations, for example.

Research Grants and Awards: 2001–

1. Unified Model Building and Estimation in Dynamic Econometrics (with Bin Peng, Shuping Shi, Timothy Neal, Peter CB Phillips and Oliver Linton) lodged with the ARC Discovery Grants Program in January 2024. I was awarded as the first named Chief Investigator with the amount of $607,919 for the period of January 2025 to December 2027.

2. New Methods for Modelling Complex Trends in Climate and Energy Time Series (by Heather Anderson, Jiti Gao, Farshid Vahid, Wei Wei, Peter CB Phillips, Oliver Linton and Asger Lunde) lodged with the ARC Discovery Grants Program in February 2019. Heather Anderson was awarded as the first named Chief Investigator with the amount of $518,877 for the period of January 2020 to December 2025.

3. International Network on High–Dimensional Dynamic Systems funded by the Monash Business School as an International Network of Excellence in June 2018. We were awarded the total amount of $300,000 for the period of July 2018–June 2021 (with me being the lead applicant, and Heather Anderson, Di Cook, Rob Hyndman, Gael Martin and Farshid Vahid being the co–applicants).

4. Econometric Model Building and Estimation: Theory and Practice lodged with the ARC Discovery Grants Program in February 2016. I was awarded as the Chief Investigator with the amount of $337,000 for the period of January 2017 to December 2021.

5. Non– and Semi–Parametric Panel Data Models: Theory and Practice (with Peter CB Phillips) lodged with the ARC Discovery Grants Program in February 2014. I was awarded as the Chief Investigator with one amount of $236,000 for the period of January 2015 to December 2017 and then another amount of $60,000 for the period of January 2018 to December 2019.

6. Trending Time Series Econometrics with Non– and Semi–Parametric Methods (with Xibin Zhang and Dag Tjøstheim) lodged with the ARC Discovery Grants Program in February 2012. I was awarded as the First–named Chief Investigator with the amount of $270,000 for the period of January 2013 to December 2015.

7. New Estimation and Testing Issues in Nonlinear Time Series Econometrics lodged with the ARC Discovery Grants Program in February 2009. I was awarded an Australian Professorial Fellowship with the amount of $650,000 for the period of January 2010 to December 2014.

8. Nonlinear Panel Data Econometrics: Theory and Practice (with M. L. King and D. Tjøstheim) lodged with the ARC Discovery Grants Program in February 2007. I was awarded as the First–named Chief Investigator with the amount of $370,077 for the period of January 2008 to December 2010.

9. Awarded a grant of $4,000 by UWA Distinguished Teachers Fund to support Professor Cheng Hsiao of The University of Southern California to visit UWA as a Distinguished Visiting Teacher in March 2006.

10. Nonlinear and Nonstationary Time Series Econometrics: Theory and Applications (with M. L. King and D. Tjøstheim) lodged with the Australian Research Council Discovery Grants Program in February 2004. I was awarded as the First–named Chief Investigator with the amount of $355,000 for the period of January 2005 to December 2007.

11. Awarded a research grant of $4,500 by UWA Distinguished Visitors Fund to support Professor Peter Robinson of The London School of Economics and Political Science to visit UWA as a Distinguished Visitor in September 2004.

12. Awarded as the Co–Principal Investigator of the project entitled Adaptive Testing in Nonparametric and Semiparametric Time Series Models (with H. Tong) funded by the Research Grants Council of the Hong Kong Government with $411,000 HKD for the period of December 2003 to December 2006.

13. Awarded as the First–named Chief Investigator of the Australian Research Council Inaugural Discovery Project entitled Nonparametric and Semiparametric Time Series Econometrics and Financial Econometrics (with M. L. King and D. Tjøstheim) with $105,000 for the period of January 2002 to December 2004.

14. Awarded as the Co–Chief Investigator by the Academic Research Fund of The National University of Singapore for the project entitled Computer–Intensive Statistical Methods for Specification Testing of Financial Models (with Song Xi Chen). This application was awarded $88,000SIN for the period of January 2002 to December 2004.

15. Awarded a research grant of $8,000 to support Professor Dag Tjøstheim of The University of Bergen as a UWA Gledden Visiting Senior Fellow to work on Computer–Intensive Statistical Methods in Nonlinear Economic and Financial Dynamical Systems in October/November 2002.

16. Awarded a research grant of $4,500 by UWA Distinguished Visitors Fund to support Professor Howell Tong of The London School of Economics and Political Science to visit UWA as a Distinguished Visitor in October 2002.

17. Awarded an ARC small research grant funded project entitled Nonparametric and Semiparametric Approaches in Stochastic Nonlinear Dynamical Systems with $10,789 for the period of January 2001 to December 2001.

Presentations and Invited Seminars: 2001–

1. Presentations at International Conferences and Workshops

   - 2025: Unified Estimation of Time–Varying Models. An invited keynote speaker at *2025 International Conference on Econometrics and Statistics* on the 7th–9th of July, 2025, Harbin, China.
   - 2025: Deep Neural Networks for Modelling High–Dimensional Time Series. An invited keynote speaker at *2025 International Conference on Statistical Frontiers* on the 5th–6th of July, 2025, University of Science and Technology of China, Hefei, China.
   - 2025: Unified Approach to Estimating Time–Varying Trends. An invited speaker at *2025 Xiamen Conference on Time Series and Panel Data* on the 22nd–23rd of June, 2025, Xiamen University, China.
   - 2024: Localized neural network modelling of time series: a case study on US monetary policy. An invited speaker at *2024 Monash–Princeton–Shanghai Jiao Tong–Singapore Management Universities' Joint Workshop* on the 26th–27th of October at Shanghai Jiao Tong University, China.
   - 2024: Macroeconometric modelling via nonparametric methods. An invited speaker at *2024 Xiamen Conference on Macroeconomics* on the 21st of October in Xiamen, China.
   - 2024: Modelling high–dimensional time series using neural network methods. An invited speaker at *2024 Tsinghua Conference on High–Dimensional Econometrics and Machine Learning* in July 2024 in Beijing, China.
   - 2024: How much can neural network methods help to address high–dimensionality ? Keynote presentation at *International Workshop on Econometrics and its Application and Practice in Finance* in July 2024 in Tianjin, China.
   - 2024: Estimating high–dimensional time series via semiparametric multi–index models. An invited presentation at *International Conference in Celebration of the 80th Birthday of Professor Howell Tong* in July 2024 in Guilin, China.
   - 2024: Time–varying VARMA–GARCH models. An accepted presentation at the ANZESG meeting in February 9th, 2024, Wellington.

- 2023: Estimation and inference for time–varying VAR models. A keynote presentation at the Sydney Time Series and Forecasting Symposium in November 20th-21st, 2023, Sydney.
- 2023: Asymptotic properties for time–varying MA(∞) processes. An accepted presentation at the ANZESG meeting in November 16th–17th, 2023, Adelaide.
- 2023: Time–varying models in econometrics. Invited plenary presentation at the Asian Meeting of the Econometric Society in July 28th–30th, 2023, Nanyang Technological University, Singapore.
- 2022: A unified approach to estimating time–varying parameters. Invited presentation at the Summer Research Camp of the ANU's Research School of Finance, Actuarial Studies and Statistics on December 1st–2nd, 2022, Canberra.
- 2021: A class of time–varying VMA(∞) models. Invited presentation at *2021 NBER–NSF Conference in Time Series* on 15th of October, Rice University, Texas, USA.
- 2020: Trending models in econometrics: a personal journey. Keynote presentation at *International Workshop on Econometrics* in January 2020, Nanyang Technological University, Singapore.
- 2018: Trending panel data models with unobservable factors. Invited presentation at *The International Conference on Econometrics in Celebration of the 75th Birthday the Professor Cheng Hsiao* in June 2018, Beihang University, China.
- 2017: Testing issues associated with high–dimensional random matrix theory. Keynote presentation at *International Symposium on Modern Statistics* in December 2017, Xiamen, China.
- 2017: Recent developments on nonlinear trending panel data models. Invited presentation at *The 3rd Xiamen/Monash Joint Workshop on Economics, Econometrics and Statistics* in December 2017, Xiamen, China.
- 2016: Estimation in trending time series models with endogeneity. Invited presentation at *2016 Dongbei Workshop in Econometrics* in July 2016, School of Economics, Dongbei Unniversity of Finance and Economics, Dalian, China.
- 2016: Sieve method in semiparametric panel data models. Keynote presentation at *2016 Tsinghua International Conference in Econometrics* in June 2016 in Beijing.
- 2016: Recent developments on nonlinear and nonstationary time series and panel data models. Invited presentation at *2016 International Symposium on Econometric Theory and Its Applications* in February 2016 in Hamilton, New Zealand.
- 2016: A computational implementation of GMM (with Han Hong). Accepted presentation at *2016 Econometric Society Winter Meetings* in January 2016, San Francisco.

- **2015**: Recent developments on non– and semi–parametric models and methods in econometrics. Keynote presentation at *2015 International Conference on Production Econometrics* in October 2015 at University of Queensland, Brisbane.
- **2015**: Nonparametric estimation for Bayesian means (with Han Hong). Accepted presentation at *2015 Econometric Society World Congress* in August 2015 in Montreal, Canada.
- **2015**: Recent developments on nonlinear models. Keynote presentation at *2015 International Conference on Applied Statistics* in July 2015 at Harbin University of Technology, Harbin.
- **2015**: Bayes, empirical Bayes and kernel estimation. Keynote presentation at *2015 International Conference on Large Sample Theory* in June 2015 at University of Science and Technology of China, Hefei.
- **2015**: A frequentist approach to Bayesian asymptotics. Keynote presentation at *2015 Shanghai Workshop on Econometrics* in June 2015 at Shanghai University of Finance and Economics, Shanghai.
- **2015**: Nonparametric approach to Bayesian computation (with Han Hong). Invited presentation at *2015 International Symposium on Econometric Theory and Its Application in Honour of Professor Takeshi Amemiya* in June 2015 at Xiamen University.
- **2014**: Nonlinear predictive regression. Invited presentation at *2014 International Symposium on Financial Engineering and Risk Management* in June 2014 at Central University of Finance and Economics, Beijing.
- **2014**: Specification testing in parametric time series models with unknown errors. Invited presentation at *2014 Econometric Society China Meeting* in June at Xiamen University, China.
- **2014**: Estimation and testing in nonlinear and nonstationary cointegration. Invited presentation at *International Symposium on Econometric Theory and Its Application in Honour of Professor Jerry Hausman* in June 2014 at Xiamen University, China
- **2014**: Specification testing in structural nonparametric cointegration. Invited presentation at *Cambridge Conference on Non– and Semi–Parametric Methods in Econometrics* in May 2014 at The University of Cambridge.
- **2013**: A new test for nonlinear unit root. Invited presentation at *International Conference Essays in Honour of Peter C. B. Phillip* in November 2013 at Southern Methodist University.
- **2013**: Nonlinear models for predication. Invited presentation at *2013 Princeton–QUT–SMU Workshop on Financial Econometrics* in October 2013 at Princeton University.

- 2013: Estimation and specification in nonlinear time series with endogeneity. Plenary presentation at *2013 Workshop on Nonlinear Time Series* in August 2013 at The University of Adelaide.
- 2013: Nonlinear time series with endogeneity and nonstationarity. Invited presentation at *International Conference on Modern Time Series* (In Celebration of the 60th Birthday of Professor Wai Keung Li) in July 2013 at Hong Kong University of Science and Technology.
- 2013: Nonparametric estimation of nonstationary time series. Invited presentation at *International Conference on Econometrics* in June 2013 at Capital University of Economics and Business, Beijing.
- 2012: Model specification between parametric and nonparametric cointegration. Plenary presentation at the *2012 International Workshop on Modern Econometrics and Statistics* in July 2012 at Xiamen University of China.
- 2012: Non– and semi–parametric cointegration: theory and practice. Invited presentation at the *2012 Cowles Foundation Summer Conference on Advances in Cross–Sectional, Time Series and Panel Data Models* in June 2012 at Yale University.
- 2012: A new test in nonstationary autoregressive model. Plenary presentation at the *2012 International Workshop on Nonparametric and Nonstationary Econometrics* in May 2012 at Xiamen University of China.
- 2011: Trending panel data models. Invited presentation at the *2011 International Workshop on Modern Econometrics and Statistics* in December 2011 at Xiamen University of China.
- 2011: Non– and semi–parametric cointegration: theory and practice (with Peter C B Phillips). Invited presentation at *the 2011 International Workshop on Frontiers in Financial Econometrics* in July 2011 at Queensland University of Technology, Brisbane.
- 2011: Nonlinear and nonstationary time series: recent developments. Invited presentation at *the 2011 International Workshop on Nonlinear Time Series* in February 2011 in Singapore.
- 2010: Semiparametric estimation in time series of simultaneous equations models (with Peter C B Phillips). Accepted presentation with discussion at *the 2010 World Congress of the Econometric Society* in August 2010 in Shanghai.
- 2010: Estimation and testing in nonstationary time series econometrics. Invited presentation at *International Workshop on Time Series Econometrics* in July 2010 in Melbourne.
- 2009: Semiparametric threshold autoregressive models (with Dag Tjøstheim and Jiying Yin). Invited presentation at *International Conference in Celebration of the 65th*

Birthday of Professor Howell Tong in December 2009 in Hong Kong.

- 2009: Estimation in threshold autoregressive models (with Dag Tjøstheim and Jiying Yin). Invited presentation at *Workshop on Time Series Econometrics* in November 2009 at University of Technology, Sydney.
- 2009: A new diagnostic test for cross–section independence in a nonlinear panel data model (with Jia Chen and Degui Li). Accepted presentation at *The 2009 Econometric Society Australasian Meeting* in July 2009 in Canberra.
- 2008: A new specification test in nonlinear autoregressive models (with M. L. King). Accepted presentation at *The 2008 Econometric Society Australasian Meeting* in July 2008 in Wellington.
- 2008: Specification testing in nonlinear time series econometrics with nonstationarity. Invited presentation at the International Symposium on *Recent Developments of Time Series Econometrics* in Xiamen, China, 10–11 May, 2008.
- 2008: Recent developments in continuous–time financial econometrics. Keynote presentation at the International Conference on *Modelling and Managing Ultra High Frequency Data* in Perth, 13–14 February, 2008.
- 2007: Edgeworth expansions with applications in continuous–time financial model specification. Invited presentation at the *Conference of Likelihood Methods in Finance* at Princeton University, 12–13 October, 2007.
- 2007: New tests in nonlinear and nonstationary time series. Invited presentation at the *Retirement Conference for Professor Paul Newbold* at The University of Nottingham, 21–22 September, 2007.
- 2007: Specification testing in nonlinear and nonstationary time series econometrics (with M. L. King). Accepted presentation at *The 2007 Econometric Society Australasian Meeting* in July 2007 in Brisbane.
- 2007: Recent developments in nonlinear time series econometrics and financial econometrics. Invited presentation in the School of Economics at the University of Adelaide, 17 February 2007.
- 2006: Estimation in continuous–time volatility models with long–range dependence. Invited presentation at *The 2006 Econometric Society Australasian Meeting* in July 2006 in Alice Springs.
- 2006: Nonparametric specification in continuous–time models. Invited presentation at *The 2006 International Conference on Time Series Econometrics, Finance and Risk* in July in Perth.
- 2005: Nonparametric kernel methods in continuous–time financial econometrics. Accepted presentation at *the 2005 World Congress of the Econometric Society* in August 2005 in London.

- 2005: Recent developments in semiparametric statistics. Invited presentation at *The 2005 International Conference on The Frontiers in Statistics* co–sponsored by the Institute of Mathematical Statistics and the Chinese Academy of Sciences in July 2005 in Beijing.
- 2005: Semiparametric methods in financial engineering. Invited presentation at *The 2005 International Workshop on Financial Engineering and Risk Management* co–sponsored by Princeton University and the Chinese Academy of Sciences in July 2005 in Shanghai.
- 2005: Model specification testing in continuous–time models. Invited talk at *The First Symposium on Econometric Theory and Its Applications* in May 2005 in Taipei.
- 2004: Testing for structural change. Invited talk at *2004 International Conference in Celebration of the 60th Birthday of Professor Howell Tong* in July 2004 in Hong Kong.
- 2004: Some nonparametric and semiparametric forecasting methods in climatology, economics and finance. Invited presentation at *The 2004 International Symposium on Forecasting* in Sydney, Australia in July 2004.
- 2004: Recent developments in nonparametric and semiparametric time series model selection and specification: a personal overview. Invited presentation at *The 2004 International Workshop on Recent Advances in Time Series Analysis* in Cyprus, June 2004.
- 2004: Adaptive model specification testing in nonlinear time series econometrics (with M. L. King). Accepted presentation with discussion at *The North American Winter Meeting of the Econometric Society* in January 2004 in San Diego.
- 2001: Semiparametric estimation and model specification testing in nonlinear econometrics. Invited presentation sponsored by The Institute of Mathematical Statistics at *2001 International Chinese Statistical Association Conference* at The University of Hong Kong in August 2001.

2. Invited Seminars

- 6/2025: School of Statistics and Mathematics, Zhongnan University of Economics and Law, Wuhan, China.
- 6/2025: School of Business, Shenzhen University, Shenzhen, China.
- 6/2025: Department of Statistics and Data Science, South China University of Science and Technology, Shenzhen, China.
- 4/2023: School of Economics, the University of Sydney, Australia.
- 4/2022: Cardiff Business School, Cardiff University, Wales.

- 4/2021: Joint seminar series of the Department of Economics at National University of Singapore, and the School of Economics at Singapore Management University.
- 3/2017: Research School of Economics, The Australian National University, Canberra.
- 7/2016: School of Statistics, Southwestern University of Finance and Economics, Chengdu, China.
- 7/2016: School of Statistics, Capital University of Economics and Business, Beijing, China.
- 7/2016: Academy of Mathematical and Systems Sciences, Chinese Academy of Science, China.
- 6/2016: School of Finance, University of Nankai, China.
- 6/2016: WISE and School of Economics, Xiamen University, China.
- 4/2016: Discipline of Economics, University of Technology, Sydney.
- 10/2015: Department of Economics, Rutgers University, New Jersey, USA.
- 10/2015: Wilks Statistics Seminar at Princeton University, New Jersey, USA.
- 10/2015: Department of Economics, Yale University, New Haven, USA
- 10/2015: Department of Statistics, George Washington University, Washington DC.
- 10/2015: Department of Economics, Vanderbilt University, Nashville, USA.
- 10/2015: Department of Economics, University of California at Riverside.
- 10/2015: Department of Economics, University of Southern California.
- 03/2015: Research School of Actuarial and Finance and Applied Statistics, The Australian National University.
- 09/2014: School of Commerce, University of South Australia, Adelaide.
- 08/2014: School of Economics, University of New South Wales, Australia.
- 08/2014: School of Physical and Mathematical Sciences, Nanyang Technological University.
- 06/2014: Department of Economics, Zhongshan University, China.
- 05/2014: Institute of Mathematics, The University of Bergen, Norway.
- 04/2014: Departments of Economics and Statistics, York University, England.
- 10/2013: Department of Economics, Stanford University.
- 08/2013: Research School of Economics, The Australian National University.
- 08/2013: Discipline of Business Analytics, The University of Sydney.

- 07/2013: School of Statistics and Management, Shanghai University of Finance and Economics.
- 06/2013: Guanghua Graduate School of Management, Peking University.
- 02/2013: School of Physical and Mathematical Sciences, Nanyang Technological University.
- 01/2012: School of Economics and Statistics, University of Anhui, China.
- 01/2012: Department of Statistics and Finance, University of Science and Technology of China.
- 12/2011: School of Economics and International Business, South China University of Technology.
- 12/2011: School of Economics, Xiamen University, China.
- 11/2011: School of Mathematical Sciences, Nanyang Technological University.
- 11/2011: Department of Economics, National University of Singapore.
- 10/2011: Faculty of Economics, The University of Cambridge.
- 10/2011: Department of Business and Economics, The University of Southern Denmark.
- 10/2011: Department of Mathematics, The University of Bergen, Norway.
- 05/2011: School of Economics, University of New South Wales, Australia.
- 04/2011: School of Economics and Finance, Queensland University of Technology.
- 09/2010: School of Economics, University of Adelaide, Australia.
- 11/2009: Discipline in Operations Management and Econometrics, University of Sydney.
- 9/2009: School of Economics, Singapore Management University.
- 9/2009: School of Mathematical Sciences, Nanyang Technological University.
- 6/2009: Department of Econometrics and Business Statistics, Monash University.
- 5/2009: Research School of Social Science, The Australian National University.
- 4/2009: Department of Statistics and Finance, The University of Science and Technology of China.
- 4/2009: School of Economics, Xiamen University, China.
- 4/2009: School of Economics, Shanghai University of Finance and Economics.
- 3/2008: School of Economics, The University of Adelaide, Australia.
- 9/2007: Department of Economics, Yale University, USA.
- 9/2007: Department of Mathematical Sciences, University of Copenhagen, Denmark.

- 9/2007: School of Economics and Management, University of Aarhus, Denmark.
- 8/2007: Department of Mathematics, University of Bergen, Norway.
- 8/2007: School of Accounting, Finance and Economics, Edith Cowan University, Australia.
- 7/2007: Department of Mathematics and Statistics, Curtin University of Technology, Australia.
- 2/2007: School of Mathematics and Statistics, University of South Australia, Australia.
- 6/2005: Institute of Statistics, Zhejiang University, P. R. China.
- 8/2004: UWA Business School, The University of Western Australia, Australia.
- 12/2003: The Bendheim Center for Finance and the Department of Economics, Princeton University, USA.
- 12/2003: Kellogg Graduate School of Management, Northwestern University, USA.
- 12/2003: Department of Statistics, Northwestern University, USA.
- 11/2003: Department of Economics, Northwestern University, USA.
- 11/2003: Department of Information and Decision Science, The University of Illinois at Chicago, USA.
- 11/2003: Department of Economics, Yale University, USA.
- 10/2003: Johnson Graduate School of Management, Cornell University, USA.
- 10/2003: Department of Economics, Cornell University, USA.
- 10/2003: London School of Economics and Political Science, UK.
- 9/2003: Institute of Statistics, University of Catholique De Louvian, Belgium.
- 8/2003: Department of Mathematics, The University of Bergen, Norway.
- 12/2001: Department of Econometrics, Monash University, Australia.
- 12/2001: Department of Statistics and Applied Probability, National University of Singapore.

Research Supervision

1. *Honours and Research Masters supervision*: I have supervised over 15 Honours and Research Masters students with two of the Honours theses published by *Journal of Financial Econometrics* and *The Econometrics Journal*, respectively.

2. *PhD and Research Fellow supervision*: I have already supervised (jointly) **22** PhD students for completion since 2002. I have also supervised **10** full–time research fellows since 2008. Many of them currently work at the following institutions:

- City University in London
- Huazhong University of Science and Technology
- Hunan University in China
- Macau University of Science and Technology
- Shanghai University of Finance and Economics
- The Australian National University
- The University of Deusto, Spain
- The University of Hong Kong
- The University of Sydney
- University of Exeter in England
- University of International Business and Economics
- University of Science and Technology of China
- University of Nankai in China
- University of Macau
- Xiamen University in China
- Zhongnan University of Economics and Law in China

Full List of Publications: 1993–

Since 1993, I have published **4** monographs and **4** book chapters as well as over **100** journal articles, with **8** of them by leading Chinese journals and the rest of them by reputable international journals in Economics, Econometrics, Finance and Statistics.

Based on the 2019 Australian Business Deans Council Journal Rankings in Economics, Econometrics, Finance and Statistics, there are **63** of the published articles being on the A*/A** journals since 2004.

- **43** journal articles by A*/A** journals in Economics and Econometrics

  1. A*–Econometric Theory (11 papers)
  2. A*–Energy Economics (2 papers)
  3. A*–Health Economics (1 paper)
  4. A*–Journal of Banking and Finance (1 paper)
  5. A**–Journal of Econometrics (26 papers)
  6. A*–Journal of Applied Econometrics (1 paper)
  7. A*–Journal of Financial Econometrics (1 paper)

- **20** journal articles by A*/A** journals in Statistics

    1. A**–Annals of Statistics (6 papers)
    2. A**–Journal of the American Statistical Association (4 papers)
    3. A*–Journal of Business and Economic Statistics (8 papers)
    4. A**–Journal of the Royal Statistical Society Series B (2 papers)

In addition, there are another **40+** on the A journals, including *Annals of Applied Statistics*, *Bernoulli*, *Econometrics Journal*, *Econometric Reviews*, *Journal of Productivity Analysis*, *Journal of Time Series Analysis*, *Pacific Basin Finance Journal*, *The Australian and New Zealand Journal of Statistics*, and *The Journal of the Royal Statistical Society Series A*. Some details about the number of the papers published by the individual journals are given below.

There are also **20+** unpublished papers at http://ideas.repec.org/f/pga362.html, **10+** of which are being revised for and resubmitted to leading international journals in economics, econometrics, finance and statistics.

Google citation information is available at Google scholar. Scopus citation summary is also available at www.scopus.com. According to the Average Rank Scores by RePEc rankings, I am among top **3%** authors for all years (https://ideas.repec.org/top/top.person.all.html), top **2%** authors for last 10 years (http://ideas.repec.org/top/top.person.all10.html#pga362) in the field of economics, and a top (https://ideas.repec.org/top/top.australia.html#authors) ranked econometrician in Australia for last 10 years.

2023–

Books

1. Chen, L., **Gao, J.** and Vahid, F. (2024), *Trending Time Series Models: Theory and Practice.* World Scientific Publishing.
2. Dong, C. and **Gao, J.** (2025), *Modern Series Methods in Econometrics and Statistics.* Springer Publishing.

Book chapters

3. Zhou, Y., Kew, H. and **Gao, J.**, Nonstationary Parametric Single–Index Predictive Models: Simulation and Empirical Studies in *Advances in Econometrics* (Essays in Honour of Joon Park, Edited by Yoosoon Chang, Simon Lee and Zack Miller) **44** (2023), 349–365 (17 pages).

Journal articles

4. Anderson, H., **Gao, J.**, Vahid, F., Wei W. and Yang, Y., Does climate sensitivity differ across regions ? A varying–coefficient approach. Forthcoming in *Journal of Business and Economic Statistics* **43** (2025).

5. **Gao, J.**, Peng, B. and Yan, Y., Time–varying vector error correction models: estimation and inference. *Journal of Econometrics* **250** (2025), 106035 (16 pages)

6. Huang, D., **Gao, J.** and Oka, T., Semiparametric single-index estimation for average treatment effects. *Econometric Reviews* **44**, 843–885 (44 pages).

7. Xu, R., **Gao, J.**, Oka, T. and Whang, Y., Quantile random–coefficient regression with interactive fixed effects: Heterogeneous group-level policy evaluation. *Econometric Reviews* **44** (2025), 630-648 (19 pages).

8. Yan, Y., **Gao, J.** Peng, B., Asymptotic properties for time–varying vector MA(∞) processes. *Econometric Theory* **41** (2025), 584–616 (33 pages).

9. Zhang, B., **Gao, J.**, Pan, G. and Yang, Y., Eigen–analysis for high-dimensional time series. Forthcoming in *Journal of the American Statistical Association* **120** (2025).

10. Cheng, T., Dong, C., **Gao, J.** and Linton, O., GMM estimation for high–dimensional panel data models. *Journal of Econometrics* **244** (2024), 105853 (22 pages).

11. Bodha Hannadige, S., **Gao, J.**, Silvapulle, M. J. and Silvapulle, P., Forecasting time series with a mixture of stationary and nonstationary factors. *Journal of Business and Economic Statistics* **42** (2024), 122–134 (12 pages).

12. **Gao, J.**, Linton, O. and Peng, B., A nonparametric panel model for climate data with seasonal and spatial variation. *Journal of the Royal Statistical Society Series A* **187** (2024), 160–179 (20 pages).

13. **Gao, J.**, Peng, B., Wu, W. and Yan, Y., Time–varying multivariate causal processes. *Journal of Econometrics* **240** (2024), 105671 (17 pages).

14. **Gao, J.**, Peng, B. and Yan, Y., Higher–order expansions and inference for panel data models. *Journal of the American Statistical Association* **119** (2024), 2760–2771.

15. **Gao, J.**, Peng, B. and Yan, Y., Estimation, inference and empirical analysis for time–varying VAR models. *Journal of Business and Economic Statistics* **42** (2024), 310–321 (12 pages).

16. Zhou, W., **Gao, J.** Harris, D. and Kew, H., Semi–parametric predictive regression with nonstationary predictors. *Journal of Econometrics* **238** (2024), 105577 (18 pages)

17. Anderson, H., **Gao, J.**, Turnip, G., Vahid, F. and Wei W., Estimating the effect of an EU–ETS type scheme in Australia using a synthetic treatment approach. *Energy Economics* **125** (2023), 106798.

18. Dong, C., **Gao, J.** and Linton, O., High dimensional semiparametric moment restriction models. *Journal of Econometrics* **232** (2023), 320–345 (26 pages).

19. **Gao, J.**, Liu, F., Peng, B. and Yan, Y., Binary response models for heterogeneous panel data with interactive fixed effects. *Journal of Econometrics* **235** (2023), 1654–1679 (26 pages).

20. He, Y., Jaidee, S. and **Gao, J.**, Most powerful test for a class of local high–dimensional alternatives. *Journal of Econometrics* **234** (2023), 151–177 (28 pages).

2013–2022

Book chapters

21. **Gao, J.**, Identification, Estimation and Specification in a Class of Semi–Linear Time Series Models. In *Handbook of Non– and Semi–Parametric Econometrics and Statistics* (edited by A. Ullah, L. Su and J. Racine). Oxford University Press, 2014, pages 421–443 (23 pages).

22. **Gao, J.** and King, M. L., Specification testing in parametric trending models with unknown errors. *Advances in Econometrics* (Essays in Honour of Peter C. B. Phillips, Edited by Y. Chang, T. B. Fomby and J. Y. Park) **33** (2014), 151–202 (52 pages).

23. Kong, M., **Gao, J.** and Zhao, X., The Determinants of Health Care Expenditure and Trends: A Semiparametric Panel Data Analysis of OECD Countries. *Advances in Econometrics* (Essays in Honour of Cheng Hsiao, Edited by D. Terrell, T. Li and M. H. Pesaran) **41** (2020), 191–216 (26 pages).

Short notes

24. Dong, C., **Gao, J.** and Linton, O., Discussion on the paper entitled "Assumption–lean inference for generalized linear model parameters" by S. Vansteelandt and O. Dukes. *Journal of the Royal Statistical Society Series B* **84** (2022), 707–708.

25. **Gao, J.**, Anderson, H. M. and Li, T., Guest Editors Introduction. *Journal of Econometrics* **219** (2020), 201–203.

26. **Gao, J.** and Inder, B., The ET Interview: Professor Maxwell King. *Econometric Theory* **35** (2019), 1–36 (36 pages).

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28. Feng, G., **Gao, J.** and Peng, B., An integrated panel data approach to modelling economic growth. *Journal of Econometrics* **228** (2022), 379–397 (19 pages).

29. Liang, X., **Gao, J.** and Gong, X., Semiparametric spatial autoregressive panel data model with fixed–effects and time–varying coefficients. *Journal of Business and Economic Statistics* **40** (2022), 1784–1802 (20 pages).

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31. Dong, C., **Gao, J.** and Peng, B., Varying–coefficient panel data models with partially observed factor structure. *Journal of Business and Economic Statistics* **39** (2021), 700–711 (12 pages).

32. Dong, C., **Gao, J.** and Zhu, P., Recent developments on nonstationary time series model estimation and specification testing driven by orthogonal series method (invited survey paper). *China Journal of Econometrics* **3** (2021), 479–517 (39 pages).

33. **Gao, J.**, Peng, B. and Smyth, R., On income and price elasticities for energy demand: a panel data study. *Energy Economics* **96** (2021), 105168.

34. Jiang, B., Yang, Y., **Gao, J.** and Hsiao, C., Recursive estimation in large panel data models: theory and practice. *Journal of Econometrics* **224** (2021), 439–465 (27 pages).

35. Ma, S., Linton, O. and **Gao, J.**, Estimation and inference in semiparametric quantile factor models. *Journal of Econometrics* **222** (2021), 295–323 (29 pages).

36. Meng, Y., **Gao, J.**, Zhang, X. and Zhao, X., A panel data model of length of stay in hospitals for hip replacements. *Econometric Reviews* **40** (2021), 688–707.

37. Sopitpongstron, N., Silvapulle, P., **Gao, J.** and Fenech, J. P., Local logit regression for loan recovery rate. *Journal of Banking and Finance* **126** (2021), 106093.

38. **Gao, J.**, Kim, N. and Saart, P., On endogeneity and shape invariance in extended partially linear single index models. *Econometric Reviews* **39** (2020), 415–435.

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41. Li, D., Phillips, P. C. B. and **Gao, J.**, Kernel–based inference in time–varying coefficient cointegrating regression. *Journal of Econometrics* **215** (2020), 607–632 (26 pages).

42. Cheng, T., **Gao, J.** and Yan, Y., Regime switching panel data models with interactive fixed effects. *Economics Letters* **177** (2019), 47–51 (5 pages).

43. Cheng, T., **Gao, J.** and Zhang, X., A Bayesian approach in a nonparametric time–varying regression model. *Journal of Business and Economic Statistics* **37** (2019), 1–12 (12 pages).

44. Cheng, T., **Gao, J.** and Zhang, X., Nonparametric localised bandwidth selection for density estimation. *Econometric Reviews* **38** (2019), 733–762 (30 pages).

45. Dong, C. and **Gao, J.**, Expansion of Lévy process functionals and its application in econometric estimation. *Econometric Reviews* **38** (2019), 125–150 (27 pages).

46. Dong, C., **Gao, J.** and Peng, B., Estimation in a semiparametric panel data model under cross–sectional dependence and nonstationarity. *Econometric Reviews* **38** (2019), 961–977 (17 pages).

47. Dong, C., **Gao, J.** and Peng, B., Series estimation for single–index models under constraints. *Australian & New Zealand Journal of Statistics* **61** (2019), 299–335 (36 pages).

48. Kang, Y., Gong, X., **Gao, J.** and Qiu, P., Errors-in-variables jump regression using local clustering. *Statistics in Medicine* **38** (2019), 3642–3655 (16 pages).

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52. Dong, C. and **Gao, J.**, Specification testing driven by orthogonal series for nonlinear cointegration with endogeneity. *Econometric Theory* **34** (2018), 754–789 (36 pages).

53. Feng, G., **Gao, J.** and Zhang, X., Estimation of technical change and price elasticities: a categorical time–varying coefficient approach. *Journal of Productivity Analysis* **50** (2018), 117–138 (22 pages).

54. Gong, X. and **Gao, J.**, Nonparametric kernel estimation of the impact of tax policy on the demand for private health insurance in Australia. *Australian & New Zealand Journal of Statistics* **60** (2018), 374–393 (20 pages).

55. Tian, F., **Gao, J.** and Yang, K., Quantile approach to estimating OECD health expenditure. *Health Economics* **27** (2018), 1921–1944 (24 pages).

56. Zhang, B., Pan, G. and **Gao, J.**, CLT for largest eigenvalues and unit root testing for high–dimensional nonstationary time series. *Annals of Statistics* **46** (2018), 2186–2215 (30 pages).

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58. Dong, C., **Gao, J.**, Tjøstheim, D. and Yin, J., Model specification between parametric and nonparametric co–integration. *Journal of Econometrics* **200** (2017), 104–117 (14 pages).

59. Feng, G., **Gao, J.**, Peng, B. and Zheng, X., A varying–coefficient panel data model with fixed effects: theory and an application to the US commercial banks. *Journal of Econometrics* **196** (2017), 68–82 (15 pages).

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62. Phillips, P. C. B., Li, D. and **Gao, J.**, Estimating smooth structural changes in cointegration models. *Journal of Econometrics* **196** (2017), 180–195 (16 pages).

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71. Kang, Y., Gong, X., **Gao, J.** and Qiu, P., Jump detection in generalised error–in–variables regression with an application to Australian health tax policies. *Annals of Applied Statistics* **9** (2015), 883–900 (18 pages).

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73. Pan, G., **Gao, J**. and Yang, Y., Testing independence for a large number of high dimensional random vectors. *Journal of the American Statistical Association* **109** (2014), 600–612 (13 pages).

74. Saart, P., **Gao, J.** and Kim, N., Semiparametric methods in nonlinear time series (survey paper). *Journal of Nonparametric Statistics* **26** (2014), 141–169 (29 pages).

75. Chen, J., **Gao, J.** and Li, D., Estimation in partially linear single-index panel data models with fixed effects. *Journal of Business and Economic Statistics* **31** (2013), 315–330 (17 pages).

76. Chen, J., **Gao, J.** and Li, D., Estimation in a single–index panel data model with heterogeneous link functions. *Econometric Reviews* **33** (2013), 928–955 (28 pages).

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Monograph

79. **Gao, J.**, *Nonlinear Time Series: semi– and non–parametric methods.* 240 pages, 2007. Chapman & Hall/CRC, London.

Book chapter

80. **Gao, J.**, Recent Developments on Semiparametric Regression Model Selection. In *Exploration of a Nonlinear World* (edited by K. S. Chan). World Scientific, 2009, page 137–146 (10 pages).

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82. **Gao, J.**, Comments on the book "Nonlinear Time Series: Parametric and Nonparametric Methods". Springer, New York by Jianqing Fan and Qiwei Yao. *Australian Journal of Agricultural and Resources Economics* **49** (2005), 236–238 (3 pages).

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Journal articles

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