BRUCE E. HANSEN

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Born:	April 18, 1962
Citizenship:	U.S.

Education

1984	A.B. (Economics/Philosophy) Occidental College, *Summa Cum Laude*, *Phi Beta Kappa*
1986	M.A. (Economics) Yale University
1989	Ph.D. (Economics) Yale University Thesis Supervisors: P.C.B. Phillips and D.W.K. Andrews

Academic Positions

1989-1992	Assistant Professor, Department of Economics, University of Rochester
1992-1995	Associate Professor, Department of Economics, University of Rochester
1994-1995	Associate Professor, Department of Economics, Boston College
1995-	Professor, Department of Economics, Boston College

Grants

1991-1992	National Science Foundation Grant SES-9022176, $ 35,201
1992-1993	National Science Foundation Grant SES-9120576, $ 29,234
1994-1996	Alfred P. Sloan Foundation Research Fellowship, $ 30,000
1994-1997	National Science Foundation Grant SBR-9412339, $128,191

Editorial Positions

1995-	Co-Editor	*Econometric Theory*
1996-	Associate Editor	*Econometrica*
1992-1995	Associate Editor	*Econometric Theory*

Honors and Awards

1997	*Econometric Theory* Multa Scripsit Award

Refereed Publications

"Inference in TAR models," ***Studies in Nonlinear Dynamics and Econometrics***, (1997), 1(2), 119-131, forthcoming.

"On the issue of functional form choice in hedonic price functions: Further evidence," with John Halstead and Rachel Bouvier, ***Environmental Management*** (1997), forthcoming.

"Approximate asymptotic p-values for structural change tests," ***Journal of Business and Economic Statistics*** (1997), 15, 60-67.

"Review article. Methodology: Alchemy or Science?," ***The Economic Journal***, (1996), 106, 1398-1413.

"Inference when a nuisance parameter is not identified under the null hypothesis," ***Econometrica*** (1996), 64, 413-430.

"Tests for cointegration in models with regime and trend shifts," with Allan Gregory, ***Oxford Bulletin of Economics and Statistics***, (1996), 58, 555-560.

"Stochastic equicontinuity for unbounded dependent heterogeneous arrays," ***Econometric Theory*** (1996), 12, 347-359.

"Residual-based tests for cointegration in models with regime shifts," with Allan Gregory, ***Journal of Econometrics*** (1996), 70, 99-126

"Regression with non-stationary volatility," ***Econometrica*** (1995), 63, 1113-1132.

"Rethinking the univariate approach to unit root tests: How to use covariates to increase power," ***Econometric Theory*** (1995), 11, 1148-1171.

"Are seasonal patterns constant over time? A test for seasonal stability," with Fabio Canova, ***Journal of Business and Economic Statistics*** (1995), 13, 237-252.

"Autoregressive conditional density estimation," ***International Economic Review*** (1994), 35, 705-730.

"Asymptotic theory for the GARCH(1,1) quasi-maximum likelihood estimator," with Sang-Won Lee, ***Econometric Theory*** (1994), 10, 29-52.

"Consistent covariance matrix estimation for dependent heterogeneous processes," ***Econometrica*** (1992), 62, 967-972.

"The likelihood ratio test under non-standard conditions: Testing the Markov switching model of GNP," ***Journal of Applied Econometrics*** (1992), 7, S61-S82. Also in ***Nonlinear Dynamics, Chaos and Econometrics***, ed. M.H. Pesaran and S.M. Potter (1993), John Wiley & Sons. Also "Erratum", ***Journal of Applied Econometrics***, (1996), 11, 195-198.

"Convergence to stochastic integrals for dependent heterogeneous processes," ***Econometric***

Theory (1992), 8, 489-500.

"Tests for parameter instability in regressions with I(1) processes," ***Journal of Business and Economic Statistics*** (1992), 10, 321-335.

"Heteroskedastic cointegration," ***Journal of Econometrics*** (1992), 54, 139-158.

"Testing for parameter instability in linear models," ***Journal of Policy Modeling*** (1992), 14, 517-533.

"Efficient estimation and testing of cointegrating vectors in the presence of deterministic trends," ***Journal of Econometrics*** (1992), 53, 87-121.

"GARCH(1,1) processes are near-epoch dependent," ***Economic Letters*** (1991), 36, 181-186.

"Strong laws for dependent heterogeneous processes," ***Econometric Theory*** (1991), 7 213-221, and "Erratum" (1992), 8, 421-422.

"Statistical inference in instrumental variables regression with I(1) processes," with P.C.B. Phillips, ***Review of Economic Studies*** (1990), 57, 99-125.

"Estimation and inference in models of cointegration: A simulation study," with P.C.B. Phillips, ***Advances in Econometrics*** (1990), 8, 225-248.

Non-Refereed Publications

"Book Review: *Handbook of Econometrics*, Volume 4," with Joel Horowitz, ***Econometric Theory*** (1997), 13, 119-132.

"Book Review: *Time Series Analysis* by James D. Hamilton," ***Econometric Theory*** (1995), 11, 625-631.

Comment on "Testing for common features" by R. Engle and S. Kozicki, ***Journal of Business and Economic Statistics*** (1993), p. 385-386.

Comment on "Further evidence on business cycle duration dependence" by F.X. Diebold, G.D. Rudebusch and D.E. Sichel, ***Business Cycles, Indicators, and Forecasting***, ed. J.H. Stock and M.W. Watson (1993), p. 280-284.

Submitted Papers

"Sample splitting and threshold estimation."
"Testing for structural change in conditional models and the bootstrap."
"Are household altruistic? Private transfers in a laissez-faire economy," with Donald Cox and Emmanuel Jimenez.
"Threshold effects in non-dynamic panels: Estimation, testing, and inference."
"Threshold autoregressions with a unit root," with Mehmet Caner.

Professional Responsibilities

Program Committee, 1993 summer meetings of the Econometric Society.

Program Committee, 1997 winter meetings of the Econometric Society.

Referee for: *American Economic Review, Annals of Statistics, Canadian Journal of Econometrics, Econometric Reviews, Econometric Theory, Econometrica, Economic Journal, Economic Letters, Empirical Economics, Handbook of Econometrics, International Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Journal of Monetary Economics, Journal of Money, Credit and Banking, National Science Foundation, Review of Economic Studies, Review of Economics and Statistics.*

Courses Taught

Undergraduate:

- Principles of Economics
- Econometrics

Ph.D.

- Introduction to Probability and Statistics
- Intermediate Mathematical Statistics
- Elements of Econometrics
- Advanced Econometric Theory
- Non-Linear Econometric Theory
- Time Series Econometrics

Completed Ph.D. Dissertations Supervised and Initial Placement

Sang-Won Lee (1992), "Essays on Non-Linear Econometrics," Indiana University.

Terence Tai Leung Chong (1995), "Econometrics of Multiple Structural Changes," Chinese University of Hong Kong.

Biing-Shen Kuo (1995), "Inference and Estimation in Regression Models with Stochastic Trend Processes," National Cheng-Chi University (Taiwan).

Mark Dwyer (1995), "Essays in Nonlinear, Nonstationary Time Series Econometrics," UCLA.

Mehmet Caner (1996), Koc University (Istanbul, Turkey).

Byeongseon Seo (1996), "Essays on Time Series Econometrics," Wayne State University.