CURRICULUM VITAE

Eric Ghysels

PRESENT POSITION:
Edward M. Bernstein Distinguished Professor of Economics and Professor of Finance, Kenan-Flagler Business School
University of North Carolina

EDUCATION

1984 Northwestern University, Kellogg Graduate School of Management, Ph.D. (Managerial Economics and Decision Science)
Thesis Committee: V.V. Chari, T. Doan, R.Hodrick, P.E. Rossi

1982 Northwestern University, M.A. (Economics)

1979 University of Brussels, B.A. (Economics, Supra Cum Laude)

AWARDS, FELLOWSHIPS AND HONORS

1980-81 Fulbright Fellow, Hoover Foundation, Belgian American Educational Foundation
1981-1984 Research Fellow, National Science Foundation of Belgium
1990 Keynote Speaker, World Congress of the Econometric Society, Barcelona
1991-1992 Research Fellow, Cowles Foundation, Yale University
1992 Research Fellow, Institute of Empirical Macroeconomics
1995 Invited Speaker, Brazilian Econometric Society, Salvador, Bahia
1995 Keynote Speaker, American Statistical Association, Orlando
1997 Nomination for Harry Johnson Best Paper Award, Canadian Journal of Economics
1998 Chair-Elect, Business and Economic Statistics Section, American Statistical Association
1998 Speaker, Invited Econometrics Session, Econometric Society European Meetings, Berlin
1999  Chair, Business and Economic Statistics Section, American Statistical Association
1999  WFA Award, NYSE Best Paper Award in Equity Trading
1999  Keynote Speaker, EC² Conference on Financial Econometrics, Madrid, Spain
2000  Invited Speaker, International Conference on Seasonality in Economic and Financial Variables, Algarve, Portugal
2001  Nomination for the Smith Breeden Prize, Journal of Finance
2001  Fellow, Journal of Econometrics
2001  Fellow, American Statistical Association
2001-2002  Honorary Simon Visiting Professor, University of Manchester
2003  Invited Speaker, Conference on Analysis of High-Frequency Financial Data and Market Microstructure, Academia Sinica, Taiwan.
2004  Invited Speaker, Time Series Modeling in Marketing, Tuck School of Business at Dartmouth.
2005  Honorary Fellow, European Society for Computational Methods in Sciences and Engineering.
2005  Keynote Speaker, International Symposium on Advances in Financial Forecasting, Greece.
2005  Keynote Speaker, Symposium for Deutsche Bank Prize in Financial Economics in honor of Eugene F. Fama, Frankfort, Germany.
2006  Keynote Speaker, 2006 International Symposium on Financial Engineering and Risk Management, Xiamen University, China.
2006  Keynote Speaker, Canadian Econometrics Study Group, Niagara Falls, Canada.

OTHER ACADEMIC APPOINTMENTS

Research Fellow, CIRANO, Montreal
Extramural Fellow, CentER., Tilburg

PUBLICATIONS

1980

**1982**


**1987**


**1988**


**1989**


**1990**


**1992**


**1993**


**1994**


1995


38. “Comments and Reply to W.R. Bell, D. Findley, S. Hylleberg and M. Watson”  

1996

39. “Comments on ‘New Capabilities and Methods of X-12-ARIMA Seasonal Adjustment Program’” by David F. Findley, Brian Monsell, William R. Bell, Mark Otto and Bor-Chung Chen”  

1997


41. “Seasonal Adjustment and Other Data Transformations”,  

42. “An Empirical Analysis of the Canadian Budget Process” (with B. Campbell),  
   Canadian Journal of Economics 30, 553-576. (Nominated for the Harry Johnson Best Paper Award – five papers nominated.)


1998


1999


2000


2001


2002


2003


73. “Structural Change Tests for Simulated Method of Moments” (with Alain Guay) *Journal of Econometrics* 115, 91-123.


2004


2005


2006


**BOOKS**


**EDITORIAL SERVICES**

a. **Editorship**


b. **Advisory Board**
Themes in Modern Econometrics (Cambridge University Press), 2001-present.

c. **Refereeing**
INVITED SEMINARS

Australian National University, Arizona State University, Board of Governors of the Federal Reserve, California Institute of Technology, CEMFI (Madrid), CIRANO, City University of Hong Kong, Columbia University, Concordia University, Cornell University, Duke University, Erasmus University, Emory University, European University Institute, ICSTE (Lisbon), ITAM (Mexico City), Johns Hopkins University, Korea University, Kyoto Institute for Economic Research, London School of Economics, Malinvaud Seminar (Paris), McGill University, McMaster University, Michigan State University, Monash University, New York University, North Carolina State University, Northwestern University, Ohio State University, Pontificia Universidad Católica do Rio de Janeiro, Princeton University, Queen’s University, Research Triangle Institute, Rice University, Sorbonne University, Stanford University, Texas A&M University, Tilburg University, Tinbergen Institute, Tsinghua University, Universidad Carlos III (Madrid), Université Libre de Bruxelles, Université de Montréal, Université des Sciences Sociales (Toulouse), Université Laval, Université Lille III, Université Mohammad V, University of Aarhus, University of Alberta, University of British Columbia, University of California-Berkeley, University of California-Los Angeles, University of California-San Diego, University of California-Santa Barbara, University of Chicago, University of Cyprus, University of Iowa, University of Limburg, University of Manchester, University of Michigan, University of Minnesota, University of North Carolina-Chapel Hill, University of Pennsylvania, University of Rochester, University of Sao Paolo, University of Southern California, University of Technology-Sydney, University of Toronto, University of Uppsala, University of Virginia, University of Western Ontario, University of Windsor, University of York, Vanderbilt University, Virginia Polytechnical Institute, Washington University, Yale University, York University.

STUDENTS

Alain Guay 1993 Ph.D., Université de Montréal. Current employment: Associate Professor, Université de Québec à Montréal, Canada

Joanna Jasiak 1994 Ph.D., Université de Montréal. Current employment: Associate Professor, York University, Canada

Olivier Torrès 1996 Ph.D., Université de Montréal. Current employment: Associate Professor, Université de Lille, France
Michael Chernov 2000 Ph.D., Penn State University. Current employment: Assistant Professor, Columbia University, Business School

Jennifer Juergens 2001 Ph.D., Penn State University. Current employment: Assistant Professor, Arizona State University, School of Business


Matthew Woolley 2005 Ph.D., University of North Carolina at Chapel Hill. Current employment: Moody’s, New York

GRANTS


1996-1999 L’économétrie des series chronologiques, Fonds pour la Formation de Chercheurs et l’Aide à la Recherche of Québec (Dagenais, Dufour, Ghysels, Ng, Perron).


1990  *Seasonality and Econometric Models Conference*, Faculté-des arts et des sciences, Université de Montréal.


**OTHER PROFESSIONAL ACTIVITIES**

- Member, Programme Committee 2000 Western Finance Meetings
- Member *Arnold Zellner Thesis Award*, Selection Committee, 1999
- Member, Program Committee, North American Summer Meetings of the econometric Society, Montreal, 1998
- Member “Comité d’honneur”, Canadian International Conference on Futures and Options (CIFO), Montreal Stock Exchange
- Member *Arnold Zellner Thesis Award*, Selection Committee, 1995
- Member Scientific Committee, CIRANO-CRM Program in Mathematical Finance, 1995
- Member *Arnold Zellner Thesis Award*, Selection Committee, 1994
- Member, Program Committee, Econometric Society Meetings, Maastricht, 1994
- Organizer Montréal Econometrics Workshops (with Concordia, McGill, Université de Montréal and UQAM)
- Chair, Selection Committee JBES Editor, 2005
- Co-organizer Triangle Econometrics Workshop, 2004-
- Co-chair, SAMSI Program on Financial Mathematics, Statistics, and Econometrics, 2005