CURRICULUM VITAE

Victoria Zinde-Walsh

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DEGREES

1968 Moscow State University Graduation Diploma in Mathematics (M.Sc.)

1978 Candidate's Degree in Mathematics (Ph.D equivalent), Moscow State University

1982 M.A.(Economics), University of Waterloo, Canada

POSITIONS HELD

1971-80 Researcher, Institute of Economics, USSR Academy of Sciences

1980-81 Graduate student and teaching assistant, Department of Economics, University of Waterloo, Canada

1981-88 Assistant Professor, Department of Economics, University of Western Ontario, Canada

1988-2001 Associate Professor, Department of Economics, McGill University, Quebec, Canada
2001- Professor of Economics, McGill University
2020 – Professor Emerita with post-retirement appointment, McGill University

Visiting positions
1995-96 Academic Visitor, London School of Economics and Political Science, U.K
2003, February, Academic visitor, University of California-Riverside, U.S.A.

Awards.

2003 Econometric Theory Multa Scripsit Award
2015 Econometric Theory Plura Scripsit Award

LIST OF PUBLICATIONS

Articles in refereed journals

1. Carrasco M., Moreiro M., Perron B., V. Zinde-Walsh, 2020, "Editor's introduction: Special Issue in Honor of Jean-Marie Dufour on Identification, Inference, and Causality", *Journal of Econometrics*, 208, pp. 243-246.
2. Galbraith J.W., V. Zinde-Walsh, 2020, "Simple and reliable estimators of coefficients of interest in a model with many potentially confounding effects", *Journal of Econometrics*, 208, pp. 609-632.
3. Davidson, R. and V. Zinde-Walsh, 2017, "Advances in Specification Testing", *Canadian Journal of Economics*, 50, 1595-1631.
4. Zinde-Walsh, V. 2017, "Kernel Estimation when Density May not Exist – A Corrigendum", *Econometric Theory*, 33, 1259–1263.
5. John W. Galbraith , Victoria Zinde-Walsh & Jingmei Zhu, 2015, "GARCH Model Estimation Using Estimated Quadratic Variation", *Econometric Reviews*, 34:6-10, 1171-1191.
6. Zinde-Walsh, V., 2014, "Measurement error and deconvolution in spaces of generalized functions", *Econometric Theory*, v. 30, pp. 1207-1246.
7. Yong Bao, Aman Ullah and Victoria Zinde-Walsh, 2013, "On existence of moment of mean reversion estimator in linear diffusion models", *Economics Letters*, 120, pp. 146-148.
8. Zinde-Walsh, V. ,2011, Presidential Address: Mathematics in economics and econometrics, *Canadian Journal of Economics*, v.44, pp. 1052-1068.
9. Yulia Kotlyarova and Victoria Zinde-Walsh, 2010, "Robust estimation in binary choice models', *Communications in Statistics – Theory and Methods*, 39, 266-279.
10. Marcia Schafgans and Victoria Zinde-Walsh, 2010, "Smoothness Adaptive Average Derivative Estimator", *Econometrics Journal*, 13, pp.40-62.
11. Dongming Zhu and Victoria Zinde-Walsh, 2009, "Properties and Estimation of Asymmetric Exponential Power Distribution", *Journal of Econometrics*, 148, pp. 86-99.
12. Serguei Zernov, Victoria Zinde-Walsh and John W. Galbraith, 2009, "Asymptotics for Estimation of Quantile Regressions with Truncated Infinite-Dimensional Processes" *Journal of Multivariate Analysis*, 100, 497-508.
13. Victoria Zinde-Walsh, 2008, "Kernel estimation when density may not exist", *Econometric Theory*, 24, pp. 696-725.
14. Victoria Zinde-Walsh, 2008, "Consequences of lack of smoothness in nonparametric estimation" (in Russian), *Quantile*, no.4, pp.57-69.
15. Yulia Kotlyarova and Victoria Zinde-Walsh, 2007 "Robust kernel density estimation in models with unknown smoothness", *Journal of Nonparametric Statistics.*, 19-2, pp. 89-101.

16. Yulia Kotlyarova and Victoria Zinde-Walsh, 2006 “Non- and semi- parametric estimation in models with unknown smoothness”, *Economics Letters,* 93, pp. 369-386.
17. John W. Galbraith, Victoria Zinde-Walsh, 2004, Évaluation de critères d’information pour les modéles de séries chronologiques, L’Actualité économique, vol.80, n. 2, juin-sept. 2004, pp. 207-227.
18. Victoria Zinde-Walsh, 2002 “Asymptotic Theory for some High Breakdown Point Estimators”, *Econometric Theory,* 18, 1172-1196.
19. John W.Galbraith, Aman Ullah and Victoria Zinde-Walsh, 2002, “Estimation of the Vector Moving Average Model by Vector Autoregression”, *Econometric Reviews,* 21(2) 2002, pp. 205-219.
20. Marcia Schafgans and Victoria Zinde-Walsh, 2002 “On Intercept Estimation in the Sample Selection Model”, *Econometric Theory,* 18, pp. 40-50.
21. Nikolay Gospodinov and Victoria Zinde-Walsh, 2000, “An Empirical Likelihood Ratio Test for a Unit Root” (Solution), *Econometric Theory*, 16, no.1, pp. 143-146.
22. John Galbraith and Victoria Zinde-Walsh,1999, “On the Distributions of Augmented Dickey-Fuller statistics in Processes with Moving Average Components”, *Journal of Econometrics,* 93, pp.25-47.
23. Victoria Zinde-Walsh, 1998, “Properties of Idempotent Matrix” (Solution), *Econometric Theory,* 14, no.3, pp. 384.
24. John Galbraith and Victoria Zinde-Walsh, 1997, “On some Simple, Autoregression-Based Estimation and Identification Techniques for ARMA Models”, *Biometrika*, 84, pp.685-696.
25. John Galbraith and Victoria Zinde-Walsh, 1995, “Transforming the Error-Components Model for Estimation with General ARMA Disturbances”, *Journal of Econometrics*, 66, pp.349-355.
26. John Galbraith and Victoria Zinde-Walsh,1994, “A Simple Non-Iterative Estimator for Moving-Average Models”, *Biometrika,* 81,1 pp.143-155.
27. Aman Ullah and Victoria Zinde-Walsh, 1992, “On the Estimation of Residual Variance in Nonparametric Regression”, *Journal of Nonparametric Statistics*, 1, #3, pp.263-265.
28. John Galbraith and Victoria Zinde-Walsh,1992, “The GLS Transformation Matrix and a Semi-Recursive Estimator for the Linear Regression Model with ARMA Errors”, *Econometric Theory*, 8,1, pp 95-112.
29. V.Zinde-Walsh and John W.Galbraith,1991, “Estimation of a Linear Regression Model with Stationary ARMA(p,q) Errors”, *Journal of Econometrics*, 47, pp.333-357.
30. John McMillan and Victoria Zinde-Walsh, 1991, “Inflation and the Timing of Price Changes”, *Metroeconomica*, 42, N.3, pp.199-226.
31. V. Zinde-Walsh, 1990, “The Consequences of Misspecification in Time Series Processes”, *Economics Letters,* 32, pp 237-241.
32. (a) V. Zinde-Walsh, 1988, “Some Exact Formulae for Autoregressive Moving Average Processes”, *Econometric Theory*, 4, 3, pp.384-402;
    (b) V. Zinde-Walsh, Errata, *Econometric Theory*, 1990, 6,2, p.293.
33. V. Zinde-Walsh, 1987, “On the Periodicity of Solutions to Dynamic Problems of Costly Price Adjustment under Inflation”, *Economics Letters*, 23, pp.365-369.
34. Aman Ullah and Victoria Zinde-Walsh, 1985, “Estimation and Testing in a Regression Model with Spherically Symmetric Errors”, *Economics Letters,* 17, pp.127-132.
35. Aman Ullah and Victoria Zinde-Walsh, 1984, “On the Robustness of LM, LR and W Tests in Regression Models”, *Econometrica*, 52, 4, pp.1055-1066.

36. V.M.Zinde, 1980, "The Role of Uncertainty in Estimating Efficiency of R&D Expenditures", (Russian), *Vestnik of the USSR Academy of Sciences*, 3, pp.55-63.
37. V.M.Zinde, 1979, "Studies of Homomorphisms of Artin Groups", *C.R.Math.Rep. Acad. Sci. Canada*, 1, 4, pp.199-200.
38. (a) V.M.Zinde, 1977, "Analytic Properties of Regular Orbit Spaces of Coxeter Groups of the Series B and D", (Russian), *Funct. Analys I ego Prilozh*., 11, 1, pp.69-70.

(b) V.M. Zinde, "Analytic Properties of Regular Orbit Spaces of Coxeter Groups of the Series B and D", *Functional Analysis and its Applications*, 11, pp.60-62. English translation of the above article.

39. (a) V.M.Zinde, 1977, "Holomophic Mappings of Regular Orbit Spaces of Coxeter Groups of the Series B and D", (Russian), *Sibirskii Mat. Zhurn*., 18, 5, pp.1015-1026.
    (b) V.M.Zinde, "Holomophic Mappings of Regular Orbit Spaces of Coxeter Groups of the Series B and D", *Siberian Journal of Mathematics*, 18, pp.716-724. English translation of the above article.
40. V.M.Zinde, 1977, "Some Homomorphisms of the Artin Groups of the Series B and D into Groups of the same Series and into Symmetric Groups", (Russian), *Uspehi Mat. Nauk*, 132, 1(193),pp.189-190.
41. V.M.Zinde, 1975, "Commutants of Artin groups", (Russian), *Uspehi Mat. Nauk*,130, 5(185), pp.207-208.
42. (a) V.M.Zinde, 1973, "A semi-invariant integral with values in a group",(Russian), *Mat. Sbornik*, 92(134),pp.294-305.
    (b) V.M.Zinde, "A semi-invariant integral with values in a group", *Math.USSR Sbornik*.121,pp.292-302. English translation of the above article.
43. V.M.Zinde, 1970, The property of "uniqueness of norm" in commutative Banach algebras with finite dimensional radical, (Russian, English summary), *Vestnik Moskov. Univ.*, ser.1 Math.meh., 25, pp.3-8.

Chapters in books and monographs.

1. Bao, Yong, Fan, Yanqin, Su, Liangyun and Victoria Zinde-Walsh, 2016, "A Selective Review of Aman Ullah's Contributions to Econometrics" " in Carter Hill, Gloria Gosalez-Riviera and Tae-Hwe Lee (eds.) Advances in Econometrics, Vol. 36, Essays in Honor of Aman Ullah, 3-43.
2. Kotlyarova, Yulia, Marcia Schafgans and Victoria Zinde-Walsh, 2016, "Exploration of Smoothness: Bias and Efficiency of Nonparametric Kernel Estimators" in Carter Hill, Gloria Gosalez-Riviera and Tae-Hwe Lee (eds.) Advances in Econometrics, Vol. 36, Essays in Honor of Aman Ullah, 561-589.
3. Tuvaandorj, P. and Victoria Zinde-Walsh, 2014, "Limit theory and inference about conditional distributions" in Thomas B Fomby,Joon Y. Park,Yoosoon Chang (eds.) Advances in Econometrics; Vol 33; Essays in Honor of Peter C. B. Phillips; Chapter 12, p. 397-424.
4. Zinde-Walsh, V., 2014, "Identification and well-posedness in nonparametric models with independence conditions", in J. Racine, L. Su, & A. Ullah (eds.), *Handbook of Applied*

Nonparametric and Semiparametric Econometrics and Statistics. Oxford University Press, pp. 97–128.

5. Victoria Zinde-Walsh and Peter C. B. Phillips, 2003, "Fractional Brownian motion as a differentiable generalized Gaussian process", (K. Athreya, M. Majumbar, M. Puri, E. Waymire, eds.), IMS Lecture Notes – Monograph Series, vol.41, Probability, Statistics and their Applications: Papers in Honor of Rabi Bhattacharya, pp.285-292.
6. John Galbraith and Victoria Zinde-Walsh, 2002, "Measurement of the Quality of Autoregressive Approximation, with Econometric Applications" (A.Ullah, A.Wan and A.Chaturvedi, eds.), Handbook of Applied econometrics and Statistical Inference, Marcel Dekker, New York, pp.401-421.
7. Victoria Zinde-Walsh and Aman Ullah, 1987, "On Robustness of Tests of Linear Restrictions in Regression Models with Elliptical Error Distributions" in Time series and econometrics, Reidel publ.Co., pp. 235-251.
8. V.M.Zinde, 1982, "Economic Potential of Utilizing R&D results" (Russian), in The economic problems of utilizing the investment potential of the country under developed socialism, Nauka, Moscow, pp.31-44.
9. V.M.Zinde, 1978, "On Estimating Economic Effectiveness of Utilizing the Results of R&D", (Russian) in Questions in economic and social effectiveness of capital investment and capital stock, Institute of economics, USSR Academy of Sciences, Moscow, pp. 24-32.
10. V.G.Voropayev, V.M.Zinde, 1978, "Studies of the Dynamics of the Effects of Distributed investments and Time Lag Estimates", (Russian), in Time factor in planned economy, Economica, Moscow, pp.177-211.
11. V.M.Zinde, 1977, "A Model of the Dynamics of Capital-Output Ratios in the Process of Starting Large-Scale Production of New Capital Goods", (Russian) in The main problems of extended reproduction, Institute of economics, USSR Academy of Sciences, Moscow, pp.95-106.
12. V.M.Zinde, 1977, A model of time lags in a comprehensive program of capital investment, (Russian) in Problems in methodology of evaluating the economic effectiveness of capital investments and capital stock, Institute of economics, USSR Academy of Sciences, Moscow, pp.120-128.
13. V.G.Voropayev, V.M.Zinde, 1973, Questions of modelling comprehensive capital investment programs, (Russian), in The role of mathematical modelling in economic analysis, Institute of economics, USSR Academy of Sciences, Moscow, pp.80-103.

Book reviews.

1. Victoria Zinde-Walsh, 1995, "Estimation and Inference in Econometrics" by Russell Davidson and James G. MacKinnon, *Econometric Theory*, 11, pp. 631-635.
2. V.M.Zinde, 1978, "Benefit-cost analysis of Federal programs.", Congress of the U.S.A.,Washington, 1973, in Problems of effectiveness of capital investment in developed capitalist countries, (Russian), USSR Academy of sciences, Moscow.
3. V.M.Zinde, 1978, "Toward more stable growth in construction", Ottawa, 1974, in Problems of effectiveness of capital investment in developed capitalist countries, (Russian), USSR Academy of sciences, Moscow.

4. V.M.Zinde, 1978, “Plant size, technological change and investment requirements” by D. Huettner, Praeger, N.Y., 1974, in Problems of effectiveness of capital investment in developed capitalist countries, (Russian), USSR Academy of sciences, Moscow.

Other publications

14. Victoria Zinde-Walsh, 2006, “UK Econometric Study Group annual meeting”, (Russian), Quantile, No.1, pp.63-65.
15. Victoria Zinde-Walsh, 2007, “Canadian Econometric Study Group annual meeting”, (Russian), Quantile, No.2, pp.95-97.

Working papers in ArXiv

Zinde-Walsh,V.(2009),Errors-in-variables models: a generalized functions approach, working paper, arXiv:0909.5390v1 [stat.ME], McGill University working paper.
Zinde-Walsh,V.(2010),Measurement error and deconvolution in generalized functions spaces, working paper, arXiv:1009.4217v1[MATH.ST].
Zinde-Walsh, V (2010) Identification and well-posedness in a class of nonparametric problems, ArXiv: 1010.2737v1[Math.ST].
Zinde-Walsh, V. (2012), Identification and well-posedness in nonparametric models with independence conditions, arXiv:1209.1588, Methodology (stat.ME)
Zinde-Walsh, V. (2013), Nonparametric functionals as generalized functions, arXiv:1303.1435, Statistics Theory (math.ST).
Dufour, J-M, E. Renault and V. Zinde-Walsh (2013) Wald tests when restrictions are locally singular **arXiv:1312.0569 [math.ST].**
Dufour, J-M, E. Renault and V. Zinde-Walsh (2019) A Techinical Note on Divergence of the Wald Statistic ArXiv

Papers presented at conferences and invited seminars:

"On robustnes of LR,LM and W tests in linear models", Canadian Economic Association meeting, Vancouver, B.C., June, 1983.
"Inflation and the timing of price changes", Conference on economic theory, Ann Arbour, Michigan, May 1984.
"Periodicity of solutions to dynamic problems of price adjustment", Canadian Theory Conference, Kingston, Ontario, May 1985.
"Robustness of tests of linear restrictions in regression models with elliptical error distributions", Symposia on Statistics, London, Ontario, May 1985.
"New technique for distribution-free testing and estimation", Summer Meeting of the North American Econometric Society, Berkley, CA, June 1987. Also presented at the Departments of economics of Columbia University, Iowa State University, University of Guelph, McGill University, Universite du Quebec a Montreal 1987-88.
"Distribution free testing in application to econometric models

with time series data", Canadian Econometrics Study Group, Banff, Alberta, October 1988.
"New distribution free tests: The technique and some power results in econometric models", Meeting of the North American Econometric Society, New York, December 1988. Also presented at the Department of Economics, York University, 1988.
"The GLS transformation matrix and a semi-recursive estimator for the linear regression model with ARMA errors" (with J.Galbraith) Canadian Econometrics Study Group, Hamilton, Ontario, October 1989.
"Distance measures in the space of stochastic processes and relations between them", 1991 North American Summer Meeting of the Econometric Society, University of Pennsylvania; Unversity of Western Ontario, March,1992.
" Les droits de propriete des republiques en URSS en relation aux actifs en capitaux fixes", Le 31e Congres annuel, Societe canadienne de Science economique, mai 1992.
"Transforming the error-components model for estimation with general ARMA disturbances", (with J.Galbraith) CEA meetings, June 1992.
"Distances in the class of stationary stochastic invertible processes", Econometrics Workshop, Montreal, 1990; also Universite Laval, University of Windsor, University of Western Ontario, 1992.
"An Economic Evaluation of the Division of Assets and Debt between the former Soviet Republics", University Forum, Helsinki, July 1992.
"The Current Economic Situation in Russia", Carleton University (Institute for Soviet Eastern and East-Central European Studies), Ottawa, September 1992.
"Simple Estimators for MA Models Based on Approximations Evaluated using Hilbert Distances" (with J.Galbraith), Montreal Econometrics Workshop, October 1992; CEA meetings, June 1993.
"Asymptotics of Extremum Estimators with Non-Differentiable Criteria via Generalized Functions", McGill, August 1993.
"Distances in the Space of Stationary Stochastic Processes and Applications to Time Series", Econometrics Workshop, Yale University, November 1993.
"Parametric Unit Root Tests in Models with ARMA Errors", (with J.Galbraith) Cointegration and Dynamics in Economics, 4th Meeting of (EC) , Oxford, UK, December 1993 Economics Department Seminar, U.of California, Riverside, February,1994; CEA meeting, June 1994, Calgary; CESG, September 1994, Windsor.
"Simple Estimation and Identification Techniques for ARMA Models" (with John Galbraith), University of British Columbia, November 1994, Queen's University, November 1994; Societe canadienne de Science economique, May 1995; CEA meeting, June 1995; British

Econometrics group \ meeting , Bristol, July 1995; GREQAM,
Marseiile, France, Jan.1996; Toulouse, France, Jan.1996; U.Manchester, U.K., Feb. 1996.
"Measurement of the Quality of Autoregressive Approximation, with
Econometric Applications" (with John Galbraith) CORE, Belgium,
March 1996; U.Amsterdam, The Netherlands, Apr. 1996, Erasmus U.,
Rotterdam, the Netherlands, Apr.1996,; Oxford U., U.K., May 1996;
CESG meeting, Waterloo, Sept.1996.
"Asymptotics of Some Robust Estimators via Generalized Functions"
LSE, U.K.,Feb. 1996; U.Southampton, U.K.,May 1996.
"Time-domain Methods for the Estimation of Fractionally-integrated
Time Series Models" (with John Galbraith), Queen's University,
November 1996; European Meeting of the Econometric Society,
Toulouse, France, August 1997; CEA, June, 1997; CESG, Sept, 1997.
"Asymptotics of the LMS estimator via generalized functions",
University of Rochester, April 1998.
"Asymptotic Theory for some High Breakdown Point Estimators via
Generalized Functions", University of Victoria, March 1999; UBC,
March 1999; Universite de Montre1al, March, 1999; CEA meeting, May
1999.European Economic Association, Santiago de Compostela, Spain, Aug.1999.
"Properties of Estimates of Daily GARCH Parameters based on Intra-day
Observations" (with John Galbraith), World Congress of the Econometric Society,
Seattle, Aug. 2000;CESG, Guelph, Sept. 2000.
"Robust Estimation with Stochastic Time Series Data", London School of Economics, Feb. 2001.
“Asymptotic Theory for some High Breakdown Point Estimators”, York university, March 2001.
“Analytical Indirect Inference” (with J.Galbraith), Econometric Society European meeting, Lausanne, Aug. 2001; CESG,Wilfrid Laurier, Waterloo, Ont. Sept 2001.
“Dimension Reduction for Statistical Controls” (J.Galbraith presented), Conference “Univariate and Multivariate Models for Asset Pricing”, Université de Montréal, May 2002.
“Improving the Efficiency of the Maximum Score Estimator” (with Yulia Kotlyarova) Econometric Society Australasian Meeting, Brisbane, Australia, July 2002.
“Asymptotic Theory for some Robust Estimators”, University of Auckland, New Zealand, July 2002; Otago University, Dunedine, New Zealand, August 2002; University of New South Wales, Sydney, Australia, August 2002.
“Dimension Reduction for Statistical Controls”, Monash University, Melbourne, Australia, August 2002.
“Smoothing Extremum Estimators: a Generalized Function Approach” (with P.C.B.Phillips), Simon Fraser University, University of Victoria, University of Alberta, March, 2003, LSE, U.K., June, 2003.
“Improving Efficiency and Robustness of the Smoothed maximum Score Estimator”, U.K. Econometrics Study group meeting, Bristol, U.K., July 2004.
“Kernel Estimation when Density Does not Exist”, COMPSTAT meeting, Prague, Aug., 2004; Royal Statistical Society meeting, Manchester, U.K., Sept. 2004, Vanderbilt University, Nov. 2004, Dalhousie University , Nov.2004, CEA meeting, May, 2005, UK Econometrics Study Group, Bristol, July 2005 .
“Non- and semi-parametric estimation in models with unknown smoothness” (with Yu. Kotlyarova) CEA meeting, June 2006.

“Kernel estimation when density may not exist”, Forum for Interdisciplinary mathematics, SCRA 2006, Sept. 2006, Tomar, Portugal; LAMES 2006, Mexico, Nov. 2006.
“Tests of a singularity in a distribution”, SAMES 2006, Chennai, India, Dec. 2006.
“Testing for singularities”, CEA, Halifax, June 2007; CEMAPRE 2007, Portugal, Aug.2007.
“Test of singularity and the degree of smoothness of a distribution function” (with John Galbraith), Columbia University, Nov. 2007.
“Robust Average Derivative Estimation” (with Marcia Schafgans, LSE), Ohio State University, April 2008; UC-Riverside, May 2008.
“Properties and Estimation of Asymmetric Exponential Power Distribution” (with Dongming Zhu) CEA meeting, Vancouver, June 2008.
”Generalized Functions Spaces in Identification Problems”, Cowles Foundation for Research in Economics Summer conference (by invitation), June, 2008; UK Econometrics Study Group, July, 2008.
“Errors-in-variables models: a generalized functions approach”, Indiana University, Nov. 2008, CEA meeting, May 2009, Stats in the Chateau, France, Sept. 2009; CESG, Sept.2009.
“Smoothness Adaprive Average Derivative Estimation” (with M. Schafgans, LSE), ESEM 2009, August, 2009, Simon Fraser University and UBC, March, 2010.
“Testing of Singularity and degree of smoothnes of a distribution” (with J. Galbraith) CESG 2010, October 2010, Vancouver.
“Mathematics in economics and econometrics”, Presidential address, CEA meeting, Toronto, June, 2011
“Measurement Error and Convolution in Generalized Functions Spaces” Cambridge University, UCL and LSE – Nov. 2010; GRECAM, Marseille, Jan. 2011; Berkeley, Feb. 2011, Stanford, Feb. 2011, UC-Riverside, March 2011, UCSD, March, 2011; ESEM, Oslo, Aug. 2011.
“Nonparametric functionals as generalized functions” Canadian Economics Association Meeting, Montreal, June 2013, Canadian Econometrics Study group meeting, Waterloo, Oct. 2013.
“Measurement error and deconvolution in spaces of generalized functions” Sobolev conference, August 2013, Novosibirsk, Russia.
“Limit theory for estimators of conditional distributions and densities”, Advances in Econometrics conference, Dallas, Texas, Nov. 2013.
“Nonparametric Functionals as Generalized Functions”, invited seminar, UC-Riverside, UCLA, Nov. 2013.
“Wald tests when restrictions are locally singular”, Canadian Economics Association meeting, Vancouver, June 2014.
“Developments in nonparametric econometrics”, invited lecture, International Conference on Modern Nonparametric Tools and Applications, Nizhny Novgorod, Russia, Sept. 2014.
“Nonparametric estimation and inference without distributional assumptions”, UBC, Oct. 2014; UVic, Oct. 2014, Universite de Sherbrooke (mathematics), April 2015.
“Robust Approaches in Econometrics”, Advances in Econometrics conference, March 2015, Riverside, CA.
“Exploration of Smoothness: Bias and Efficiency of Nonparametric Kernel Estimators”, Advances in Econometrics conference, March 2015, Riverside, CA.
“Wald tests when restrictions are locally singular”, U.K, Econometrics Study group, July 2016, Bristol, U.K.; London School of Economics, Nov. 2016, University of Surrey, Nov. 2016; Italian Congress of Econometrics and Empirical Economics, Jan. 2017, Messina, Italy; UC-Riverside, March 2017.
“Random intervals via generalized functions” invited talk, the Third International Symposium on Interval Data Modeling: Theory and Applications, Academy of mathematics and systems science, June, 2017, Beijing, China

“Wald tests when restrictions are locally singular” invited talk, The 3d Dongbei Econometrics Workshop, July, 2017, Dalian, China; Econometrics workshop at Shanghai University of Finance and Economics, June, 2018, Shanghai, China.
“Simple and reliable estimators of coefficients of interest in a model with many potential confounding effects”, The 4th Dongbei Econometrics Workshop, June, 2018, Dalian, China, ICEEE, Lecce, Italy, Jan 2019.
“Wald tests when restrictions are locally singular”, Vanderbilt University, Nashville, USA, April 2019.
“Asymptotic and finite-sample behavior of kernel-based test statistics”, UK Econometrics study group conference, Bristol, July 2019.

Research grants
Research grants

Title	Agency	Type	Period	Total amount
Dynamic Games with Costly Moves	SSHRC	Individual	1985-1988	22 010
Inference in Econometric Models with Correlated Errors	NSERC	Individual	1986-1989	18 000
Development of Distribution Free Techniques in Econometrics	NSERC	Individual	1989-1992	9 720
L'econometrie des series chronologiques	FCAR	Team	1990-1993	36 000 (individual share)
Dynamic specification and the use of distance measures in econometric modelling	SSHRC	Team (with J.Galbraith)	1992-1995	25 000
Estimation, identification and evaluation of time series models using distance measures	FCAR	Team (with J. Galbraith and A. Ullah)	1993-1996	76 000
Moving average models and autoregressive approximation in econometrics	SSHRC	Team (with J.Galbraith)	1995-1998	42 000
Identification des modèles ARMA et	FCAR	Team (with J.Galbraith)	1996-1999	90 000

ARIMA				
Equipement	FCAR	Team (with J.Galbraith)	1996	5 000
Identification, misspecification and forecasting with time series models	SSHRC	Team (with J.Galbraith)	1998-2001	44 000
Spécification de modèle pour la projection de series chronologiques	FCAR	Team (with J.Galbraith)	1999-2002	127 500
Robust Estimation Methods for Conditional Heteroscedasticity Models	SSHRC	Team (with J.Galbraith)	2001-2004	76 890
Inférence analytique indirecte et méthodes robustes pour le développement de modèles économétriques	FCAR	Team (with J.Galbraith)	2002-2005	112 000
New Directions for Dimension Reduction	SSHRC	Team (with J.Galbraith)	2004-2007	95 400
Innovations économetriques dérivées de méthods basées sur le calcul intensif	FQRSC	Team (Russell Davidson, director)	2005-2009	359 006
Econometric Developments Using Progress In Nonparmetric Estimation	SSHRC	Team (with J.Galbraith)	2007-2010	35 000
L'économétrie des phénomènes irréguliers en macroéconomie, sur les marchés financiers, et dans la répartition des revenus : théories et applications	FQRSC	Team (Russell Davidson, Director)	2011-2015	376 584
La théorie économétrique et son application	FRSCQ	Team (Russell Davidson,	2014-2018	48 000 $

aux études empiriques des événements irréguliers ou uniques en macroéconomie et finance, la distribution des revenus, et les marchés des objets d'art		Director)		For 2014-15
Non-parametric identification, estimation and inference: generalized functions approach	NSERC	Individual	2020-2025	90000

Service on board of examiners, Ph..D. theses:

L.Magee, Department of Economics, UWO (thesis committee)
B.C.Sutradhar, Department of statistics, UWO (extradepartmental examiner)
T.S.Kheoh, Department of statistics,UWO (extradepartmental Examiner)
Ch.Chandrika, Department of Economics, University of Delhi (external examiner).
Oleg Glouchakov, Department of Economics, York U (external examiner), 2006.
Karim Mimouni, Faculty of Management, McGill (oral examination committee), June 2007.

Graduate supervision at McGill

MA students

M. Donarski, McGill (MA, 1991)
M.Houle, McGill (MA,1993)
L.Pedersen, McGill (MA, 1994)
R.Luger (M.A., 1995)
F.Xia (M.A., 1995) - 2d reader
J.Meier (M.A.,1995) - 2d reader
A.Roopan (MA,1995)
M.Vlassopoulos (MA, 2000) –2d reader
A.Landry (MA, 2000) –2d reader
M.Brisson (MA, 2000) 2d reader
K. Mingoulin (MA, 2000)
Ho Yong Chong (MA, 2004) –2d reader
S. Urbina (MA, 2005)

D. Garcia (MA, 2006)
Sh. Alam (MA, 2008) – 2d reader
J. Takubo (MA, 2009) -2d reader
Landry, Caroline (MA, 2012)
Miao Nie (MA, 2013)
Yuanchuan Cao (MA 2013)
Jie Bu (MA, 2013)
Kyle McEwen (MA, 2014)
Barsha Poudel (MA, 2016)
Tian Xie (MA, 2016)
Christian Moray (MA, 2016)
Mahir Musleh (MA, 2016) 2d reader
Denis Korzcak (MA, 2019)
Gabriel Mercier (MA, 2020)

PhD students

P.Crowley, McGill (Ph.D.,1995)
A.Assaf, McGill (Ph.D., 1999) -2d supervisor
G.Tkacz (Ph.D., 1999) - 2d supervisor
J.You (Ph.D., 2000)
J.Cavalcante (Ph.D.,2002) - 2d supervisor
T.Kisinbay (Ph.D., 2004) – 2d supervisor
S.Zernov (Ph.D., 2004) – 2d supervisor
Yu. Kotlyarova (Ph.D., 2005)
D. Zhu (Ph.D., 2007)
P. Richard (Ph.D, 2007) - Committee member
Ch. Ntantamis (PhD, 2009) – 2d supervisor
T. Rakovski (Ph.D., 2009 dec.)
R. Tabri (Ph.D., 2013) - 2d supervisor
X. Liang (Ph.D 2015) 2d supervisor
P. Tuvaandorj (PhD, 2015) 2d supervisor
B. Kang (PhD 2015) committee member
J. Lui (Ph.D 2017) – Committee member (internal review)
B. Jian (PhD 2017) – Committee member (internal review)
Quan Sun (PhD 2019) – Committee member (internal review)
Masaya Takano (in progress) 2d supervisor
Vihn Nguen (PhD 2020) – Committee member (internal review)

Service to the profession:

Member of the Editorial Board, Canadian Journal of Economics, 1992-1995.
Member of the Executive Council, Canadian Economics Association, 1994-1997.
Director, Canadian Econometrics Study Group, 1999-2002.

Steering Committee Member, CEPRA (Consortium for Economic Policy Research and Advice, Canada-Russia), 1999-2000.
SSHRC Adjudication Committee, 2001-2002, 2005-2006.
McGill representative, Centre interuniversitaire de récherche en économie quantative (CIREQ), 2002-2008, 2014-15.
External reviewer, Review Committee of the Department of Economics, University of Toronto, Fall, 2004.
Member of the Editorial Council, Quantile, international econometric journal in Russian lanquage. 2006-.
Conference co-organizer, Canadian Econometrics Study Group, Montreal, Sept. 2007.
External reviewer, Review committee for the Department of Economics, Concordia University, Jan. 2008.
Executive Council, Canadian Economic Association. 2008-2012
Vice-President, Canadian Economic Association, June 2008-June 2009.
President-Elect and Program Chair, Canadian Economic Association meeting, June 2009-2010.
Scientific Committee, Canadian Econometric Study Group meeting, Carlton U, 2009.
President, Canadian Economics Association, 2010-2011.
Coordinator, Montreal Econometrics Seminar, 1999-2016.
Conference organizer, CIREQ Econometrics conference in honor of Jean-Marie Dufour, May 2016.
Strategic and Financial Committee, CEA, August 2016.
Panel member, European Research Council, 2012, 2014, 2016, 2018.
Evaluation expert, Spanish State Agency 2019 Unidades de Excelencia María de Maeztu (reports on two departmental applications).
Scientific committee, CESG 2019 conference.
Guest Editor, Journal of Econometrics, 2016-2020.
Conference co-organizer, CIREQ econometrics conference, 2020.
Member of Scientific Committee, responsible for the Econometrics direction, Centre interuniversitaire de récherche en économie quantative (CIREQ), 2002-2020 (ongoing).

Service to the Department and the University (McGill)

Graduate Admissions Committee, 1991-1995; 1996-2009; 2012-2015
Chair of Graduate Admissions in 1992-1994; 1997-1998, 2001-2002.
Hiring Committee.
Seminars, speakers.
Joint Senate-Board Committee on Equity, 1991-1995.
MAUT Council, 1992-1994.
Staff Benefits Advisory Committee, 1992-1994.
Faculty of Arts Scholarship Committee, 1994, 1995.
Representative and Head of McGill delegation to University Forum, Helsinki, July 1992; Budapest, Dec.1994.
Advisory Committee for Selection of a Dean of Management Faculty, 1996.
University Tenure Committee, Faculty of Management, 1997-1999.
Advisory committee to the Dean on selection of Chair of Economics, 2005.
SSHRC/McGill majors evaluation committee, 2004-2005.
Faculty of Science tenure committee, Senate representative, 2007-2009.

McGill SSHRC doctoral pre-selection committee, 2008-09, 2009-2010.
McGill University Tenure Committee for Recruitment, 2011-2014
McGill University Tenure committee 2015.
Chair, Cyclical review of the Department of Mathematics and Statistics, McGill University, 2016.
SSHRC Doctoral Evaluation Committee 5, McGill, 2018.
Advisory committee for selection of Chair, Dept. of Economics, 2019.
Department of Economics Graduate committee, Director of Graduate Studies, Economics, 2011-2012,Qualifying year advisor, 2015-16, 2018-2020.
PT&R Committee.