Curriculum Vitae
Werner Ploberger

Born: Aug. 5, 1956
Citzenship: Austria
Residency: Permanent Resident in the USA

Education:
1978 "Dipl-Ing" (corresponding to a Master's degree) in Applied Mathematics at the Vienna University of Technology;
1981 "Dr. techn" (Doctoral Degree in Technical Scienes) in Applied Mathematics at the Vienna University of Technology *(Title of Dissertation: "Prediciton-Error Estimation of Linear Systems")*;
1993 "Habilitation" in Econometrics; *("Habilitation" is - the second - higher - type of Ph.D. inGerman-type university systems; It can roughly be compared to a French "Doctorat d'Etat");*

Professional Experience:
1979 "Universitätsassistent" (corresponds to Assistant Professor) at the Institute for Econometrics, (now: Institute for Econometrics, OR and Systems Theory), Vienna University ofTechnology
1993 "Universitätsdozent-Assistenzprofessor" (corresponds to Asociate Professor) at the Vienna
University of Technology;
09/1995 - 06/1997 and 07/1999-09/2000 Professor in Economics (Econometrics), University of St.Andrews, Scotland
07/1997 -06/1999 and 10/2000-06/2007: Professor of Economics, University of Rochester, Rochester, NY, USA
07/2007-present: Professor of Economics, Washington University in St. Louis, St. Louis, MO, USA

Visits to other Universities:
Jan 1990- June 1992 Cowles-Foundation, Dept. of Economics, Yale-University
Oct. 1992 C.R.D.E, Dept. d'Economique, Univ. de Montreal
Feb. 1993 Dept. of Econometrics, Monash University
April-May 1993 Cowles-Foundation, Dept. of Economics, Yale-University
April-May 1994 Cowles-Foundation, Dept. of Economics, Yale University
May 1996 Cowles-Foundation, Dept. of Economics, Yale University
May 1997 Dept. of Statistics, Univ. of Dortmund
Dec 1998 Institute for Advanced Studies Vienna
Jan-June 2005 Cowles Foundation, Dept of Economics, Yale University

Publications in Refereed Journals

"On Studentizing a Test for Structural Change", (with W. Krämer), **Economics Letters**, Vol. 20, No.4, 1986, pp.341-344.
"Mean Adjustment and the CUSUM Test" (with W. Kraemer), **Economics Letters**, Vol. 25, 1987, pp. 255-258.
"Testing for Structural Change in Dynamic Models" (with W. Krämer and R. Alt), **Econometrica**, Vol. 56, No.6, 1988, pp. 1355-1369.
"A New Test for Structural Stability in the Linear Regression Model" (with W. Kraemer and K. Kontrus), **Journal of Econometrics**, vol. 40, 1989, pp. 307-318.
"A Modification of the CUSUM Test in the Linear Regression Model with Lagged Dependent Variables" (with W. Krämer and R. Alt), **Empirical Economics**, Vol 14, 1989, pp. 65-75.
"The Local Power of the CUSUM and CUSUM of Squares Tests" (with W. Krämer), **Econometric Theory**, Vol.6, No.3, 1990, pp. 335-347.
"The CUSUM-Test with OLS-Residuals" (with W. Krämer), **Econometrica**, Vol. 60, No. 2, 1992, pp. 271-285.
"Optimal Changepoint Tests for Normal Linear Regression", (with Don W.K. Andrews and Inpyo Lee), **Journal of Econometrics,** vol. 70, No. 1, 1996, pp 9-38.
"Posterior Odds Testing for a Unit Root with Data-Based Model Selection" (with Peter C.B. Phillips), **Econometric Theory,** Vol.10, No. 3-4, 1994, pp 771-808.
"Optimal Tests When a Nuisance Parametere is Present Only Under the Alternative" (with Don W.K. Andrews), **Econometrica,** Vol. 62, No. 6, 1994, pp.1383-1414
"A Trend-Resistant Test for Structural Change Based on OLS-Residuals", (with W. Krämer), **Journal of Econometrics,** Vol. 70, No.1, 1996, pp 175-186.
"Admissibility of the Likelihood-Ratio Test when a Nuisance Parameter is Present only under the Alternative (with Don W.K: Andrews), **Annals of Statistics,** Vol 23, No. 5, 1995, pp 1609-1629.
"An Asymptotic Theory of Bayesian Inference for Time Series", (with Peter C.B: Phillips), **Econometrica** Vol. 64, No.2, 1996, pp 381-412
"Testing for Serial Correlation Against an ARMA(1,1) Process", (with Don W.K. Andrews),**Journal of the American Statistical Association** Vol. 91, 1996, p.1331-1342
“Asymptotic Theory of Integrated Conditional Moments Tests” , (with Herman J. Bierens), **Econometrica** Vol. 65 n 5, 1997, pp 1129-1152
“Tests for white noise against alternatives with both seasonal and nonseasonal serial correlation“. (with D.W.K. Andrews and X. Liu), **Biometrika** Vol 85 No. 3, 1998, pp. 1129-1152
“An Introduction to Best Empirical Models when the Parameter Space is Infinite Dimensional”,(with Peter C.B. Phillips), **Oxford Bulletin of Economics and Statistics**, vol. 65, 2003,pp. 877-890
“Empirical Limits for Time Series Econometric Models”, (with Peter C. Phillips), **Econometrica ,**Volume 71 n 2, 2003, pp 627 - 674
“A complete class of tests when the likelihood is locally asymptotically quadratic”, **Journal of Econometrics**, 2004, vol. 118, pp 67-94
“Comparing the activity patterns of two mediterranean cephalopod species” : with Meisel D. V., Byrne R. A., Kuba M. J., Mather J. A,, Reschenhofer E, **Journal of Comparative**

Psychology Vol 120(3), 2006, pp 191-197
“Admissible and Nonadmissible Tests in Unit-Root-like Situations”, **Econometric Theory** vol. 24, 2008, pp. 15-42
“Testing for cycles in multiple time series” with E Reschenhofer, **Journal of Time Series Analysis,** 2010, vol. 31 (6), 427-434
“Optimal Estimation under Nonstandard Conditions”, with Peter C.B. Phillips, **Journal of Econometrics,** 2012, vol 169(2),p. 258-265.
“Rate-optimal tests for jumps in diffusion processes”, with M. Loretan and T. Lee, **Statitical Papers,** 2013, Vol 54(4), p. 1009-1041
“Detecting fuzzy periodic patterns in futures spreads”, with E Reschenhofer, and GV Lehecka, **Statistical Papers**, 2014, May 2014, Volume 55 (2), pp 487-496
“Optimal test for Markov switching” with M Carrasco, L Hu, **Econometrica,** 2014, Volume 82(2), pp. 765 - 784

Other Publications

Slight Misspecifications of Linear Systems",in: *Operations Research in Progress*, G. Feichtinger
and P. Kall, eds, D. Reidel, Dordecht 1982.
"Identifiability and Inference in ARMA Systems" (with M. Deistler and B. Pötscher), in: *Time Series Analysis: Theory and Practice 2*, O.D. Anderson ed. North Holland, Amsterdam, 1982, pp
43-61
"Testing for Constancy of Parameters in Linear Models", in: *Proceedings of the 44th Session of the ISI, contributed papers volume*, Madrid, 1983
"A Comparison of Two Significance Tests for Structural Stability in the Linear Regression Model" (with W. Kraemer and K. Kontrus) in: *Advances in Econometrics and Modelling*, Baldev Raj,(ed.), Kluwer, The Netherlands, 1989, pp. 159-169.
"The Local Power of the CUSUM-SQ Test Against Heteroscedasticity", in: *Statistial Analysis and Forecasting of Economic Structural Change*, Peter Hackl (ed.), 1989, pp. 127-134
"Recursive vs. OLS Residuals in the CUSUM Test" (with W. Krämer and K. Schlüter), in: *Economic Structural Change: Analysis and Forecasting,* Hackl,P. and Westlund,A. (eds),Springer,
1991, pp. 35-48.
“A Skorohod-type Embedding for General Random Elements”, working paper, University of Rochester, 1999
“Consequences of Fractionally Integrated Regressors”, *Schriftenreihe des Sonderforschungsbereiches Komplexitätsreduktion in multivariaten Datenstrukturen*, Dortmund, 35-99, 1999
“Optimal Testing for Unit Roots in Panel Data” (with Peter C. B. Phillips), working paper,University of Rochester, 2001
“Rissanen’s theorem and econometric series”, (with P. C. B. Phillips), in: *Simplicity, Inference andModelling: Keeping it Sophisticatedly Simple*, Edited by Arnold Zellner, Hugo A. Keuzenkamp ,
Michael McAleer , Cambrige University Press, 2002

Select Keynote or Invited Papers

New Developments in Time Series Econometrics, Yale, “A Complete Class of Tests When the
Likelihood Is Locally Asymptotically Quadratic”, October 23–24, 1999
13th EC2 Conference, Bologna: “Best Empirical Models when the Parameter Space is Infinite
Dimensional” , December 13-14, 2002
Joint Statistical Meetings (JSM) 2003, San Francisco: ““Optimal Testing for Unit Roots in Panel
Data”, August 3-7, 2003
Financial Econometrics Conference, Montreal,:”Optimal Tests for Markov Processes”, May 7-8,
2004
Far Eastern Meeting of the Econometric Society, Seoul, "Optimal Testing for Markov Switching
Models", June 30-Jul 2, 2004
Unit Root and Cointegration Testing, Faro (Portugal), “Admissible and Nonadmissible Tests in
Unit-Root-like Situations”, Sept. 29 – Nov. 1
European Meeting of the Econometric Society, Vienna, 2006: "Optimal Testing for Markov
Switching Models"

Membership in Committees and Honors

Listed in *Who’s Who in Economics*, 4th edition
Member of the scientific committee for the
Econometric Society World Congress 1995 (Tokyo),
European Meeting of the Econometric Society 1996 (Istanbul),
European Meeting of the Econometric Society 1999 (Santiago de Compostela),
North American Winter Meeting of the Econometric Society 2000 (Boston),
North American Summer Meeting of the Econometric Society 2002 (Los Angeles)
European Meeting of the Econometric Society 2006 (Vienna)
Receipient of an *Erwin Schrödinger Grant* (1990-1992), Austrian National Science Foundation
Receipient of the *Fernand Braudel* grant of the European University Institute in 2011 and 2015