SERGIO G. KORESHA

Philip H. Knight Professor of Business

Associate Dean for Academic Affairs

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http://odin.lcb.uoregon.edu/sergiok/skres.pdf

EDUCATION

1976-1980 **HARVARD UNIVERSITY** Boston, Massachusetts

Doctor of Business Administration. Special Field in Mathematical Analysis and Managerial Decisions. Thesis: *The Integration of Transfer Functions with Econometric Modeling*. Recipient of the Gulf Oil fellowship for research work on energy modeling. Division of Research Fellow. Gulf Oil Fellowship for energy research. Co-author of ***Energy Future***, a *New York Times* Best Seller dealing with US energy policy.

1974-1975 **UNIVERSITY OF CALIFORNIA** Berkeley, California

Master of Engineering in Applied Operations Research. Special projects included a study evaluating solid waste management alternatives for Contra Costa County and formulating time series forecasting models.

1970-1974 **UNIVERSITY OF CALIFORNIA** Berkeley, California

Bachelor of Science in Industrial Engineering and Operations Research. Special projects included establishing a quality control system for the Ortho Division of Standard Oil of California, and designing a planning model for development of industry in a developing country. California Scholastic Federation Fellow. Alpha Pi Mu (Industrial Engineering Honor Society) delegate to national convention in Gainesville, Florida.

EXPERIENCE

2010-present **UNIVERSITY OF OREGON**

CHARLES H. LUNDQUIST COLLEGE OF BUSINESS Eugene, Oregon
Associate Dean for Academic Affairs
Philip Knight Professor of Business

Responsible for all graduate and undergraduate programs and faculty of the College. Select, recommend and evaluate tenure and non-tenure track faculty in accord with College policies. Encourage and promote faculty development. Promote research and scholarship within the faculty. Provide academic leadership for the planning, implementation and evaluation of programs to ensure effectiveness and quality. Encourage, support and establish academic partnerships with other institutions. Oversee the coordination of the scheduling of faculty, courses, facilities, and accreditation matters. Provide leadership for advancement of academic standing. Assist in external affairs matters; interact with Business Advisory Board. Participate in budget development and monitor budgets. Provide the day-to-day management of all academic units.

2004-2010 **UNIVERSITY OF OREGON**

CHARLES H. LUNDQUIST COLLEGE OF BUSINESS Eugene, Oregon

Head, Department of Decision Sciences
Philip Knight Professor of Business

Responsibilities include managing a multidisciplinary department that is committed to excellence in teaching and research in the fields of statistical modeling, production and operations management, and information systems; actively engaged in recruiting, mentoring and evaluating faculty; teaching undergraduate and graduate courses in general statistics, time series, regression analysis and forecasting; advising students; conducting research in the areas of statistical modeling formulating college-wide plans and strategies; assisting with fund raising; and establishing working relationships and partnerships with companies to facilitate faculty research and to enrich the classroom experience for students with real-world interaction through class projects, internships, guest speakers, plant tours and simulations. *Recipient* of the Scharpf Outstanding Research Award, 2005. Directed the launching of the new undergraduate concentration in Information Systems and Operations Management, 2005, and a new departmental PhD program, 2007. *Initiated and orchestrated* a $130,000 University of Oregon Educational Technology Grant (2006) to provide students with vital software necessary to succeed in the business environment. *Invited to present* a series of distinguished research lectures at the University of the Thai Chamber of Commerce in Bangkok, 2006 and 2008. *Recipient* of the University of Oregon Research Innovation Award, 2010.

2008 **HANYANG UNIVERSITY** Seoul, Korea

BUSINESS SCHOOL

Visiting Professor. Taught analytical modeling techniques in the Global MBA Program; advised graduate students and faculty on research issues.

2008 **UNIVERSITY OF QUEENSLAND**
BUSINESS SCHOOL Brisbane, Australia

Visiting Professor. Gave special lectures on forecasting issues to post graduate students; conducted research on econometrics; and presented research papers at other universities in Australia.

2008 **UNIVERSITY OF THE THAI CHAMBER OF COMMERCE**
SCHOOL OF ECONOMICS Bangkok, Thailand

Visiting Professor. Taught PhD students econometrics; advised graduate students and faculty on research issues.

1998-2004 **UNIVERSITY OF OREGON**
CHARLES H. LUNDQUIST COLLEGE OF BUSINESS Eugene, Oregon
Head, Department of Decision Sciences
Charles H. Lundquist Research Scholar & Professor of Business. Responsibilities included teaching undergraduate, graduate and executive education courses; advising students; conducting research in the areas of statistical modeling with special emphasis on time series forecasting methodologies and applications; and managing the department. Other responsibilities included administrative activities at the University level, fund raising; and consulting for private enterprises. Responsible for expanding departmental teaching and research domains into the field of management information systems. Appointed to the Knight Chair Professorship in Sept. 2004.

2003 **THE UNIVERSITY OF QUEENSLAND**
BUSINESS SCHOOL Brisbane, Australia

Visiting Professor. Taught graduate courses on statistical methodology and reevaluated quantitative methods curricula. Conducted research on time series analysis and forecasting. Presented research findings at universities throughout the Australia.

1992-1998 **UNIVERSITY OF OREGON**
CHARLES H. LUNDQUIST COLLEGE OF BUSINESS Eugene, Oregon

Charles H. Lundquist Research Scholar & Professor of Business. Responsibilities included teaching and conducting research in the fields of statistical modeling and production and operations management, and mathematical programming. Constructed the department's first web page ("http://lcb.uoregon.edu/dsc.html") which remains the basis for College's main page today. Developed electronic data base systems for identifying research interests and accomplishments of individual or group of faculty during any period of time since 1980, as well as the management system for the College's academic and professional support accounts. Awarded a Centro Nacional de

Pesquisas (CNPq - Brazilian National Research Center) grant to conduct time series research at the Universidade Federal do Rio de Janeiro, Brazil, 1993. Recipient of a Lundquist College of Business grant to conduct research on new methods for estimation of Vector Autoregressive forecasting models, 1995. Recipient of the MBA student award for innovative teaching by means of technology, 1996. Voted by the MBA Student Association as the best first year professor; recipient of the PW Pipe Outstanding Faculty Award, 1997. Appointed chair of department, 1998.

1994 **THE UNIVERSITY OF AUCKLAND**
GRADUATE SCHOOL OF BUSINESS Auckland, New Zealand

Visiting Professor. Taught graduate courses on statistical methodology emphasizing decision making for Executive MBA's and for Honours Programme students specializing in accounting and finance. Conducted research on time series analysis and forecasting.

1986-1992 **UNIVERSITY OF OREGON**
COLLEGE OF BUSINESS ADMINISTRATION Eugene, Oregon

Associate Professor of Decision Sciences
Charles Lundquist Research Scholar. Primary duties included teaching and research in the areas of forecasting, statistics, production and strategy, as well as participation in consulting and administrative functions. Instructor in Oregon Executive MBA (OEMBA) and Executive Management Programs. Recipient of the first senior faculty research award, 1988. Awarded a grant from the University of Tampere to conduct statistical research in multiple time series analysis in Finland, 1989. Voted by the First Year MBA Class as their best professor; recipient of the P.W. Pipe Outstanding Faculty Award, 1989. Graduate School of Management Research Fellow, 1989. Principal Investigator in a $51,000 Joint Statistical Agreement with the **US Census Bureau** to develop linear estimation methods and identification procedures for time series forecasting models, 1989-90. Invited participant to the International Workshop on Linear Models, Experimental Designs & Related Matrix Theory, Tampere, Finland, 1990. Appointed to the **Charles H. Lundquist Chair** as the research scholar, 1990. Awarded a $38,000 joint statistical contract with the **US Census Bureau** to study time series forecasting models, 1990-91. Invited speaker to the American Mathematical Society Research Conference on "Theory and Applications of Multivariate Time Series Analysis," Seattle, 1991. Recipient of a grant from the University of Tampere to conduct statistical research in Finland, June 1992. Invited to be keynote speaker at the 10th Brazilian Symposium on Probability and Statistics, August 1992. Recipient of a CNPq grant to conduct statistical research at the Universidade Federal do Rio de Janeiro. Promoted to full professor, 1992.

1989-1992 ***Research Director of the Lundquist Business Development Center.*** In charge of promulgating the research activities of the newly endowed $2 million center devoted to the study of entrepreneurship, small business development, and the processes which lead to the creation of new wealth.

1987 **THE NORWEGIAN SCHOOL OF ECONOMICS AND BUSINESS ADMINISTRATION** Bergen, Norway

Visiting Professor. While on sabbatical leave from the University of Oregon taught a course on mathematical modeling, conducted research on forecasting, and presented papers at several Nordic universities.

1986-1987 **THE UNIVERSITY OF MICHIGAN, GRADUATE SCHOOL OF BUSINESS ADMINISTRATION** Ann Arbor, Michigan

Visiting Scholar. While on sabbatical leave from the University of Oregon conducted research in forecasting models and strategic planning.

1980-1986 **UNIVERSITY OF OREGON COLLEGE OF BUSINESS ADMINISTRATION** Eugene, Oregon

Assistant Professor of Decision Sciences. Primary duties included teaching and research activities in the fields of management science, econometrics, time series analysis and energy modeling as well as maintaining relations with industry in the form of applied educational research and consulting. Recipient of the MBA Outstanding Professor of the Year Award, 1982; Woodard Foundation Research Fellowship, 1983; University of Oregon support for statistical research in Finland, 1984, and at the Center for Multivariate Analysis (University of Pittsburgh), 1985. Developed curriculum for the newly established Oregon Executive MBA Program. Promoted and tenured, 1986.

1977-1982 **HARVARD UNIVERSITY, GRADUATE SCHOOL OF BUSINESS ADMINISTRATION** Boston, Massachusetts

Member of Energy Research Group. Analyzed energy policy models. Co-author of *Energy Future: Report of the Energy Project at the Harvard Business School*. (Random House, 1979). Other duties included presenting lectures at energy seminars, dissipating information to the press, consulting with private firms, testifying before the US Senate Energy Committee; and providing advice to the Carter White House.

Research Assistant. Participated in the initial study of a project supported by the National Science Foundation to study the development patterns of multinational corporations of developing countries. The work required traveling throughout Latin America to interview presidents and vice-presidents of various companies. Other projects included: studying research and development strategies of technology based corporations; developing course material for the teaching of Box-Jenkins forecasting techniques; constructing econometric models to test the effects of Utilization Reviews (accounting factors) on patient length of stay in hospitals.

1975-1976 **THE CLOROX COMPANY** Oakland, California

Distribution and Planning Analyst. Responsibilities and projects included: preparing budgets and operational goals; analyzing new product feasibility in terms of logistics and operations considerations; determining the feasibility of establishing regional distribution centers and new plant sites; developing Time Series forecasting models for shipments of bleach.

1974-1976 **KAL ENGINEERING MANAGEMENT CONSULTANTS** El Cerrito, California

Founding partner of firm which provided services in the areas of systems management, forecasting, planning and scheduling, and reliability analysis.

Summer 1974 **WEYERHAEUSER COMPANY** Coos Bay, Oregon

Industrial Engineer. Projects included: the determination of a new material mix which would make sawmill and plywood operations run more efficiently; the redesign of the log storage pond; establishment of a raw material input system for the plant complex; and computer simulations of profit yields due to changes in log allocation.

1972-1975 **UNIVERSITY OF CALIFORNIA** Berkeley, California

Grader & Teaching Assistant. Job entailed instructing groups of 15-20 students and grading papers. Lecture topics included: Introduction to Operations Research; Engineering Economics; Production Systems Analysis; and Synthesis and Design of Industrial Systems.

PUBLICATIONS

refereed journal articles in print

"Using Least Squares to Generate Forecasts in Regressions with Serial Correlation," (2008) *Journal Time Series Analysis,* **29,** *555-580* (with Yue Fang).

"Forecasting with Regression Models Containing Misspecified Serial Correlation Structures," (2004) *Journal of Statistical Computation and Simulation,* **74***, 625-650* (with Yue Fang).

"The Specification of Vector ARMA Processes," (2004) *Journal of Statistical Computation and Simulation,* **74***, 547-565* (with Tarmo Pukkila).

"Updating ARMA Predictions for Temporal Aggregates," (2004) *Journal of Forecasting,* **23***, 275-296* (with Yue Fang).

"GLS Estimation of Regression Models With Misspecified Serial Correlation Structures," (2001*). Journal of the Royal Statistics Society: B,* **63***, 515-531* (with Yue Fang).

"Using the Residual White Noise Autoregressive Order Determination Criterion to Identify Unit Roots in ARIMA Models," (2000). *Communications in Statistics: Simulation & Computation,* **29,** 259-293 (with Tarmo Pukkila).

"The Selection of the Order and Identification of Nonzero Elements in the Polynomial Matrices of Vector Autoregressive Processes," (1999) *Journal of Statistical Computation and Simulation*, **62**, 207-235 (with Tarmo Pukkila).

"The Impact of Measurement Errors on Prediction of ARMA Models," (1999) *Journal of Forecasting,* **18**, 95-109. (with Yue Fang). **This paper won the 1999 Citation of Excellence Award from ANBAR Intelligence Group, UK.**

"A Two-Step Approach for Identifying Seasonal Autoregressive Time Series Forecasting Models," (1998) *International Journal of Forecasting,* **14**, 483-496 (with T. Pukkila). **This paper won the 1999 Citation of Excellence Award from ANBAR Intelligence Group, UK.**

"Identification of Seasonal Autoregressive Models," (1995) *Journal of Time Series Analysis,* **16***,* 267-338 (with T. Pukkila).

"A Comparison between Different Order Determination Criteria for Identification of ARIMA Models," (1995) *Journal of Business & Economic Statistics,* **13***,* 127-131. (with T. Pukkila).

New Approaches for Determining the Degree of Differencing Necessary to Induce Stationarity in ARIMA Processes," (1993) *Journal of Statistical Planning and Inference* ***36***, 399-412 (with Tarmo Pukkila).

"Determining the Order of Vector Autoregressions When the Number of Component Series is Large," (1993) *Journal of Time Series Analysis* **14**, 47-69 (with T. Pukkila).

"A Comparison Among Identification Procedures for Autoregressive Moving Average Models," (1991) *International Statistics Review* **59**, 37-57 (with G. Yoshimoto).

"The Identification of ARMA Models," (1990) *Biometrika* **77**, 537-549 (with T. Pukkila and Kallinen).

"Linear Methods for Estimating Autoregressive Moving Average and Regression Models with Serial Correlation," (1990) *Communications in Statistics - Simulation & Computation* **19**, 71-102 (with T. Pukkila).

"A Generalized Least Squares Approach for Estimation of Autoregressive Moving Average Models," (1990) *Journal of Time Series Analysis* **11**, 139-151 (with T. Pukkila).

"Fast Linear Estimation Methods for Vector Autoregressive Moving Average Models," (1989) *Journal of Time Series Analysis* **10**, 325-339 (with T. Pukkila).

"Estimation of the Polynomial Matrices of Vector Moving Average Processes," (1988) *Journal of Statistical Computation and Simulation* **28**, 313-343 (with T. Pukkila).

"Identification of Nonzero Elements in the Polynomial Matrices of VARMA Processes," (1987) *Journal of the Royal Statistical Society B* **49**, 112-126 (with T. Pukkila).

"The Specification of Econometric Strike Models: A VARMA Approach," (1987) *Applied Economics* **19**, 511-530 (with G. Hundley).

"A VARMA Analysis of the Causal Relations Among Stock Returns, Real Activity and Nominal Interest Rates," (1985) *Journal of Finance* **40**, 1375-1384 (with C. James & M. Partch).

"Identification of Transfer Function Models: An Asymptotic Test of Significance for the Corner Method," (1985) *Communications in Statistics--Theory and Methods* **14**, 159-174 (with S. Taylor).

"A Vector Autoregressive Moving Average Time Series Approach for Describing Asymmetries of Antennal Control of Two Millipede Species," (1984) *Journal of Mathematical Biology* **19**, 281-302 (with R. Franklin & S. Gitszer).

"A Time Series Approach for Constructing Expectations Models," (1984) *Decision Sciences* **15**, 177-196.

"Causal Implications: The Linkage Between Time Series and Econometric Modeling," (1983) *Journal of Forecasting* **2**, 151-168.

"On Refining the Insights Derived from Energy Models: Comment," (1982) *Energy Economics* **4**, 210-211.

"Modeling: Selective Attention Institutionalized," (1981) *Technology Review* **83**, 64-66 (with R. Stobaugh).

"The Limitations of Energy Models," (1980) *Energy Economics* **2**, 96-110.

articles under review

With Yue Fang & Qi-Man Shao, "Efficient Estimation and Inference of Regressions with Misspecified Serial Correlation Structures," *Journal of the Royal Statistics Society: Series B*.

With Yongli Zhang, "Adaptive Order Determination for Constructing Time Series Forecasting Models," *Journal of Statistical Planning and Inference*.

refereed articles in proceedings or books

“Dealing with Serial Correlation,” (2006) in *Statistical Analysis: A Festschrift for Tarmo Pukkila*, edited by S. Puntanen and E. Liski, University of Tampere Press (with Yue Fang).

“A Unified Methodology for Constructing Multivariate Autoregressive Models,” (1999) in *Multivariate, Design and* Sampling, edited by S. Ghosh; Marcel Dekker, Inc., New York (with T. Pukkila).

“On the Identification of Vector Autoregressive Models,” (1998) *Transactions of the 26th International Congress of Actuaries* Birmingham, UK (with Tarmo Pukkila), 135-156.

“A New Approach for Identifying Seasonal Autoregressive Time Series Forecasting Models,” (1996) in *Aktuarielle Ansätze für Finanz-Risiken*. AFIR. Herausgegeben von Peter Albrech, band II, VVW Karlsruhe, 1075-1094 (with Tarmo Pukkila).

“Does Time Series Model Selection Affect Forecast Performance?” *Proceedings: American Statistical Association Meetings*, Chicago, IL, August 1996 (with Matthew Kramer and William Bell).

"A Comparison of Automatic and Judgmental ARIMA Model Selection," *Proceedings: American Statistical Association Meetings*, August 1994 (with William Bell & Matthew Kramer).

"Estimation and Forecasting of Equations with Expectations Variables Using Multiple Input Transfer Functions," in *Time Series Analysis: Theory and Practice 4* (ed. O. D. Anderson), North Holland, 1983.

"Excerpts from: The Impact of Price on Market Share: A Multiple Time Series Approach," *Proceedings of Western Regional AIDS Conference* held at Reno, NV, 1983 (with R. Best).

"Relationships Between Transfer Functions, Causal Implications and Econometric Modeling Specification," in *Applied Time Series Analysis* (eds. O. D. Anderson and M. Perryman), North Holland, 1982.

books

Collaborator in W. Mendenhall, J. Reinmuth, R. Beaver, and D. Duhan, *Statistics for Management and Economics:* Chap. 13, Time Series Analysis & Forecasting; Chap. 14, Forecasting Models; Duxbury Press, 1986.

Collaborator in W. Vandaele, *Time Series Models for Business Decisions*: Chap. 7, US Residential Construction; Chap. 8, US Unemployment; Chap. 9, The Clorox Company Case; Academic Press, 1983.

Applied Time Series Analysis for Forecasting, Graduate School of Management, University of Oregon, 1985 (225 pages).

With R. Stobaugh, et al., *Energy Future: Report of the Energy Project at the Harvard Business School*. New York: Random House, 1979, 1981, 1983 (in German, French, Japanese, Korean, and Spanish; also in *The New York Times* Best Seller List).

The Integration of Transfer Functions with Econometric Modeling (unpublished dissertation) Harvard University, 1980.

monographs

"Formulation of Box-Jenkins Models for US Residential Construction," Harvard Business School Division of Research, *Working Paper* 77-50, 1977.

"Solid Waste Management Alternatives for Contra Costa County," University of California, Berkeley: College of Engineering, *IDS 75-1,* 1975.

Several Harvard Business School Cases.

RESEARCH IN PROGRESS

"Prediction using Different Estimators in Time Series Regression Models," (with Yue Fang).

“Evaluating the Validity of Inferences when Both Heteroscedasticity and Autocorrelation are Present,” (with Yue Fang)

“Estimation and Forecasting of Regression Models with Misspecified ARCH-GARCH Models,” (with Yue Fang).

PRESENTATIONS

“Scientific Art of Forecasting & research Issues,” invited talk at the University of New Mexico Business School, November 2009.

“Finite Sample Inferences in Regressions with Correlated Residuals,” 10th International Decision Sciences Conference, Nancy, France, June 2009.

“Inferences in Regressions with Autocorrelated Residuals,” University of New South Wales, Sydney, March 2008.

“Inferences in Regressions with Correlated Residuals,” International Statistical Institute World Congress, Lisbon, August 2007.

“The Scientific Art of Forecasting,” Distinguished Lecture. University of the Thai Chamber of Commerce, Bangkok, Thailand, November 2006

“Serial Correlation in Regression,” Invited Lecture Series University of the Thai Chamber of Commerce, Bangkok, Thailand, November 2006

“Identification & Estimation of ARMA Models,” Invited Lecture Series University of the Thai Chamber of Commerce, Bangkok, Thailand, November 2006

“The Specification of VARMA Models,” Invited Lecture Series University of the Thai Chamber of Commerce, Bangkok, Thailand, November 2006

“Research Tribute to Tarmo Pukkila,” (invited Talk) International Workshop on Matrices and Statistics in Uppsala, Sweden, June 2006

“Using Least Squares to Generate Forecasts in Regression Models with Misspecified Autocorrelated Disturbances,” *Far Eastern Meeting of the Econometric Society,* Beijing, July 2006.

“Forecasting with Serially Correlated Regression Models,” 25th International Forecasting Symposium, San Antonio, TX, June 2005.

“Using Least Squares to Generate Forecasts in Regression Models with Misspecified Autocorrelated Disturbances,” 67th Annual Meeting of the Institute of Mathematical Statistics, Barcelona, Spain, July 2004.

“Estimation and Forecasting of Regression Models with Misspecified Serial Correlation Structures,” Monash University, Melbourne, Australia, September 2003.

“Estimation and Forecasting of Regression Models with Misspecified Serial Correlation Structures,” University of Queensland, Australia, September 2003.

“Estimation and Forecasting of Regression Models with Misspecified Serial Correlation Structures,” University of Western Australia & Curtin University of Technology, Perth, Australia, July 2003.

“Estimation and Forecasting of Regression Models with Misspecified Serial Correlation Structures,” University of New South Wales, Sydney, Australia, May 2003.

"GLS Estimation of Regression Models With Misspecified Serial Correlation Structures," 20th International Symposium on Forecasting, Lisbon, Portugal, June 2000.

"The Selection of the Order and Identification of Nonzero Elements in the Polynomial Matrices of Vector Autoregressive Processes," Fifth International Conference of the Decision Sciences Institute, Athens Greece, July 1999.

“Estimation of Vector Time Series Processes,” Ministry of Social Affairs & Health, Helsinki, Finland, September 1996.

“The Estimation of Vector Autoregressive Processes and Identification of Nonzero Elements in Their Polynomial Matrices,” Sixteenth International Symposium on Forecasting, Istanbul, Turkey, June 1996.

"Identification of Seasonal Time Series Models," Fourteenth International Symposium on Forecasting, Stockholm, Sweden, June 1994.

"Construction of Time Series Models," Universidade Federal do Rio de Janeiro, Brazil, July 1993.

"Seasonal Modeling," Universidade Federal do Rio de Janeiro, Brazil, July 1993.

"Identification of Seasonal Autoregressive Models and the Degree of Differencing Necessary to Induce Stationarity in Data with Trends and Seasonal Components." invited talk - 5th Brazilian Workshop of Time Series and Econometrics, São Paulo, Brazil, July 1993.

"An Extension of RWNAR Procedure for Identification of ARIMA Models." invited talk - 5th Latin American Congress on Probability and Statistics, São Paulo, Brazil, June 1993.

"A New Autoregressive Order Determination Criterion for Identification of Time Series Models." keynote address - 10th Brazilian Symposium on Probability and Statistics, Rio de Janeiro, Brazil, August 1992.

"Identification of ARIMA and Seasonal Autoregressive Models," University of British Columbia, Vancouver, BC, March 1992.

"Identification of Vector Autoregressive Models," *invited lecture* - American Mathematical Society Research Conference on "Theory and Applications of Multivariate Time Series Analysis," Seattle, WA, July 1991.

"Determining the Order of Vector Autoregressions When the Number of Component Series is Large," Eleventh International Symposium on Forecasting, New York, NY, June 1991.

"Construction of Time Series Models Using Linear Estimation Methods," US Census Bureau, Washington, DC, September 1990.

"A Comparison Among Identification Methods for Univariate Time Series," Tenth International Symposium on Forecasting, Athens, Greece, June 1990.

"Research on Entrepreneurship," Inaugural Ceremonies of the Lundquist Business Development Center, College of Business, University of Oregon, Eugene, OR, October 1989.

"The Identification of ARMA Models," Ninth International Symposium on Forecasting, Vancouver, BC, June 1989.

"Linear Methods for Estimating ARMA and Regression Models with Serial Correlation," Western Decision Sciences Institute, Kona, HI, March 1988.

"A Generalized Least Squares Approach for Estimation of Autoregressive Moving Average Models," Decision Sciences Institute, Boston, MA, November 1987.

"Regression Methods for Estimating ARMA Models," Second International Tampere Conference in Statistics, Tampere, Finland, June 1987.

"Identification and Estimation of Vector ARMA Processes with Applications," University of Bergen, Norway, May 1987.

"New Approaches for Estimation of Univariate ARMA Models," University of Michigan, Ann Arbor, MI, November, 1986.

"Fast Linear Estimation Methods for Vector Autoregressive Moving Average Models," Fifth International Symposium on Forecasting, Montreal, Canada, June 1985.

"Identification of Nonzero Elements in the Polynomial Matrices of VARMA Processes," International Time Series Conference Toronto, Canada, August, 1984.

"The Impact of Price on Market Share: A Multiple Time Series Approach," Western AIDS Conference, Reno, NV, March 1983.

"Estimation and Forecasting of Equations with Expectations Variables Using Multiple Input Transfer Functions," International Time Series Conference, Cincinnati, OH, August 1982.

"Relationships Between Causality, Transfer Functions and Econometric Modeling," International Time Series Conference, Houston, TX, August 1981.

"Energy Alternatives for the 80's," Sidore Lecture, Plymouth State College, NH, April 1980.

"Energy Future," Presentation to the US Senate Energy Committee, Washington, DC, July 1979.

works presented by others

"Forecasting with Serially Correlated Regression Models," with Yue Fang; 53rd Session of International Statistical Institute, Seoul, Korea, 2001.

"Updating ARMA Predictions for Temporal Aggregates," with Yue Fang; INFORMS, San Antonio, TX, 2000.

"On the Identification of Vector Autoregressive Models," with Tarmo Pukkila; International Conference of Insurance & Actuarial Sciences Birmingham, England, June 1998.

"A Two-Step Approach for Identifying Seasonal Autoregressive Time Series Models," with Tarmo Pukkila; International Conference of Insurance & Actuarial Sciences, Nurenberg, Germany, September, 1996.

"Does Time Series Model Selection Affect Forecast Performance?" with Matthew Kramer and William Bell, American Statistical Association Meetings, Chicago, IL, August 1996.

"A Comparison of Automatic and Judgmental ARIMA Model Selection," with William Bell & Matthew Kramer, American Statistical Association Meetings, August 1994.

AWARDS &. GRANTS

University of Oregon Research Innovation Award, 2010.

University of the Thai Chamber of Commerce grant to present a series of distinguished research lectures, Bangkok, 2006 and 2008.

Scharpf Research Excellence Award**,** 2005

Phillip Knight Chair Professorship**,** 2004

ANBAR Electronic Intelligence (Guide to Management Journal Literature) Judged "Excellent" and given the "Highest Quality Rating" for "The Impact of Measurement Errors on Prediction of ARMA Models," *Journal of Forecasting,* **18**, 95-109. (with Yue Fang), 1999.

ANBAR Electronic Intelligence (Guide to Management Journal Literature) Judged "Excellent" and given the "Highest Quality Rating" for "A Two-Step Approach for Identifying Seasonal Autoregressive Time Series Forecasting Models," *International Journal of Forecasting,* **14**, 483-496 (with T. Pukkila), 1999.

MBA Student Association outstanding first year professor award;
P.W. Pipe Outstanding Faculty Award, 1997.

MBA Student Association award for innovative teaching by means of technology, 1996.

Lundquist College of Business grant to conduct research on new methods for estimation of Vector Autoregressive forecasting models, 1995.

Centro Nacional de Pesquisas (CNPq - Brazilian National Research Center) grant to conduct time series research at the Universidade Federal do Rio de Janeiro, Brazil, 1993.

CNPq grant to conduct statistical research at the Universidade Federal do Rio de Janeiro, 1992.

University of Tampere grant to conduct statistical research in Finland, 1992.

US Census Bureau $38,000 joint statistical contract to study time series forecasting models, 1990-91.

Charles H. Lundquist Research Scholar Chair, 1990.

US Census Bureau $51,000 joint statistical agreement to develop linear estimation methods and identification procedures for time series forecasting models, 1989-90.

Graduate School of Management research fellow award, 1989.

University of Tampere grant to conduct statistical research in multiple time series analysis in Finland, 1989.

MBA Student Association best first year professor award.
P.W. Pipe Outstanding Faculty Award, 1989.

College of Business Administration research award, 1988.

College of Business Administration to conduct research at the Center for Multivariate Analysis (University of Pittsburgh), 1985.

College of Business Administration grants to conduct statistical research in Finland, 1984.

Woodard Foundation Research Fellowship, 1983.

MBA Student Association Outstanding Professor of the Year Award, 1982.

Harvard Business School Division of Research Fellow, 1979-80.

Gulf Oil fellowship for research work on energy modeling conducted at Harvard Business School, 1977.

SERVICE

Ad Hoc Referee:
Biometrika
Communications in Statistics
Decision Sciences
Energy Economics

International Economic Review
International Journal of Forecasting
Journal of Royal Statistics Society
Journal of Time Series Analysis
Proceedings of the Second Tampere International Conference in Statistics
International Symposium on Forecasting
Tenure and Promotion Evaluations for other Universities

Conference Chair Person/Session Organizer:

International Decision Sciences, 1999
International Institute of Forecasters 1991, 1994, 1996, 2005
Tampere International Workshop in Linear Models, 1990
Western Decision Sciences Institute, 1988
Second Tampere International Statistics Conference, 1987
Western AIDS, 1983
International Time Series Conference, 1982

Affiliations:

American Statistical Association
Decision Sciences Institute
International Institute of Forecasters

Committees:

Lundquist College of Business (LCB)

Academic/Administrative Council, 1998-present (Chair 2010-present)
Undergraduate Program Committee, 2010-present (ex-officio)
Masters Programs Committee, 2010-present (ex-officio)
Doctoral Program Committee, 2010-present (ex-officio)
Faculty and Professional Staff Recruiting 1980-present
Promotion and Tenure Committee 1989-1991; 1995-1996; 1997-2010
Gilbert-Peterson Building Planning Committee 2004-2010
Technology Committee, 1998-2002, Chair
Doctoral Program Committee 1997-1998
Research Advisory, 1991-1995, Chair 1992-93, 1996-1998
Computer Advisory, 1994-1995
First Year MBA Core Committee 1996-2000
MBA First Year Curriculum Revision Committee 1995-1996
MBA Program 1988, 1990-1992
MBA Semester Conversion 1987-1988 (Chair)
Graduate Programs (MBA & PhD) 1981-1987 (chair 1985-1986)
Oregon Executive MBA 1985-1986
Joint Degree Programs with Computer & Information Science, 1994-1995
CBA Speakers Forum 1987-1992
Teaching Effectiveness 1985
Computer Advisory 1984
Gilbert Hall Annex/Chiles 1983

University

Educational Technology Steering, 2005-2008
International Coordinating Council 2004- present
Foreign Student Exchange Program 1992-2002
Computing Center Advisory 1996-2000
Scandinavian Studies 1990-2002
Knight Library 1991-93
Professional Staff (Officers of Administration) Recruiting 1989-1991
University Library 1989
Provost Search (Faculty Advisory) 1988
University Art Museum 1985, Chair, 1986
Computer Advisory 1983

Task Forces:

University

Technology and Campus Infrastructure 1990-1992

Lundquist College of Business

Portland Executive MBA Program 2011-present
MBA Review, 2005-2006
Strategic Planning Steering Committee, 2002
Organizational Structure, 2001-2002 (Chair)
Technology 1998-1999 (Chair)
Undergraduate Program Revision 1997-1999
Dean's Search 1992-1993
Research & Graduate Education 1990-1991
MBA Curricular Review (Semester Conversion) 1986-1987
Oregon Executive MBA Program 1985 (Chair)