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**Robert F. McNown, Professor**

Ph.D., University of California, San Diego, 1971

**FIELDS**

Applied Econometrics

**CURRENT RESEARCH INTERESTS**

Econometric Estimation of Dynamic Models, Time Series, Forecasting.

**SELECTED PUBLICATIONS AND WRITINGS**

- “The Timing and Accuracy of Leading and Lagging Business Cycle Indicators: a New Approach,” *International Journal of Forecasting*, Volume 23, Issue 2, April-June 2007: 277-287 (with Knut Lehre Seip).
- “A Time Series Model of Fertility and Female Labour Supply In The UK,” *Applied Economics*, Volume 37, Number 5 (March 2005): 521 - 532 (with Cristobal Riddo-Cano).
- “The Effect of Child Benefit Policies on Fertility and Female Labor Force Participation in Canada,” *Review of Economics of the Household*, Vol. 2, number 3 (September 2004) pp. 237-254 (with Cristóbal Riddo-Cano).
- “A Co-integration Model of Age-Specific Fertility and Female Labor Supply in the United States,” *Southern Economic Journal* 70(2), 344-358, November 2003.
- “Time Series Analysis of Fertility and Female Labor Market Behavior” (with Sameer Rajbhandary), *Journal of Population Economics* 16(3), 501-523, August 2003.
- “A Cointegration Model of US Fertility,” *Mathematical Population Studies* 10(2), 99-126, April-June 2003.
- “New Unit Root Tests of the Nelson–Plosser Data” (with Thitima Puttitanun), *Applied Economics Letters* 9(1), 9-11, January 2002.
- “An Answer to Puzzles in the Forward Market for Exchange Rates” (with Scott Barnhart and Myles Wallace), *Applied Financial Economics* 12(10), 687-97, October 2002.
- “Series-specific Unit Root Tests with Panel Data” (with Janice Breuer and Myles Wallace), *Oxford Bulletin of Economics and Statistics* 64(5), 527-546, December 2002.
- “Misleading Inferences from Panel Unit-Root Tests with an Illustration from Purchasing Power Parity” (with Janice Boucher B. and Myles Wallace), *Review of International Economics* 9(3), 482-493, August 2001.
- “Noninformative Tests of Exchange Market Efficiency” (with Scott Barnhart and Myles Wallace), *Journal of Financial and Quantitative Analysis* 34(2), 265-291, June 1999.
- “Autoregressive Transformations in Cointegrated Regressions” (with Myles Wallace), *Review of Economics and Statistics* 79(3), 503-507, August 1997.
- “Cointegration Tests of a Long-Run Relation Between Money Demand and the Effective Exchange Rate” (with Myles Wallace), *Journal of International Money and Finance* 11, 107-114, 1992.
- “Forecasting the Federal Budget with Time Series Models” (with Hamid Baghestani), *Journal of Forecasting* 11, 127-139, 1992.
- “Purchasing Power Parity and the Canadian Float in the 1950s” (with Taufiq Choudhry and Myles Wallace), *Review of Economics and Statistics* 73(3), 558-563, 1991.
- “National Price Levels, Purchasing Power Parity, and Cointegration: A Test of Four High Inflation Economies” (with Myles Wallace), *Journal of International Money and Finance* 8(4), 533-546, December 1989.
- “The Predictive Performance of Three Autoregressive Moving-Average Models: A Monte Carlo Investigation” (with John Batts), *Journal of Time Series Analysis* 10(4), 301-314, 1989.
- “Forecasting Mortality: A Parameterized Time Series Approach” (with Andrei Rogers), *Demography* 26(4), 645-660, November 1989.
- “A Re-evaluation of the Combination and Adjustment of Forecasts” (with A. Bohara and J. Batts) *Applied Economics* 19, 437-445, 1987.
- “New Evidence on Targets for Monetary Policy” (with A. Bohara and M. Bradley), *Southern Economic Journal* 53(3), 591-604, January 1987.
- “Enlistments in the All-Volunteer Force: A Military Personnel Supply Model and Its Forecasts” (with Colin Ash and Bernard Udis), *American Economic Review*, 145-155, March 1983.
- “A Test for Autocorrelation in Models with Lagged Dependent Variables” (with Kenneth R. Hunter), *The Review of Economics and Statistics*, 313-317, 1980.