Robert F. McNown, Professor

PhD, 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 Returns to Education in Thailand: A Pseudo-Panel Approach" *World Development* Vol. 38, No. 11 (2010): 1616–1625 (with Sasiwimon Warunsiri)

"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 Ridao-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 Ridao-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.

"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.