

## CURRICULUM VITAE

*LESLIE THORNTON OXLEY*

**Nationality** British and New Zealand

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### **Current Permanent Academic Position**

Professor in Economics, University of Canterbury, September 2001 - to date.

### **Other positions**

Adjunct Professor, Department of Economics, University of Western Australia, (1/1/02-31/12/04)  
Adjunct Professor, School of Economics and Commerce and School of Mathematics and Statistics, University of Western Australia, (1/2/05 - )  
Associate Researcher, BRCSS-Network, New Zealand, 2004-  
Adjunct Professor, Chiang Mai University, Thailand, 2006 –  
Affiliate, MOTU, Wellington, 2007-

### **Elected Fellowships and Medals**

Elected Fellow, Royal Society of New Zealand, (FRSNZ), 17/11/2004  
Elected Fellow, Modelling and Simulation Society of Australia and New Zealand (FMSSANZ), 1/8/2000  
Biennial Medal, 2006, (Socio-economic Systems) International Environmental Modelling and Software Society (iEMSs).  
Elected Fellow, International Environmental Modelling and Software Society, (FiEMSs) July 2006

### **Education**

BA (Hons) University of Wales, Swansea, 1977  
MA (Money & Finance), Sheffield University, 1979  
PhD, CentER for Economic Research, Tilburg University, 1994

### **Previous Permanent Academic Positions**

Professor in Economics, University of Waikato, October 1996 - 2001  
Lecturer A (tenured) (University of Edinburgh), 1979-1988  
Lecturer B (tenured) (University of Edinburgh), 1988-1995  
Senior Lecturer (tenured) (University of Edinburgh), 1995-1996

### **Other Academic Appointments**

*Visiting Lecturer*, Department of Economics, University of Waikato, 1987-88.  
*Visiting Fellow*, Research School of Social Sciences, Australian National University, Nov-Dec 1987.  
*Visiting Senior Lecturer*, Department of Econometrics, Monash University, July-Sept. 1988.  
*Visiting Senior Lecturer*, Department of Econometrics, Monash University, July-August 1989.  
*Visiting Senior Lecturer*, Department of Economics, University of Western Australia, July-Oct. 1992.  
*Visiting Senior Lecturer*, Department of Economics, University of Western Australia, July-Sept. 1994.  
*Visiting Senior Lecturer*, Department of Economics, University of Western Australia, July-Sept. 1995.

### **Undergraduate Teaching Experience**

International Economics, (4th year), Edinburgh, 1979-80.  
Advanced Economic Theory, (4th year), Edinburgh, 1980-83.  
Economics 1(12) (1st year macroeconomics), Edinburgh, 1982-84.  
Monetary Economics, (4th year), Edinburgh, 1982-87.  
Economics of Uncertainty, (4th year) Edinburgh, 1982-85.  
Quantitative Methods and Applications (3rd year), Edinburgh, 1983-87.  
Economics 1, (1st year macroeconomics) Edinburgh, 1988.  
Economics 2Dh, (2nd year macroeconomic policy), Edinburgh 1988-1997.  
Quantitative Economics (3rd year applied econometrics), Edinburgh, 1990-1996.  
Money and Banking (3rd year), Edinburgh, 1989-to date.  
Monetary Economics 1, (4th year), Edinburgh, 1989- 1996.  
Macroeconomics, 301, University of Waikato, 1987-88.  
Econometrics, 312, University of Waikato, 1987-88.  
Applied Econometrics 313, U.W.A., August-Sept. 1992, July-Sept. 1994.  
Macroeconomics, 302, U.W.A., July-Sept. 1994, 1995.  
Macroeconomics and the International Economy, 101, University of Waikato, 1996 - 2001

### **Graduate**

Statistics, Edinburgh, 1983-86.  
Econometrics, University of Waikato, 1987-88.  
Macroeconomics, (Scottish Doctoral Programme), Glasgow, 1988-90.  
Applied Econometrics, Monash University, July-Sept. 1988, 1989.  
Topics in Applied Econometrics 413/513, U.W.A., August-Sept. 1992, August 1994.  
Topics in Macroeconomics, Waikato, 1997- 2001.  
Topics in Time Series Econometrics, Waikato, 1997- 2001.  
Econometrics, Canterbury, 2002  
Empirical Macroeconomics, Canterbury, 2002-

### **PhD students supervised at Edinburgh**

William Clyde (awarded 1986)  
David Komus (awarded 1981)  
Christopher Obute (awarded 1985)

### **MPhil students supervised at Edinburgh**

Edward Frampton (awarded 1985)

### **External Examiner**

Mark Graham (Ph. D., (Edinburgh), awarded 1987)  
Damian Brindley (MA., (UWA), awarded 1995)  
Scott Reid (Ph. D., (Edinburgh), awarded 1996)  
Gregory Valatin (M.Phil., (Edinburgh), awarded 1996)  
Christine Lim (Ph.D., UWA, awarded with Distinction, 1999)  
Hunter Humphries (MA University of Otago, awarded 1999).  
Nathan McLellan (MA Massey University, awarded 2000)  
Leanne Smith (PhD Massey University, awarded 2001)  
Gudrun Meyer-Boehm (PhD, Griffiths University, awarded 2004)  
Peter Verhoeven (PhD, UWA, awarded 2004)  
Troy Matheson (MCom, Canterbury, awarded, 2003)  
Nancy Chu (MCom, Canterbury, awarded 2004)  
Felix Delbruck (MCom & Admin, Victoria University, Wellington, awarded 2005)  
Bernardo da Veiga (PhD, UWA, awarded 2006)  
Ryan Greenaway-McGrevy (PhD, Auckland, 2007)  
Trinh Le (PhD, Canterbury, 2007)  
Uryia Dolev (MCom, Canterbury, 2007)  
Tine Skov Olsen (PhD, Monash, 2007)

### **Masters students supervised at Waikato**

Cheryl Brunton, (1997), Michael Brunton (1997), Matthew Hodge (1997), Shengxiu Zhu (1997-98.), Julian Woods (1997), Matt Hodge (1999-).

### **PhD Students supervised at University of Western Australia**

Supervisor to Dr Suhejla Hoti, passed with Distinction 2003, winner of 2003 Robert Street Prize for best UWA PhD

### **Masters/ MPhil/PhD/ Students completions**

Begum Meherunnessa Zaman, PhD (Waikato, 2003); Trinh Le, MPhil (Waikato, 2003); Te-Kapua-Ki-Hikurangi Carolyn Hohepa-Watene, MPhil, (Waikato, 2003); Troy Matheson, MCom (Canterbury, 2003), Nancy Chu , MCom (Canterbury, 2004); Ben Meng, MComm (Canterbury, 2005), Uryia Dolev, MCom (Canterbury, 2007), Trinh Le, PhD (Canterbury 2007)

### **University Service (Edinburgh)**

Departmental Representative, ESRC Data Users Archive, 1982-1987.  
Member, Faculty of Social Sciences Postgraduate Admissions Committee, 1982-84.  
Convenor, Economics Department Postgraduate Studies (Admissions) Committee, 1983-85.  
Member, Selection Committee for Lectureship (Economics), 1986, 1988.  
Member, Selection Committee for Lectureship (Business Studies), 1990.  
Member, Selection Committee for Lectureship (Economic History), 1995.  
Economics Department Schools' Liaison Officer, 1987-1992.  
Member, Faculty of Social Sciences, New Zealand Studies Committee, 1990-1997.  
Departmental Research Seminar Organiser, 1991-92.

In 1994 instrumental in obtaining a Royal Economic Society Visiting Lectureship (Prof. Michael McAleer) held in the Department of Economics, Edinburgh.  
Departmental Social Convenor, 1991-92.  
Economics Department Honours Master, 1993-1996.  
Director of Studies (student welfare, academic advisor) Faculty of Social Sciences, 1987-1997.

### **University Service (Waikato)**

Graduate Convenor, 1997.  
Research Convenor, 1997-2001  
Acting Chairperson (occasional from 1997)  
Member of the Selection Panel for University Public Good Science Fund Portfolio, 1997.  
Research Mentor and External Grant Co-ordinator, Management School, 1998 – 2001

### **External Service (Waikato)**

Member of the Ministry of Research, Science and Technology review team appointed by the Royal Society of NZ Standing Committee on Mathematical and Information Sciences (Chairmanship, Prof. Jeffrey Hunter) (1997-98).  
External Reviewer, Massey University Department of Economics, courses: 101 (1998) and 308 (1999).  
External reviewer, Canterbury University, Department of Economics, 1999

### **University Service (Canterbury)**

Head of Department (2001- 2005)  
Member, Academic Board, (2001 - 2005)  
Member Advisory Board, National Centre for Research on Europe, (2002- 2005)  
Member, *Ad Hoc* Committee, DSc Application, 2002.  
Member *Ad Hoc* Professorial Appointment Committee (Mathematics and Statistics), February, 2003  
Member, Selection Committee, HoD, Accounting, Finance and Information Systems, October, 2003  
Member *Ad Hoc* Selection Committee, Pro-Vice Chancellor, College of Business and Economics, December, 2003.  
Member *Ad Hoc* Professorial Appointment Committee (Economics), December, 2003  
Member, PBRF Working Group, October, 2003 – 2005  
Research Director, College of Business and Economics, April 2005 –  
Member *Ad Hoc* (Associate) Professorial Appointment Committee (AFIS), September, 2005  
Member *Ad Hoc* Professorial Appointment Committee (AFIS), October, 2005  
Member *Ad Hoc* Appointment Committee (Senior Lecturer), (AFIS), October, 2005

### **External Service (Canterbury)**

Royal Society of New Zealand (Marsden Fund). Social Science Committee Member (2002, 2003)  
Member, Royal Society of New Zealand - *The Quantum Project: The Study of Human Capital and Resources in Science and Technology in New Zealand*, 2002-  
Member Tenure Committee, Department of Economics, National University of Singapore, (2002)  
Member *Ad Hoc* Professorial Appointment Committee (Population Studies Centre, University of Waikato) June 2002.

Member, Performance Based Research Fund (PBRF) Panel (Business and Economics), 2003-2004  
 External Referee, Fulbright Distinguished Scholar Programme  
 External Referee, Professorial Promotion Committee (Economics), Massey University, 2003  
 External Referee, Associate Professor Promotion Committee (Economics), Otago University  
 Registered Expert, Sixth Framework (FP6), EC, 2003-2006  
 External Expert, *Energy, Efficiency Conservation Agency (EECA)*, 2003.  
 Member of the 2005 Adjudication Committee for the A R Bergstrom Prize in Econometrics  
 Registered Expert, Seventh Framework (FP7), EC, 2003-2006

### **Grants**

National Gas Consumers' Council (1985). To study the effects of the Oil & Gas (Enterprises) Act.  
 Scottish Sea Fish Industry Authority, (1985, 1986, 1987). Support for research into the effects of remuneration schemes on fishing effort.  
 Edinburgh University Research Fund. 1987. Support for research into autocorrelation effected models.  
 Visiting Fellows Grant, Australian National University, 1987.  
 Visiting Scholars Grant, Monash University 1988, 1989.  
 Visiting Fellowship, University of Western Australia, 1992.  
 Travel Award, International Congress on Modelling and Simulation, University of Western Australia, 1993.  
 Replacement Lecturer, 75th Anniversary Research Award, University of Western Australia, 1994.  
 Joint Programme Leader: PGSF UOWX0016, *The Socio-Economic Impact of ICT*. \$450,000 over 2 years (2000-2002).  
 Primary Investigator on Marsden Grant 98-UOW-015 SOC, *The Role of Human Capital in Economic Growth*. \$40,000 over one year. (2000).  
 Primary Investigator on Marsden Grant 01-UOW-066 SOC, *Measuring the Stock of Human Capital*. \$250,000 over three years, 2002-2004.  
 Team Member (Primary Investigator Peter Kamp) PGSF Grant UOWX:0010, *Energy Resources and Energy Resource Economics*. \$110,000 over 2 years (2000-2002)  
 Team Member (Primary Investigators Ian Pool and Richard Bedford) PGSF Grant UOW812, *New Demographic Directions*. \$400,000 over 2 years, (1999-2001)  
 Joint Programme Leader: PGSF UOWX0016, *The Socio-Economic Impact of ICT*. \$225,000 over 1 year (2002-2003).  
 Team Member (Primary Investigator Peter Kamp) PGSF Grant UOWX:0010, *Energy Resources and Energy Resource Economics*. \$55,000 over 1 year (2002-2003)  
 British Academy/ACU Grant for International Collaboration (joint with David Greasley), £2,650 (March 2003)  
 Team Member (Primary Investigator Ted Zorn), PGSF Grant, UOWX0306, Impacts of ICTs on Work and Communities, \$1.25 m over 5 years.  
 Joint Primary Investigator on Marsden Grant, 04-UOW-020-SOC, *Winners and Losers in the Knowledge Society*. \$641,000 over three years, 2005-2008.

### **Awards**

Visiting Fellowship, University of Western Australia, 1992.

Travel Award, International Congress on Modelling and Simulation, University of Western Australia, 1993.

ANBAR, (now known as the Emerald Management Reviews) *Citation of Excellence*, Highest Quality Rating, “Causality and the First Industrial Revolution”, (1998)

ANBAR, (now known as the Emerald Management Reviews) *Citation of Excellence*, Highest Quality Rating, “Vector autoregression, cointegration and causality: Testing for Causes of the British Industrial Revolution”, (1998)

Elected Fellow, Modelling and Simulation Society of Australia and New Zealand (MSSANZ) (1/8/2000)

Elected Fellow, Royal Society of New Zealand (RSNZ) (17/11/04)

Biennial Medal, 2006, (Socio-economic Systems) International Environmental Modelling and Software Society (iEMSs).

Elected Fellow, International Environmental Modelling and Software Society, (iEMSs). July 2006

### **Refereeing for Research Grant Applications**

Economic and Social Research Council (UK)

Australian Research Council

Foundation for Research, Science and Technology

Royal Society, Marsden Fund (NZ)

Peer Reviewer, New Zealand Treasury (2002-)

Peer Reviewer, New Zealand Ministry of Economic Development (2004 -)

Fulbright Distinguished Scholar Programme

James Cook Fellowship (RSNZ)

### **Other Academic Activities**

Joint Founding Editor, *Journal of Economic Surveys* (Basil Blackwell), 1987 to present. (Primary Responsibilities: Macroeconomics and Econometrics)

Member Steering Committee, International Congress on Modelling and Simulation, Perth, Western Australia, 1993.

Editorial Advisory Board Member, Environmental Modelling and Software

Member Steering Group, *New Zealand Econometric Study Group*

Convenor, Modelling and Simulation Society of Australia and New Zealand (MODSIM99) Meeting, Hamilton, 6-9<sup>th</sup> December, 1999.

Joint Convenor, Young Scholars Workshop on Economic Growth, Hamilton, July, 2001

Member, *Royal Society Committee on Human Resources in Science and Technology*, 2002 – to date

Member, Scientific Committee, The International Environmental Modelling and Software Society Conference *Complexity and Integrated Resources Management*, Osnabruk, 2004

Member, IMACS (International Association for Mathematics and Computers in Simulation) Technical Committee on Computational Simulation of Risk, 2005-

Member, International Technical Committee, International Conference on Simulation and Modelling, *SIMMOD*, Thailand, January, 2005.

Deputy Chair, Performance Based Research Fund (PBRF) Panel (Business and Economics), 2005- 2006

Member, Programme Committee Report, AWH Phillips Symposium 2007- 2008

Joint Convenor, NZESG Workshop, Christchurch, March, 2005.

Member, Technical Committee, Modelling and Simulation Society of Australia and New Zealand, *Modsim05*, Melbourne, December, 2005

Member, International Advisory Board, *Modsim05*, Melbourne, December, 2005.  
Member, Editorial Board, *Review of Development and Cooperation*, 2005-  
Member of the International Program Committee of the *International Conference on Time Series Econometrics, Finance and Risk*, University of Western Australia, 29 June - 1 July 2006 .  
Editor, *Mathematics and Computers in Simulation* (Elsevier), 2005 –  
Member, International Advisory Board, Asian Simulation and Modelling Conference, ASSIMOD2007, 2007  
Joint Convenor, NZAE Conference, 2007  
Joint Convenor, MODSIM07, Christchurch, December 2007.  
Member, AWH Phillips, 2008 Programme Committee.  
Member, AWH Phillips, 2008 Steering Committee  
Editorial Board Member, *Annals of Financial Economics*, 2006-  
Member, International Advisory Board, *iEMSs08*, Barcelona, July 2008

### **Journal Refereeing**

*Applied Economics, Australian Economic History Review, Bulletin of Economic Research, Economics Letters, Economic Journal, Economic History Review, Economic Record, Empirical Economics, Energy Economics, Environmental Modelling and Software, Environmetrics, European Economic Review, Indian Journal of Applied Economics, Journal of Applied Econometrics, International Economic Review, International Journal of Forecasting, International Review of Applied Economics, Journal of Quantitative Economics, Journal of Econometrics, Journal of Economic History, Journal of Economic Studies, Journal of Economics, Dynamics and Control, Journal of Macroeconomics, Managerial and Decision Economics, Labour Economics, Mathematics and Computers in Simulation, New Zealand Economic Papers, National Tax Journal, Oxford Economic Papers, Regional Science, Research Policy, Regional Studies, Review of Economics and Statistics, Review of Income and Wealth, Structural Change and Economic Dynamics, The Australasian Journal of Regional Studies, Scottish Journal of Political Economy.*

## PUBLICATIONS

### Refereed Journal Publications:

- [1] Pitfalls in the application of the Cochrane-Orcutt technique, (jointly with Colin Roberts), *Oxford Bulletin of Economics and Statistics*, 1982, 44, pp. 227-240.
- [2] Box-Cox power transformations and the demand for money function, *Journal of the Royal Statistical Society*, series C, 1982, 31, p. 304.
- [3] Functional form of the UK demand for broad money: 1963-79, *Scottish Journal of Political Economy*, 1983, 30, pp. 69-74.
- [4] Rational expectations and economic policy, *Scottish Journal of Political Economy*, 1983, 30, pp. 181-91.
- [5] Functional and structural breaks in the UK demand for money function, *Journal of Economic Studies*, 1983, 10, pp. 22-41.
- [6] Structural stability and model design (with Donald George), *Economic Modelling*, 1985, 2, pp. 307-16.
- [7] Box-Cox power transformations and the demand for money in France, Germany, Italy and The Netherlands, *Journal of Applied Statistics*, 1986, 13, pp. 67-75.
- [8] Multiple minima and the Cochrane-Orcutt technique: Some initial Monte Carlo results (with Colin Roberts), *Economics Letters*, 1986, 20, pp. 247-50.
- [9] Fixed money growth rules and the rate of inflation: Global versus local dynamics (with Donald George), *Scottish Journal of Political Economy*, 1991, 38, pp. 209-26.
- [10] Econometric issues in macroeconometric models with generated regressors (with Michael McAleer), *Journal of Economic Surveys*, 1993, 7, pp. 1-40.
- [11] Cointegration, causality and export-led growth in Portugal 1865-1985, *Economics Letters*, 1993, 43, pp. 163-66.
- [12] Structural change and unit root testing: British industrial production 1700-1913 (with David Greasley) *Applied Economics Letters*, 1994, 1, 29-30.
- [13] Cointegration, causality and Wagner's Law: A test for Britain, 1870-1913, *Scottish Journal of Political Economy*, 1994, 41, pp. 286-298.
- [14] Linear saddle point dynamics "on their head", (with Donald George), *European Journal of Political Economy*, 1994, 10, 389-400.
- [15] Rehabilitation sustained: the industrial revolution as a macroeconomic epoch, (with David Greasley), *Economic History Review*, 1994, 97, pp. 760-68.
- [16] Modelling the supply of fishing effort (with Colin Roberts), *Environmetrics*, 1995, 6, 541-45.

- [17] An expert systems approach to econometric model building, *Mathematics and Computers in Simulation*, 1995, 39, 379-83.
- [18] Balanced versus compromise estimates of British GDP, 1870-1913 (with David Greasley), *Explorations in Economic History*, 1995, 32, 262-72.
- [19] A Time Series Perspective on Convergence: Australia UK and the US Since 1870 (joint with D. Greasley), *Economic Record*, 71, 259-70 1995.
- [20] Discontinuities in competitiveness: The impact of World War One on British Industry, (joint with D. Greasley), *Economic History Review*, 1996, 99, 83-101.
- [21] Explaining US Industrial Growth, 1860-1991: endogenous versus exogenous models, (with D Greasley), *Bulletin of Economic Research*, 1996, 48, 65-82.
- [22] Technological Epochs and British Industrial Production: 1700-1992, (with D Greasley), *Scottish Journal of Political Economy*, 1996 43, 258-74.
- [23] Segmenting the contours: Australian economic growth 1828-1913, (with D Greasley) *Australian Economic History Review*, 37, 39-53 1997.
- [24] Convergence in GDP per capita and real wages: some results for Australia and the UK, (with D Greasley), *Mathematics and Computers in Simulation*, 43, 429-36, 1997.
- [25] Unit roots and British industrial growth, 1922-1992, (joint with D. Greasley). *Manchester School*, 65, 192-212, 1997.
- [26] Endogenous growth or "Big Bang": Two views of the First Industrial Revolution (with D. Greasley) *Journal of Economic History*, 935-49, 1997.
- [27] Endogenous growth, trend output and the Industrial Revolution, (with David Greasley), *Journal of Economic History*, 957-960, 1997.
- [28] Time series based tests of convergence: some positive results (with D. Greasley), *Economics Letters*, 143-147, 1997.
- [29] Shock persistence and structural change (with D. Greasley), *The Economic Record* 73, 348-62, 1997.
- [30] Vector Autoregression, Cointegration and Causality: Testing the Causes of the British Industrial Revolution (with D. Greasley), *Applied Economics* , 30, 1387-97, 1998
- [31] Causality and the First Industrial Revolution, (with D. Greasley), *Industrial and Corporate Change* , 7, 33-47, 1998.
- [32] A Tale of two Dominions: Australia, Canada and the Convergence Hypothesis (with D. Greasley), *Economic History Review*, 51, 294-318, 1998.
- [33] Comparing British and United States' economic and industrial performance 1860-1993: A time series perspective (with D Greasley), *Explorations in Economic History*, 35, 171-95, 1998

- [34] A Nordic Convergence Club? (with D. Greasley), *Applied Economics Letters*, 6, 157-60, 1999.
- [35] International comparisons on shock persistence in the presence of structural change and non-linearities (with D. Greasley), *Applied Economics*, 31, 499-507, 1999.
- [36] Chaotic Dynamics and the S&P 500 (jointly with Bob Harrison, Weiping Lu and Dejin Yu), *Mathematics and Computers in Simulation*, 48, 497-502, 1999.
- [37] Growing Apart? Australia and New Zealand Growth Experiences, 1870-1993. (joint with David Greasley), *New Zealand Economic Papers*, 33, 1-14, 1999.
- [38] Robustness and local linearisation in economic models, (joint with Donald George) *Journal of Economic Surveys*, 13, 529-550, 1999.
- [39] Outside the Club: New Zealand Economic Growth, 1870-1993 (joint with David Greasley), *International Review of Applied Economics*, 14, 173-92, 2000.
- [40] British Industrialization 1815-1860: A Disaggregate Time Series Perspective, (joint with David Greasley), *Explorations in Economic History*, 37, 98-119, 2000.
- [41] Wages in Australia and Canada: Globalization versus Productivity, (joint with David Greasley and Jakob Madsen), *Australian Economic History Review*, 40, 2, 178-98, 2000.
- [42] Endogenous versus exogenous growth: Some theoretical and empirical results for an extended Romer model, (joint with Shengxiu Zhu and David Greasley), *Singapore Economic Review*, 44, 26-56, 2000.
- [43] New Zealand economic growth: Endogenous or Exogenous? (joint with Shengxiu Zhu), *Mathematics and Computers in Simulation*, 2001, 59, 125-32.
- [44] Measuring New Zealand's GDP: 1865-1933: A Cointegration Approach (joint with David Greasley). *Review of Income and Wealth*, 46, 3, 351-68, 2000.
- [45] Testing Models of Growth – A Two Sector Model of the US (joint with Shengxiu Zhu). *Applied Economics Letters*, 8, 325-29, 2001.
- [46] Uncertainty and Consumer Spending during the Great Depression (joint with David Greasley and Jakob Madsen). *Explorations in Economic History*, 38, 225-51, 2001.
- [47] Economic modelling for trout management: an introduction and case study (joint with Frank Scrimgeour) *Environmental Modelling and Software*, 16, 6, 571-581, 2001.
- [48] The Econometrics of Financial Time Series (joint with Michael McAleer), *Journal of Economic Surveys*, 2002, 237-44.
- [49] Making and Breaking Rules in Applied Econometrics, (joint with Michael McAleer) *Journal of Economic Surveys*, 2002, 565-67.

- [50] Regime Shifts and Fast Recovery on the Periphery: New Zealand in the 1930s. (joint with David Greasley) *Economic History Review*, LV, 697-720, 2002.
- [51] Modelling and forecasting the demand for electricity in New Zealand: A comparison of approaches (joint with Koli Fatai and Frank Scrimgeour) *Energy Journal*, 24,1, 75-102, 2003.
- [52] Cost- and Income-Based Measures of Human Capital (joint with John Gibson and Le Trinh), *Journal of Economic Surveys*, 17, 271-308, 2003
- [53] Economic Growth in transition (joint with Ken Carlaw and Donald George), *Journal of Economic Surveys*, 17, 227-38, 2003
- [54] Globalization and Real Wages in New Zealand 1873-1913 (joint with David Greasley), *Exploration in Economic History* 41, 26-47, 2004,
- [55] Modeling the demand for money in New Zealand (joint with Daniel Choi). *Mathematics and Computers in Simulation*, 264, 185-191, 2004.
- [56] Modelling the causal relationship between energy consumption and GDP in New Zealand, Australia, India, Indonesia, The Philippines and Thailand, *Mathematics and Computers in Simulation*, (joint with Koli Fatai and Frank Scrimgeour) 2004, 64, 431-35
- [57] Reducing Carbon Emissions? The Relative Effectiveness of Different Types of Environmental Tax: The Case of New Zealand (joint with Koli Fatai and Frank G. Scrimgeour), *Environmental Modelling and Software* 20, 1, 1439-1448, 2005,
- [58] Modelling innovation activity in the New Zealand biotechnology sector, (joint with Dan Marsh), *Mathematics and Computers in Simulation*, 69, 103-12, 2005.
- [59] Measuring the stock of human capital in New Zealand: Some updated results, (joint with Trinh Le and John Gibson), *Mathematics and Computers in Simulation*, 68, 485-98, 2005.
- [60] Economics on the Edge of Chaos (joint with Donald George), *Environmental Modelling and Software* 22, 580-89, 2007,
- [61] Refrigeration and Distribution: New Zealand Land Prices and real Wages, 1873-1939 Era (joint with David Greasley), *Australian Economic History Review*, 45, 1, 23-44, 2005
- [62] La dinámica de las expectativas racionales: Una crítica metodológica (joint with Donald George), *Investigacion Economica*, 64, 71-90, 2005
- [63] A forward-looking measure of the stock of human capital in New Zealand, (joint with Trinh Le and John Gibson), *Manchester School*, 2006, 74, 593-609.
- [64] Beyond the hype: Intellectual Property of the Knowledge Economy/Society, (joint with Ken Carlaw, David Thorns, Paul Walker and Michael Nuth), *Journal of Economic Surveys*, 2006, 20, 633-690

[65] Patenting, Intellectual Property Rights and Sectoral Outputs in Industrial Revolution Britain, 1780-1851 (joint with David Greasley), *Journal of Econometrics*, 139, 340-354, 2007

[66] Convergence and productivity across industries: Some results for New Zealand and Australia (joint with Troy Matheson), *International Review of Applied Economics*, 2007, 21, 1, 55-73

[67] Resolving the productivity paradox (joint with Ken Carlaw), *Mathematics and Computers in Simulation*, 78, 313-318, 2008.

[68] Money and inflation in a nonlinear model (joint with Donald George) *Mathematics and Computers in Simulation*, 78, 257 – 265, 2008.

[69] China's energy economy: Technical change, factor demand and interfactor/interfuel substitution (joint with Hengyun Ma, John Gibson and Bonggeun Kim), *Energy Economics*, 30, 2167-2183, 2008

[70] The Knowledge Economy/Society: The Latest Example of "Measurement Without Theory? (joint with Paul Walker, David Thorns, and Hong Wang), *Journal of Philosophical Economics*, June, 2008 (to appear).

[71] Constructing Structural VAR Models With Conditional Independence Graphs, (joint with Marco Reale and Granville Tunnicliffe-Wilson), *Mathematics and Computers in Simulation*, 2009, (to appear).

[72] Industrial agglomeration, geographic innovation and total factor productivity: The case of Taiwan (joint with Chialin Chang) *Mathematics and Computers in Simulation*, 2009, (to appear).

[73] China's Industrial Energy Demand: An Empirical Analysis of Substitution Possibilities , (joint with Hengyun Ma, John Gibson and Bonggeun Kim), *Environmental Modelling and Software*, 2009 (to appear).

[74] The Pastoral Boom, the Rural Land Market, and Long Swings in New Zealand Economic Growth 1873-1939 (joint with David Greasley), *Economic History Review*, 2009, (to appear).

### **Papers under review and in preparation**

[1] Long memory or shifting means? A new approach and application to realized volatility (joint with Bill Rea, Marco Reale and Eduardo Mendes)

[2] Re-inventing New Zealand: Institutions Output and Patents 1870-1939 (joint with and David Greasley)

[3] Physical wellbeing in New Zealand since the Nineteenth century, (joint with Kris Inwood and Evan Roberts)

[4] Graphical models for sparse structural vector autoregressions (joint with Marco Reale and Granville Tunnicliffe Wilson)

[5] Nonlinear cointegration with stationary transition variables (joint with Eduardo Mendes and Marcello Medeiros)

[6] Some new approaches to forecasting the price of electricity (joint with Eduardo Mendes and Marco Reale)

[7] The Empirical Properties of Some Popular Estimators of Long Memory Processes (*joint with* Jennifer Brown, William Rea and Marco Reale.

[8] Testing for Energy Market Integration in China (joint with Hengyun Ma, and John Gibson).

### **Books**

[1] *Surveys in Econometrics*, Oxley, L., George, D., Roberts, C. and Sayer, S. (eds.), Blackwell, Oxford, 1994, 1-413. ISBN: 0-631-19065-1

[2] *Practical Issues in Cointegration Analysis*, McAleer, M., and Oxley, L., (eds.), Blackwell, Oxford, 1999, 1-267. ISBN: 0-631-21198-5

[3] *Surveys in Economic Dynamics*, George, D., Oxley, L., and Potter, S., (eds.), Blackwell, Oxford, 2000. ISBN: 0-631-22036-4

[4]. *Developments in Financial Econometrics: Theoretical and Practical Issues*, McAleer, M., and Oxley, L., (eds.), Blackwell, Oxford, 2002. ISBN: 0-405-10743-X

[5] *Surveys in Economic growth: Theory and Empirics*, George, D., Oxley, L., and K. Carlaw (eds.), Blackwell, Oxford, 2003. ISBN: 1-4051-0881-9.

[6] *Economic and Legal Issues in Intellectual Property*, McAleer, M., and Oxley, L., (eds.), Blackwell, Oxford, 2007. ISBN-10: 1-4051-6074-8.

### **Published Conference Proceedings**

[7] *Proceedings of the International Congress on Modelling & Simulation*, volume 1, Oxley, L., and Scrimgeour, F., (eds.), University of Waikato, Hamilton, 1999, 1-248. ISBN: 0-86422-948-8

[8] *Proceedings of the International Congress on Modelling & Simulation*, volume 2, Oxley, L., Scrimgeour, F., and McAleer, M., (eds.), University of Waikato, Hamilton, 1999, 249-566. ISBN: 0-86422-949-6

[9] *Proceedings of the International Congress on Modelling & Simulation*, volume 3, Oxley, L., Scrimgeour, F., and A. Jakeman (eds.), University of Waikato, Hamilton, 1999, 567-900. ISBN: 0-86422-950-X

[11] *Proceedings of the International Congress on Modelling & Simulation*, volume 4, Oxley, L., and Scrimgeour, F., (eds.), University of Waikato, Hamilton, 1999, 901-1136. ISBN: 0-86422-951-8

[12] *Proceedings of the International Congress on Modelling & Simulation: Socioeconomic Systems*, Ghassemi, F., McAleer, M., Oxley, L., and Scoccimarro, M., (eds.) Australian National University, 2001, 1031-1588. ISBN: 0 86740 525 2.

[13] *Proceedings of the International Congress on Modelling & Simulation*, Oxley, L. and Kulasiri, D. (eds) MODSIM 2007 International Congress on Modelling and Simulation. Modelling and Simulation Society of Australia and New Zealand, December 2007, 1-3104. ISBN : 978-0-9758400-4-7.

### **Guest Editor: Journal Special Issues**

[1] Special Issue: *Practical Issues in Cointegration Analysis: Journal of Economic Surveys*, 12,5, 417-680, (Joint with Michael McAleer). ISSN:0950-0804

[2] Special Issue: *Surveys in Economic Dynamics: Journal of Economic Surveys*, 13,5, 503-673, (Joint with Donald George and Simon Potter) ISSN:0950-0804

[3] Triple Special Issue: *Mathematics and Computers in Simulation: 2001*, (joint with Michael McAleer) , 59, 1-3, 1-277. ISSN: 0378-4754

[4] Double special issue: *Environment International: 2001*. (Joint with David White, Hugh Possingham and Tom Beer), 27, 2-3, 89-255. ISSN: 0160-4120.

[5] Special issue 1: *Mathematics and Computers in Simulation: 2003* (Joint with Michael McAleer). ISSN: 0378-4754

[6] Special issue 2: *Mathematics and Computers in Simulation: 2003* (Joint with Michael McAleer). ISSN: 0378-4754

[7] Special Issue: *Recent Developments in Financial Time Series Econometrics: Journal of Economic Surveys*, 16,3, 237-485, (Joint with Michael McAleer). ISSN:0950-0804

[8] Special issue 1: *Mathematics and Computers in Simulation: 2005* (Joint with Michael McAleer and David Post). ISSN: 0378-4754.

[9] Special issue 2: *Mathematics and Computers in Simulation: 2005* (Joint with Michael McAleer and David Post). ISSN: 0378-4754.

[10] Special issue: *Mathematics and Computers in Simulation: 2007* (Joint with Michael McAleer). ISSN: 0378-4754.

[11] Special issue: *Environmental Modelling and Software: 2009*. (Joint with Dora Marinova). ISSN:

### **Chapters in Books:**

[1] Introduction, in Oxley, L. *et al.* (eds.) *Surveys in Econometrics*, Basil Blackwell, Oxford, 1994, pp.1-8.

[2] Testing the rational expectations hypothesis in macroeconometric models with unobserved variables (with Michael McAleer), in Oxley, L., *et al.* (eds.), *Surveys in Econometrics*, Basil Blackwell, 1994, pp. 299-349

[3] Competitiveness and growth: new perspectives on the late-Victorian and Edwardian economy, (with D. Greasley), in Dormois, J.P., and McCloskey, D.N., (eds.), *Britain's Decline?*, 1998, Routledge.

[4] Cointegration in Practice (with Michael McAleer), in McAleer, M., and Oxley, L., (eds.), *Practical Issues in Cointegration Analysis*, Blackwell, Oxford, 1999, pp. 1-6.

[5] Robustness and local linearisation in economic models (joint with Donald George), *Surveys in Economic Dynamics*, George, Oxley and Potter (eds.), Blackwell, Oxford, 2000, p.25-46.

[6] The Econometrics of Financial Time Series (joint with Michael McAleer), ch. 1., in McAleer, M., and Oxley, L., (eds.), *Recent Developments in Financial Econometrics*, Blackwell: Theoretical and Practical Issues, Oxford, 2002.

[7] Cost- and Income-based Measures of Human Capital (joint with John Gibson and Le Trinh), in *Issues in Economic Growth*, Carlaw, K., George, D., Oxley, L., (eds.), Blackwell, Oxford, 2003.

[8] Beyond the hype: Intellectual Property of the Knowledge Economy/Society, (joint with Ken Carlaw, David Thorns, Paul Walker and Michael Nuth), in *Economic and Legal Issues in Intellectual Property*, McAleer, M., and Oxley, L., (eds.), Blackwell, 2006.

### **Refereed Software Reviews**

[1] PC Ready-Reckoner, *Journal of Economic Surveys*, 1990, 287-95.

[2] MICROFIT 3.0: An Interactive Econometric Software Package, (with Michael McAleer), *Economic Journal*, 1993, 67-74.

[3] MICROFIT 4.0 DOS version, (with M. McAleer), *Economic Journal* 1998, 924-38.

[4] MICROFIT 4.0 for Windows, (with M. McAleer), *Economic Journal*, 1998, 1935-47.

[5] MALCOLM: The theory and practice of cointegration analysis in RATS, *Journal of Economic Surveys*, 14, 3, 359-7, 2000.

### **Book Reviews**

[1] A Review of: R.I.D. Harris, Cointegration Analysis in Econometric Modelling, *Journal of Applied Econometrics*, 1996, 11, 211-15.

[2] A Review of: P. Briggs, *Looking at the Numbers: A View of New Zealand's Economic History*. Wellington: NZ Institute of Economic Research (Inc.), 2003, *Australian Economic History Review*, 197-98, 2004

[3] A Review of : A. Maddison, *Contours of the World Economy: 1-2030AD: Essays in Macro-Economic History*. Oxford: Oxford University Press, 2007, *Australian Economic History Review*, 197-98, 2008

### **Conference Reviews**

[1] European Economic Association: First Annual Congress (with Colin Roberts), *Journal of Economic Surveys*, 1987, 1, pp.107-10.

[2] Econometric Society Australasian Meeting 1987, *Journal of Economic Surveys*, 1988, 1, pp. 183-85.

[3] Australian Economics Congress 1988, *Journal of Economic Surveys*, 1988, 2, pp. 377-83.

[4] Australasian Meeting of the Econometric Society 1989, *Journal of Economic Surveys*, 1990, 4, pp. 105-108.

[5] Econometric Society European Meeting 1991 - Cambridge, *Journal of Economic Surveys*, 1992, 6, pp. 77-83.

[6] International Congress on Modelling and Simulation - Perth, Australia, 1993, *Journal of Economic Surveys*, 1994, 8, pp. 197-201.

[7] International Conference on Modelling and Simulation (MODSIM 95), - Newcastle, Australia, 1995, *Journal of Economic Surveys*, 1996, 2, 225-31.

[8] The Royal Economic Society Conference, 1997 - Staffordshire University, *Journal of Economic Surveys*, 1997, 343-51.

[9] The winter of my content: The Econometric Society Australasian Meeting 1997, Melbourne, (joint with M. McAleer and Colin McKenzie), *Journal of Economic Surveys*, 12, 111-24, 1998.

[10] International Conference on Modelling and Simulation (MODSIM 97), - Hobart, Australia, 1998, *Journal of Economic Surveys*, 12, 399-415.

[11] Meeting of the New Zealand Econometric Study Group (NZESG). (joint with Peter Phillips), 2000, *Econometric Theory*, 283-85.

[12] Meeting of the Econometric Society *Young Scholars*: Hamilton New Zealand (joint with Peter Phillips), 2001, *Econometric Theory*, 17, 6, 1161-64.

[13] Hawai'i Conference on Business or Hawai'i Conference Business? 2001, *Journal of Economic Surveys*, 15, 5, 679-84.

[14] 2001 Econometric Society Australasian Meeting: Auckland, 6-8<sup>th</sup> July. 2001, *Journal of Economic Surveys*, 15, 5, 691-98.

[15] The New Zealand Association of Economists Conference (NZAE): 27-29<sup>th</sup> June 2001. *Journal of Economic Surveys*, 2001, 15, 5, 685-90.

[16] The Ten Commandments for Presenting a Conference Paper (joint with Michael McAleer), *Journal of Economic Surveys*, 2002, 16, 2, 215-18.

[17] Earthquakes and Volcanoes: The International Conference on Modelling and Forecasting Financial Volatility, Perth, Australia, 7-9 September 2001, *Journal of Economic Surveys*, 2002, 16, 2, 227-35.

[18] The Ten Commandments for Attending a Conference (joint with Michael McAleer), *Journal of Economic Surveys*, 2001, 15, 5, 671-78.

[19] The Ten Commandments for presenting a conference paper (joint with Michael McAleer), *Journal of Economic Surveys*, 2002, 16, 2, 215-18.

[20] The Ten Commandments for Academics, (joint with Michael McAleer), *Journal of Economic Surveys*, 2005, 19, 5, 823-26.

### **Professional Articles:**

[1] Britain's new monetary policy framework, follow-my-(Kiwi)-leader? *Waikato Regional Economic Bulletin*, Sept., 1997, 19-23.

### **Reports:**

[1] *Mathematics in New Zealand: Past, Present and Future*, Jeffrey Hunter (Chair), Ministry of Research, Science and Technology, section A1.6., *Econometrics*, 1998, pp. 64-66.

### **Selected Discussion Papers**

[1] Production relationships in fishing: A survey of the literature and A vintage approach to modelling, Univ. of Edinburgh Discussion Paper, 1987 VII.

[2] De-regulating gas: The consequences of the Oil and Gas (Enterprise) Act 1982. (joint with Donald George) University of Edinburgh Discussion Paper, 1989 I.

### **Refereed Conference Proceedings**

[1] Modelling the supply of fishing effort (with Colin Roberts), in M. McAleer and A. J. Jakeman (eds.) *Proceedings of the International Congress on Modelling and Simulation*, volume 2, University of Western Australia, Perth, 1993, pp.893-98.

[2] An expert systems approach to econometric modelling, in M. McAleer and A. J. Jakeman (eds.) *Proceedings of the International Congress on Modelling & Simulation*, volume 3, University of Western Australia, Perth, 1993, pp.1011-1016.

[3] Vector Autoregression, Cointegration and Causality: Testing the Causes of the British Industrial Revolution (with D. Greasley), in C.S. Forbes, *et. al.*, (eds.), *Proceedings of the 1995 Monash Econometrics Conference*, 1995, pp. 537-566.

[4] Testing the convergence hypothesis using time series data: some results for Australia, Canada, UK and USA (with David Greasley), in M. McAleer, Phil Binning, Howard Bridgman and Brian Williams, (eds.) *Proceedings of the International Congress on Modelling and Simulation, Vol. 4: Economics and Transportation*, University of Newcastle, NSW, 1995, pp. 77-82.

- [5] Modelling British industrial production (with David Greasley), in M. McAleer Phil Binning, Howard Bridgman and Brian Williams, (eds.) *Proceedings of the International Congress on Modelling and Simulation, Vol. 4: Economics and Transportation*, University of Newcastle, NSW, 1995, pp. 83-88.
- [6] Shock persistence and structural change, (joint with David Greasley), *Proceedings of the Econometric Society Australasian Meeting, 1996, Volume 3 Macroeconometrics and Finance*, Michael McAleer, Paul Miller and Kenneth Leong (eds.), 137-164.
- [7] Functional Form and Dickey-Fuller Tests for a Unit Root: Disaggregated Annual Data for the UK, 1700-1851, (jointly with David Greasley), *Proceedings of the Econometric Society Australasian Meeting, 1997*, Vance Martin (ed.)
- [8] Testing for Convergence using the Kalman Filter, (jointly with David Greasley), *Proceedings of the International Congress on Modelling and Simulation, 1997*, Michael McAleer and Tony Jakeman (eds.)
- [9] Evidence of Chaotic Dynamics in the S&P 500 (jointly with Bob Harrison and Dejin Yu), *Proceedings of the International Congress on Modelling and Simulation, 1997*, Michael McAleer and Tony Jakeman (eds.)
- [10] A Time Series Perspective on Convergence: Australia UK and the US Since 1870 (with D. Greasley), paper presented at the Economic History Society - 1995 Meeting, Edinburgh, 1995.
- [11] Vector Autoregression, Cointegration and Causality: Testing the Causes of the British Industrial Revolution (with D. Greasley), paper presented at the 1995 Monash Econometrics Conference (July 1995)
- [12] A Tale of two Dominions: Australia, Canada and the Convergence Hypothesis (with D. Greasley), paper to be presented at the Economic History Association - 1995 Meeting, (Chicago, Sept. 1995)
- [13] British Economic Competitiveness 1870-1939 (with D. Greasley), paper to be presented to the European Economic History Conference, (Montpellier, France, Sept. 1995)
- [14] Testing the Convergence Hypothesis using Time Series Data: Some Evidence from Australia, Canada, UK and USA, (joint with D. Greasley), paper presented at the 1995 MODSIM Conference, (Newcastle NSW, Nov. 1995).
- [15] Shock Persistence and Structural Change, (joint with D. Greasley), paper presented at the 1996 Econometric Society Meeting, Perth, Australia, July 1996.
- [16] Econometric Software Comparisons, paper presented at the New Zealand Econometric Study Group, Auckland, February 1997.
- [17] Price and Wage Convergence in Australia, Canada, the UK and the USA in the nineteenth and twentieth centuries, (jointly with David Greasley), paper presented at the Integration of Commodity Markets in History Conference, Lund, Sweden, March 1997.

- [18] Economists' Beliefs on Economics: Nine Countries' Comparison, (joint with Mitsuo Takase, J. Moonwon Kang, Stephen Martin, Lae Ho Cho, Michael McAleer and Babu Nahata), paper presented at Western Meeting of the Japanese Association of Economics and Econometrics, Hikone, Japan, May 1997.
- [19] Functional Form and Dickey-Fuller Tests for a Unit Root: Disaggregated Annual Data for the UK, 1700-1851, (jointly with David Greasley), paper presented at the Econometric Society Australasian Meeting, Melbourne, July 1997.
- [20] Testing for Convergence using the Kalman Filter, (jointly with David Greasley), paper to be presented at the Modelling and Simulation (MODSIM), Conference, Hobart, December 1997.
- [21] Evidence of Chaotic Dynamics in the S&P 500 (jointly with Bob Harrison and Dejin Yu), paper to be presented at the Modelling and Simulation (MODSIM), Conference, Hobart, December 1997.
- [22] Endogenous versus exogenous growth: Some theoretical and empirical results for an extended Romer model, (jointly with Shengxiu Zhu), to be presented at ESAM98, ANU, Canberra, July, 1998.
- [23] Convergence in the Nineteenth and Twentieth Centuries, (jointly with David Greasley), paper to be presented at the XII International Economic History Conference, Seville, August 1998.
- [24] Persistence, cointegration, and aggregation: a disaggregated analysis of industrial epochs in Britain 1780-1914, paper to be presented at the XII International Economic History Conference, Seville, August 1998.
- [25] The Importance of Being Unimportant: A Century of New Zealand Growth, (joint with David Greasley), Australasian Meeting of the Econometric Society, Sydney, July, 1999.
- [26] Testing models of Growth, (joint with Shengxiu Zhu and David Greasley), Far Eastern Meeting of the Econometric Society, Singapore, June, 1999.
- [27] A new measure of New Zealand's GDP (joint with D. Greasley). In L. Oxley and F. Scrimgeour (eds.), . *Proceedings of the International Congress on Modelling & Simulation*, volume 2, University of Waikato, Hamilton, 1999, pp.393-98.
- [28] New Zealand economic growth - endogenous or exogenous? L. Oxley and F. Scrimgeour (eds.), . *Proceedings of the International Congress on Modelling & Simulation*, volume 2, University of Waikato, Hamilton, 1999, pp.399-405.
- [29] Endogenous versus exogenous growth: Some theoretical and empirical results for an extended Romer model, (joint with William Zhu), *Paper presented at the NZAE Conference, Wellington, July, 2000.*
- [30] An interest rate transmission mechanism for New Zealand, *Proceedings of the Australasian Econometric Society Meeting, Auckland, July, 2001.*

- [31] A proposed methodology for testing models of economic growth, (joint with William Zhu) *Paper presented at the ESASC Young Scholars Workshop, Hamilton, July 2001.*
- [32] Conquering the Great Depression: The unique New Zealand Experience, (joint with David Greasley), *Paper presented at the NZAE Conference, Christchurch, June, 2001.*
- [33] The Top 10 paper in econometrics, 1980-2000, *Paper presented at the Hawaii Conference on Business, July, 2001.*
- [34] Modelling the demand for money in New Zealand (joint with Daniel Choi), *Proceedings of the International Congress on Modelling & Simulation*, volume 3, The Australian National University 2001, pp.1385-1390.
- [35] Modelling and forecasting the demand for electricity in New Zealand, (joint with Koli Fatai and Frank Scrimgeour), *Proceedings of the International Congress on Modelling & Simulation*, volume 3, The Australian National University 2001, pp.1085-1090.
- [36] Modelling the causal relationship between energy consumption and GDP in New Zealand, (joint with Koli Fatai and Frank Scrimgeour), *Proceedings of the International Congress on Modelling & Simulation*, volume 3, The Australian National University 2001, pp.1091-1096.
- [37] What drive innovation in the New Economy? The Case of New Zealand Biotechnology Sector (joint with Dan Marsh), *Proceedings of the DRUID New Economy Conference, July, 2001*
- [38] Climate change policies, greenhouse gas emissions reductions and the New Zealand economy (joint with Frank Scrimgeour and Koli Fatai), NZARES Conference, Blenheim, July 2002
- [39] Economics of scale and imperfect competition: An application to the New Zealand economy, (joint with Frank Scrimgeour and Koli Fatai), NZARES Conference, Blenheim, July 2002
- [40] How much human capital does New Zealand have? (joint with William Zhu), *Paper presented at the Australasian Econometric Society Meeting, Brisbane, July, 2002.*
- [41] A forward looking measure of the stock of human capital in New Zealand (joint with Trinh Le and John Gibson), *Paper presented at the NZAE conference, Wellington, July, 2002.*
- [42] [Real Wages in New Zealand 1873-1913: some comparisons with Australia](#), (joint with David Greasley), Session 30, *Proceedings of the XIII Economic History Congress, Buenos Aires, 22-26 July, 2002.*
- [43] Measuring the stock of human capital in New Zealand: Some updated results, (joint with Trinh Le and John Gibson), *Proceedings of the International Congress on Modelling & Simulation*, Townsville, 2003, 1353-1358.
- [44] Modelling innovation activity in the New Zealand biotechnology sector, (joint with Dan Marsh), *Proceedings of the International Congress on Modelling & Simulation*, Townsville, 2003, 1511-1516.

- [45] Energy efficiency and the New Zealand economy: A dynamic CGE analysis, (joint with Koli Fatai and Frank Scrimgeour), *Proceedings of the International Congress on Modelling & Simulation*, Townsville, 2003, 1072-1077.
- [46] Modelling economies of scale and imperfect competition using CGE: A comparative application to the energy sector of New Zealand, Canada, Singapore and Mozambique, (joint with Koli Fatai and Frank Scrimgeour), *Proceedings of the International Congress on Modelling & Simulation*, Townsville, 2003, 1101-1106.
- [47] What drives innovation in the New Economy? The case of the New Zealand biotechnology sector, (joint with Dan Marsh) NZARES Conference, Blenheim, 2003.
- [48] Reducing Carbon Emissions? The Relative Effectiveness of Different Types of Environmental Tax: The Case of New Zealand (joint with Frank Scrimgeour and Koli Fatai) In Pahl, C., Schmidt, S. and Jakeman, T. (eds) iEMSs 2004 International Congress: "Complexity and Integrated Resources Management". International Environmental Modelling and Software Society, Osnabrueck, Germany, June 2004.
- [49] Energy Consumption, Employment and the Kyoto Protocol in New Zealand: Searching for Causality (joint with Frank Scrimgeour and Koli Fatai) In Pahl, C., Schmidt, S. and Jakeman, T. (eds) iEMSs 2004 International Congress: "Complexity and Integrated Resources Management". International Environmental Modelling and Software Society, Osnabrueck, Germany, June 2004.
- [50] ICT diffusion and economic growth in New Zealand, (joint with Ken Carlaw), *Proceedings of the Econometric Society, Australasian Meetings (ESAM04)*, Melbourne, July, 2004.
- [51] The pastoral booms and long swings in New Zealand Economic growth, (joint with David Greasley), *Proceedings of the 4th World Cliometric Society Congress*, Venice, July, 2004, 241-250.
- [52] Methods of calculating TFP to technological change: A simulation approach to developing a theory of TFP, 28<sup>th</sup> General Conference of the International Association for Research in Income and Wealth, Cork, Ireland, 22-28 August.
- [53] Finding acyclic graphs for vector autoregressions, (joint with Granville Tunnicliffe-Wilson and Marco Reale), *Proceedings in Computational Statistics, COMPSTAT 2004*, Antoch, J., (ed.), pp., 1621-1628. Physica-Verlag
- [54] ICT and causality in the New Zealand economy (joint with Ken Carlaw and Nancy Chu), In Kachitvichyanukul, V, Purintrapiban, U., and Utayopas, P., (eds.) SIMMOD 2005 International Congress: "Simulation and Modelling: Integrative Sciences and Technology for Effective Resource." Simulation and Modelling Conference, SIMMOD05, Thailand, 2005, 471-77.
- [55] Testing models of ICT diffusion in New Zealand (joint with ken Carlaw), In Kachitvichyanukul, V, Purintrapiban, U., and Utayopas, P., (eds.) SIMMOD 2005 International Congress: "Simulation and Modelling: Integrative Sciences and Technology for

Effective Resource.” Simulation and Modelling Conference, SIMMOD05, Thailand, 2005, 524-29.

[56] Nonlinearity and hyperinflation (joint with Donald George), *Proceedings of the International Congress on Modelling & Simulation*, MODSIM05, Melbourne, December 2005.

[57] Resolving the productivity paradox, (joint with Ken Carlaw), *Proceedings of the International Congress on Modelling & Simulation*, MODSIM05, Melbourne, December 2005.

[58] The Pastoral Boom, the Rural Land Market, and Long Swings in New Zealand Economic Growth 1873-1939 (joint with David Greasley). Paper presented at the XIV International Economic History Congress , Helsinki, Finland, 21 to 25 August 2006

[59] China’s energy economy: Technical change, factor demand and interfactor/interfuel substitution (joint with Hengyun Ma, John Gibson and Bonggeun Kim) paper presented at the 30<sup>th</sup> Conference of the International Association of Energy Economics, Wellington, February 2007.

[60] Exploring the Knowledge Economy/Society (joint with David Thorns), paper presented at the Social Policy, Research & Evaluation Conference (SPRE), Wellington April 2007.

[61] Are stock market volatility series H-selfsimilar? (joint with Bill Rea, Eduardo Mendes and Marco Reale). *Workshop on Non-Linear and Complex Systems Analysis*. Brisbane, Australia, Sep. 27-29, 2007.

[62] Energy Market Integration in China (joint with Hengyun Ma, and John Gibson), IAEE Asian Conference, November 5-6, 2007 CPC, Taipei, Taiwan, ROC

[63] Some New Approaches to Forecasting the Price of Electricity: A Study of Californian Market, (joint with Eduardo Mendes and Marco Reale), in Oxley, L. and Kulasiri, D. (eds) MODSIM 2007 International Congress on Modelling and Simulation. Modelling and Simulation Society of Australia and New Zealand, December 2007, pp. 1117-1123. ISBN : 978-0-9758400-4-7.

[64] Constructing Structural VAR Models With Conditional Independence Graphs, (joint with Marco Reale and Granville Tunnicliffe-Wilson), in Oxley, L. and Kulasiri, D. (eds) MODSIM 2007 International Congress on Modelling and Simulation. Modelling and Simulation Society of Australia and New Zealand, December 2007, pp. 1392-1074. ISBN : 978-0-9758400-4-7.

[65] China’s energy economy: Technical change, factor demand and interfactor/interfuel substitution (joint with Hengyun Ma, John Gibson and Bonggeun Kim) paper presented at the 30<sup>th</sup> Conference of the International Association of Energy Economics, Wellington, February 2007.

[66] Physical wellbeing in New Zealand since the 19<sup>th</sup> century, (joint with Kris Inwood and Evan Roberts), *Canadian Network for Economic History*, Montreal, April 18 -20.

[67] Inventiveness and Economic Growth on the Periphery: Patenting activity in New Zealand, 1871-1939, (joint with David Greasley), 2008 World Cliometrics Conference, July, Book 1, 100-110.

[69] Cointegrating smooth transition regressions with a stationary transition variable, (joint with Marcelo Medeiros and Eduardo Mendes), *Conference in Honour of Peter C.B. Phillips*, SMU, July 1245-15, 2008.

[70] National Accounting Frameworks for Measuring Information and Knowledge Economies (joint with David Thorns), iEMSs 2008: International Congress on Environmental Modelling and Software Integrating Sciences and Information Technology for Environmental Assessment and Decision Making 4<sup>th</sup> Biennial Meeting of iEMSs, Proceedings M. Sánchez-Marrè, J. Béjar, J. Comas, A. Rizzoli and G. Guariso (Eds.) International Environmental Modelling and Software, Society (iEMSs), pp. 213-220, 2008

[71] Testing for price convergence in Chinese energy markets, (joint with Hengyun Ma and John Gibson), ESAM08 Markets and Models: Policy Frontiers in the AWH Phillips Tradition Conference, July-9-11, 2008.

<http://www.nzae.org.nz/conferences/2008/100708/nr1215394546.pdf>

### **Invited Papers**

[1] An expert systems approach to econometric model building, paper presented at the International Congress on Modelling and Simulation, Perth, Australia, 1993.

[2] Modelling the First Industrial Revolution, paper to be presented at the International Congress on Modelling and Simulation, Newcastle NSW, Australia, 1995.

[3] Microfit 4.0, paper presented at the 1997 Royal Economic Society, Stoke-on-Trent, 1997.

[4] Royal Society of New Zealand, "Knowledge and Economic Growth", Grand Hall, Parliament Building, 9 November, 2000.

[5] New Zealand Statistical Association, 2000 conference, Christchurch, Sept., 2000.

[6] New Zealand Treasury Guest Lecturer, February 2002

[7] Workshop on Technological Change, Productivity and Economic Growth, (joint NZ Treasury, Reserve Bank of New Zealand, Labour Market Policy Group Invited Workshop), October, 2002.

[8] Economics on the Edge of Chaos: How does economics deal with complexity and the implications for systems management? iEMSs 2004 International Congress: "Complexity and Integrated Resources Management". International Environmental Modelling and Software Society, Osnabrueck, Germany, June 2004.

[9] Celebrating Excellence in Science, Royal Society of New Zealand New Fellows' Seminar, 16 November, 2005; *Economic Growth, Human Capital and the 'Knowledge Society'*.

[10] Knowledge Workers and the Changing Pattern of Global Migration: Some Experiences from New Zealand, *Education, Culture and the Knowledge Economy Conference*, Centre for Innovation, Law and Culture, University of Toronto, June 6, 2008

### **Seminar Presentations**

Australian National University, 1987.

Curtin University, 1994.

Harvard University, 2006

Kyoto University, 2001.

Melbourne University, 1995.

Monash University, 1988, 1989(x2).

Murdoch University, 1994.

New Zealand Treasury, 2002.

Nuffield College, Oxford, 2006

Osaka University, 2001.

Strathclyde University, 1992.

University Carlos III, Madrid, 2002.

University of Arizona, 2006

University of Auckland, 1997.

University of Canterbury, 1992, 1999, 2000, 2002.

University of Edinburgh, 1979, 1980, 1982, 1983, 1985(x2), 1989, 1993(x2).

University of Otago, 1997.

University of the Balearic Islands, Palma de Mallorca, 2006

University of Waikato, 1987, 1988, 1992, 1997, 1998, 1999, 2000.

University of Western Australia, 1992, 1994, 1995, 1997.

Uppsala University, 1983.

13/8/08