

CURRICULUM VITAE and LIST OF PUBLICATIONS

Trevor Stanley BREUSCH

PRESENT POSITION:

Professor of Econometrics
Crawford School of Economics and Government
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DEGREES:

B.Econ. (First class honours in Economic Statistics), University of Queensland, conferred 1975.

M.Ec., Australian National University, conferred 1976.

Ph.D., Australian National University, conferred 1979.

AWARDS AND DISTINCTIONS:

Australian Finance Conference Prize in Economics, University of Queensland, 1973.

University of Queensland Medal, 1975.

Fellow of the Econometric Society, 1991.

PREVIOUS POSITIONS AND TEACHING EXPERIENCE:

- 1973-74 Part-time Tutor, Department of Economics, University of Queensland. (Tutorial classes in introductory economic statistics.)
- 1976-78 Part-time Tutor, Department of Statistics, Australian National University. (Tutorial classes in second and third-year econometrics, and tutorial classes and some lectures in a postgraduate econometric theory course.)
- 1979-85 Lecturer then Senior Lecturer, Department of Economics, University of Southampton. (Lectures and tutorial classes in: first-year mathematics and statistics; second-year statistical inference; third-year applied econometrics, multivariate analysis, nonlinear optimization and statistical inference; postgraduate quantitative economics and econometric theory.)
- 1986 Senior Lecturer then Reader in Econometrics, Faculty of Economics and Commerce,
-2006 Australian National University. (Lectures and tutorial classes in: first-year economic statistics, second-year statistical theory, introductory econometrics and econometric techniques; postgraduate introductory econometrics, econometric theory, applied econometric methods and special topics.)

2006- Professor of Econometrics, Crawford School of Economics and Government, Australian National University.

VISITING POSITIONS:

Ford Visiting Research Professor, Department of Economics, University of California, Berkeley, January-April, 1982.

Visiting Senior Lecturer, Department of Econometrics and Operations Research, Monash University, July-December, 1983.

Visiting Fellow, Economics Program, Research School of Social Sciences, Australian National University, 1994.

OTHER PROFESSIONAL ACTIVITIES:

Member of Editorial Board *Review of Economic Studies*, 1980-85.

Member of Program Committee for Econometric Society European Meeting, Amsterdam, 1981.

Member of Program Committees for Econometric Society Australasian Meetings, Canberra, 1988 and 1998.

Member, Methodology Advisory Committee, Australian Bureau of Statistics, 1999- .

Chair, Standing Committee of Australasian Region of the Econometric Society, 2002- .

SIGNIFICANT UNIVERSITY ADMINISTRATION WORK:

Head of Department of Statistics, 1989-93.

Chair of Faculties Computing Committee, 1991-94.

Member of Information Technology Directions Study, and chair of Working Party on Information Technology in Teaching, 1992-93.

Associate Dean (Undergraduate Studies), Faculty of Economics and Commerce, 1998-2000.

Member, ANU Human Research Ethics Committee, 2005-.

CURRENT RESEARCH INTERESTS:

Econometric methods and computational tools in econometrics. Applied social and demographic research. Labour market participation and earnings. Estimation of underground economic activity. Measurement in economics. Data archives and replication studies.

PUBLICATIONS:

A Comment on a simulation study of heteroscedastic schemes. *Economic Analysis and Policy*, 6 (1976), 51-55.

Testing for autocorrelation in dynamic linear models. *Australian Economic Papers*, 17 (1978), 334-355.

Conflict among criteria for testing hypotheses: Extensions and comments. *Econometrica*, 47 (1979), 203-207.

A simple test for heteroscedasticity and random coefficient variation, (with A.R. Pagan). *Econometrica*, 47 (1979), 1287-1294.

The Lagrange multiplier test and its application to model specification in Econometrics, (with A.R. Pagan). *Review of Economic Studies*, 47 (1980), 239-253.

Useful invariance results for generalized regression models. *Journal of Econometrics*, 13 (1980), 327-340.

A review of recent work on testing for autocorrelation in dynamic economic models, (with L.G. Godfrey). In D. Currie, R. Nobay and D. Peel (eds), *Essays in Macroeconomics and Econometrics*, Croom-Helm Ltd, London, 1981.

Specification tests in econometrics: Comment, (with G.E. Mizon). *Econometric Reviews*, 3 (1984), 243-251.

Data transformation tests, (with L.G. Godfrey). *Economic Journal (Conference Supplement)*, 96 (1986), 47-58.

Hypothesis testing in unidentified models. *Review of Economic Studies*, 53 (1986), 635-651.

Maximum likelihood estimation of random effects models. *Journal of Econometrics*, 36 (1987), 383-389. [Reprinted in G.S. Maddala (ed.), *The Econometrics of Panel Data*, Edward Elgar, Cheltenham, 1993.]

Alternative forms of the Wald test: How long is a piece of string? (with P. Schmidt). *Communications in Statistics*, 17(8) (1988), 2789-2795.

Dynamic specification, the long run and the estimation of transformed regression models, (with M.R. Wickens). *Economic Journal (Conference Supplement)*, 98 (1988), 189-205.

Efficient estimation using panel data, (with G.E. Mizon and P. Schmidt). *Econometrica*, 57 (1989), 695-700. [Reprinted in G.S. Maddala (ed.), *The Econometrics of Panel Data*, Edward Elgar, Cheltenham, 1993.]

Simplified extreme bounds. In C.W.J. Granger (ed.), *Modelling Economic Series: Readings in Econometric Methodology*, Oxford University Press, New York, 1990.

The emperor's new clothes: A critique of the multivariate t regression model, (with J.C. Roberston and A.H. Welsh). *Statistica Neerlandica*, 51(3) (1997), 269-286.

Redundancy of moment conditions, (with H. Quian, P. Schmidt and D.J. Wyhowski). *Journal of Econometrics*, 91 (1999), 89-111.

Taxes and social spending: The shifting demands of the Australian public, (with Shaun Wilson). *Australian Journal of Social Issues*, 38(1) (2003), 39-56.

Australian Social Science Data Archive, (with Sophie Holloway). *Australian Economic Review*, 37(2) (2004), 222-229.

Where the divides lie: Politicians, public opinion and anti-elite politics, (with Shaun Wilson). In Marian Sawyer and Barry Hindess (eds), *Us and Them: Anti-Elitism in Australia*, API Network, Bentley, 2004

After the tax revolt: Why Medicare matters more to middle Australia than lower taxes, (with Shaun Wilson). *Australian Journal of Social Issues*, 39(2) (2004), 99-116.

New estimates of mothers' forgone earnings using HILDA data, (with Edith Gray). *Australian Journal of Labour Economics*, 7(2) (2004), 125-150. [Awarded prize for the best paper in a special issue using the HILDA survey data.]

The Canadian underground economy: An examination of Giles and Tedds. *Canadian Tax Journal*, 53(2) (2005), 367-391.

Where to for the welfare state? (with Shaun Wilson and Gabrielle Meagher). In Shaun Wilson et al. (eds), *Australian Social Attitudes: The First Report*, UNSW Press, 2005.

Negotiating the Life Course survey: Introduction and perspective, (with Edith Gray). *Australian Journal of Labour Economics*, 8(2) (2005), 111-119

Australia's cash economy: Are the estimates credible? *Economic Record*, 81 (2005), 394-403.

OTHER RECENT PAPERS:

Income mobility of Australian families: Evidence from the NLC panel, 1997-2000, (with Deborah Mitchell). Paper presented to the Negotiating the Lifecourse workshop, Canberra, May 2002.

Job insecurity and globalisation: What factors shape public opinion in Asia and Europe?, (with Shaun Wilson and Ian Marsh. Paper for Annual Meeting of the American Political Science Association, Boston, August 2002.
<<http://eprints.anu.edu.au/archive/00002014/>>

Australian family income dynamics: Preliminary evidence from the NLC project, 1997 & 2000, (with Deborah Mitchell). *Discussion Paper NLCDP 014*, Negotiating the Lifecourse Project, April 2003. Presented to 8th Australian Institute of Family Studies Conference, Melbourne, February, 2003.
<http://lifecourse.anu.edu.au/publications/Discussion_papers/NLCDP014.pdf>

Negotiating the Life Course, waves 1 and 2: Sampling weights for persons and income units. *Discussion Paper NLCDP 016*, Negotiating the Lifecourse Project, July 2003.
<http://lifecourse.anu.edu.au/publications/Discussion_papers/NLCDP016.pdf>

A re-estimation of mothers' forgone earnings using Negotiating the Life Course (NLC) data, (with Edith Gray). *Discussion Paper NLCDP 017*, Negotiating the Lifecourse Project, October 2003.
<http://lifecourse.anu.edu.au/publications/Discussion_papers/NLCDP017.pdf>

Does marriage improve the wages of men and women in Australia?, (with Edith Gray). Paper presented to the Australian Population Association 12th Biennial Conference, Canberra, September 2004.
<http://acsr.anu.edu.au/APA2004/papers/7D_Breusch.pdf>

New Zealand's hidden economy: A structure without foundation? Manuscript, Australian National University, August 2004. Under revision for publication.

Replicating a study of mothers' forgone earnings in Australia, (with Edith Gray). Manuscript, Australian National University, revised March 2005. Forthcoming in *Journal of Economic and Social Measurement*, 2006..

Fragility of Tanzi's method of estimating the underground economy. Manuscript, Australian National University, revised May 2005. Submitted for publication.

Estimating underground economic activity using MIMIC models. Manuscript, Australian National University, July 2005.

<<http://econwpa.wustl.edu:80/eps/em/papers/0507/0507003.pdf>>

Measuring the hidden economy by household electricity consumption. Manuscript, Australian National University, September 2005. Submitted for publication.

July 2006.