Offer Lieberman **February 19, 2009**

Curriculum Vitae and List of Publications

I. Curriculum Vitae

1. Personal Details

Name: Offer Lieberman

Marital Status: Married + 4

Citizenships: Israeli and New Zealander

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2. Higher Education

1993: Ph.D. in Econometrics, Monash University, Melbourne, Australia.

1990: M.Com. in Economics (with first class honors), University of Canterbury, New Zealand.

1989: B.Com. in Economics, University of Canterbury, New Zealand.

3. Academic Ranks and Tenure in Institutes of Higher Education

2007–	Tenured Professor, Department of Economics, Haifa University.
2001–2002	Visiting Professor, Cowles Foundation for Research in Economics, Yale University.
2000–2001 (spring)	Visiting Professor, Department of Economics, University of Iowa.
2000–2001 (fall)	Visiting Professor, Cowles Foundation for Research in Economics, Yale University.
2000–2007	Tenured Associate Professor, Faculty of Industrial Engineering and Management, Technion—Israel Institute of Technology.
1999–2000	Tenured Senior Lecturer, Faculty of Industrial Engineering and Management, Technion—Israel Institute of Technology.
1996–1999	Senior Lecturer, Faculty of Industrial Engineering and Management, Technion—Israel Institute of Technology.
1994–1995	Lecturer, Faculty of Industrial Engineering and Management, Technion—Israel Institute of Technology.
1993–1994	Lecturer, Department of Economics, University of Bristol, U.K.
1992–1993	Research Fellow, Centre de Recherche en Economie et Statistique, Paris, France.

4. Scholarly Positions and Activities Outside the University

4.1 Membership in Scientific and Professional Associations

1996– Member of The Econometric Society.

1999–2000 Member of the Board of the Israeli Statistical Association.

4.2 Membership in Organising Committees of Scientific Conferences

2009: Member of the program committee of the European Meeting of the Econometric Society, Barcelona, Spain.

2008: Member of the program committee of the European Meeting of the Econometric Society, Milan, Italy.

2007: Member of the program committee of the European Meeting of the Econometric Society, Budapest, Hungary.

2006: Member of the program committee of the European Meeting of the Econometric Society, Vienna, Austria.

2004: Member of the program committee of the European Meeting of the Econometric Society, Madrid, Spain.

1999: Member of the program committee of the European Meeting of the Econometric Society, Santiago de Compostella, Spain.

1998: Member of the organizing committee of a workshop of the Israel Science Foundation on Nonlinear Time Series for Learning, Prediction and Control, Technion.

4.3 Editorial Duties

Associate Editor: *Econometric Theory.*

Associate Editor: *The Econometrics Journal.*

4.4 Refereeing

Econometrica; The Annals of Statistics; Biometrika; Econometric Theory; Journal of the Royal Statistical Society Series B; Journal of Multivariate Analysis; Journal of Statistical Planning and Inference; Journal of Econometrics; Econometric Reviews; The Econometrics Journal; The Annals of Applied Probability; Probability Theory and Related Fields.

5. Active Participation in Scholarly Conferences (Selected)

August 2008: Econometric Society European Meeting, Milan. Paper presented: "A complete asymptotic series for the autocovariance function of a long memory process".

August 2007: Econometric Society European Meeting, Budapest. Paper presented: "A similarity-based approach to prediction".

August 2006: Econometric Society European Meeting, Vienna. Paper presented: "Empirical Similarity".

June 2006: International Conference on Time Series Econometrics, Finance and Risk, University of Western Australia, Invited Speaker. Paper presented: "Refined inference on long memory in realized volatility".

August 2004: Econometric Society European Meeting, Madrid. Paper presented: "On plug-in estimation of long-memory models".

August 2003: Econometric Society European Meeting, Stockholm. Paper presented: "Higher-order improvement of the parametric bootstrap for long-memory Gaussian processes".

August 1999: Econometric Society European Meeting, Santiago de Compostela. Paper presented: "Valid asymptotic expansions for the maximum likelihood estimator of the parameter of a stationary, Gaussian, strongly dependent process".

August 1998: Econometric Society European Meeting, Berlin. Paper presented: "Variance noncausality in multivariate GARCH processes".

July 1997: Third International Conference on Financial Econometrics, Juneau. Paper presented: "On variance noncausality and cointegration". (Opening lecture).

December 1996: India and South East Asia Econometric Society meeting, New Delhi. Paper presented: "On variance noncausality and cointegration".

July 1995: Econometric Society Research Council Meeting, Bristol University. Paper presented: "The effect of nonnormality".

June 1995: The Israeli Statistical Association Annual Meeting, Bar-Ilan University. Paper presented: "The effect of nonnormality".

July 1992: Australasian Meetings of the Econometric Society, Monash University. Paper presented: “Saddlepoint approximation for the distribution of a ratio of quadratic forms in normal variables”.

July 1991: Australasian Meetings of the Econometric Society, Sydney University. Paper presented: “The optimal size of a preliminary test of linear restrictions in a misspecified regression model”.

II. Publications

A. Ph.D. Dissertation

Thesis title: “High Order Asymptotics in Econometrics”. Monash University, 1993 (English, 145 pages). Advisor: Professor Maxwell L. King.

B. Articles in Refereed Journals

Published

1. Lieberman, Offer and Phillips, Peter, “A complete asymptotic series for the autocovariance function of a long memory process”. *Journal of Econometrics*, 147, No. 1, 99–103, 2008.

2. McAleer, Michael, Chan, Felix, Hoti, Suhejla and Lieberman, Offer, “Generalized autoregressive conditional correlation”. *Econometric Theory,* 24, No. 6, 1554–1583, 2008.

3. Lieberman, Offer and Phillips, Peter, “Refined inference on long memory in realized volatility”. *Econometric Reviews* 27, 254–267, 2008.

4. Gayer, Gabrielle, Gilboa, Itzhak and Lieberman, Offer, “Rule-based and cased-based reasoning in housing prices”. *The B.E. Journal in Theoretical Economics*, 7, No. 1 (Advances), Article 10, 2007.

5. Gilboa, Itzhak, Lieberman, Offer and Schmeidler, David, “Empirical Similarity”. *The Review of Economics and Statistics*, 88, No. 3, 433–444, 2006.

6. Andrews, Donald, Lieberman, Offer and Marmer, Vadim, "Higher-order improvement of the parametric bootstrap for long-memory Gaussian processes". *Journal of Econometrics*, 133, No. 2, 673–702, 2006.

7. Lieberman, Offer and Phillips, Peter, "Expansions for approximate maximum likelihood estimators of the fractional difference parameter". *The Econometrics Journal*, 8, 367–379, 2005.

8. Andrews, Donald and Lieberman, Offer, "Valid Edgeworth expansions for the Whittle maximum likelihood estimator for stationary long-memory Gaussian time series". *Econometric Theory*, 21, No. 4, 710–734, 2005.

9. Lieberman, Offer, "On plug-in estimation of long memory models". *Econometric Theory*, 21, No. 2, 431–454, 2005.

10. Lieberman, Offer and Phillips, Peter, "Error bounds and asymptotic expansions for Toeplitz product functionals of unbounded spectra". *Journal of Time Series Analysis,* 25, No. 5, 733-753, 2004.

11. Lieberman, Offer and Phillips, Peter, "Expansions for the distribution of the maximum likelihood estimator of the fractional difference parameter". *Econometric Theory,* 20, No. 3, 464–484, 2004.

12. Lieberman, Offer, Rousseau, Judith and Zucker, David, "Valid asymptotic expansions for the maximum likelihood estimator of the parameter of a stationary, Gaussian, strongly dependent process". *The Annals of Statistics*, 31, No. 2, 586–612, 2003.

13. Comte, Fabienne and Lieberman, Offer, "Asymptotic theory for multivariate GARCH processes". *Journal of Multivariate Analysis*, 84, 61–84, 2003.

14. Lieberman, Offer, "Penalised maximum likelihood estimation for fractional Gaussian processes". *Biometrika*, 88, No. 3, 888–894, 2001.

15. Lieberman, Offer, "The exact bias of the log-periodogram regression estimator". *Econometric Reviews*, 20, No. 3, 369–383, 2001.

16. Lieberman, Offer, Rousseau, Judith and Zucker, David, "Valid Edgeworth expansion for the sample autocorrelation function under long range dependence", *Econometric Theory*, 17, 257–275, 2001.

17. Zucker, David, Lieberman, Offer and Manor, Orly, "Improved small-sample inference in the mixed linear model: Bartlett correction and adjusted likelihood". *Journal of the Royal Statistical Society Series B*, 62, Part 4, 827–838, 2000.

18. Comte, Fabienne and Lieberman, Offer, "Second-order noncausality in multivariate GARCH processes". *Journal of Time Series Analysis*, 21, No. 5, 535–557, 2000.

19. Lieberman, Offer, Rousseau, Judith and Zucker, David, "Small-sample likelihood-based inference in the ARFIMA model", *Econometric Theory*, 16, No. 2, 231–248, 2000.

20. Lieberman, Offer, Ben-Zion, Uri and Hauser, Shmuel, "A characterization of the price behavior of international dual stocks: an error correction approach", *Journal of International Money and Finance*, 18, No. 2, 289–304, 1999.

21. Lieberman, Offer, "Strike data with a crisis point", *Journal of Quantitative Economics*, 14, No. 2, 85–96, 1998.

22. Lieberman, Offer, "From unbiased linear estimating equations to unbiased estimators", *Biometrika*, 85, No. 2, 244–250, 1998.

23. Lieberman, Offer, "The effect of nonnormality", *Econometric Theory*, 13, No. 1, 52–78, 1997.

24. Lieberman, Offer and Matyas, Laszlo, "Approximate estimation in nonlinear panel data models", *Communications in Statistics*, 16, 1177–1195, 1997.

25. Ghysels, Eric and Lieberman, Offer, "Dynamic regression and filtered data series: A Laplace approximation to the effects of filtering in small samples", *Econometric Theory*, 12, No. 3, 432–457, 1996.

26. Lieberman, Offer, "Saddlepoint approximation for the least squares estimator in first-order autoregression", *Biometrika*, 81, No. 4, 807–811, 1994.

27. Lieberman, Offer, "A Laplace approximation to the moments of a ratio of quadratic forms", *Biometrika*, 81, No. 4, 681–690, 1994.

28. Lieberman, Offer, "Saddlepoint approximation for the distribution of a ratio of quadratic forms in normal variables", *Journal of the American Statistical Association*, 89, No. 427, 924–928, 1994.

29. Lieberman, Offer, "On the approximation of saddlepoint expansions in statistics", *Econometric Theory*, 10, No. 5, 900–916, 1994.

30. Giles, David and Lieberman, Offer, "Bounds on the effects of heteroscedasticity on the Chow test for structural change", *Communication in Statistics: Theory and Methods*, 22, No. 3, 687–703, 1993.

31. Giles, David and Lieberman, Offer, "Some properties of the Durbin-Watson test after a preliminary t-test", *Journal of Statistical Computation and Simulation*, 41, No. 3, 219–227, 1992.

32. Giles, David, Lieberman, Offer and Giles, Judy, "The optimal size of a preliminary test of linear restrictions in a misspecified regression model", *Journal of the American Statistical Association*, 87, No. 420, 1153–1157, 1992.

33. Giles, Judy and Lieberman, Offer, "The optimal size of a preliminary test for linear restrictions when estimating the regression scale parameter", *Economics Letters*, 37, 25–30, 1991.

Accepted for Publication

34. Gilboa, Itzhak, Lieberman, Offer and Schmeidler, David, "A similarity-based approach to prediction". Accepted to *Journal of Econometrics* (33 pages).

35. Gilboa, Itzhak, Lieberman, Offer and Schmeidler, David, "On the definition of objective probabilities by empirical similarity". Accepted to *Synthese* (17 pages).

36. Lieberman, Offer, "Asymptotic theory for empirical similarity models" (44 pages).

C. Chapters in Books

1. Zucker, David, Rousseau, Judith, Philippe, Anne and Lieberman, Offer, "Asymptotic expansions for long-memory stationary Gaussian processes". In *Foundations of Statistical Inference* (Haitovsky, Lerche and Ritov, eds.), Physica-Verlag, Heidelberg, 217–227, 2003.

2. Lieberman, Offer and Matyas, Laszlo, "Improved estimation procedures for nonlinear panel data models". In *The Econometrics of Panel Data* (Matyas and Sevestre, eds.), Kluwers Publishers, Ch. 21, 573–582, 1995.

D. Other Scientific Publications

1. Lieberman, Offer, a book review on *Asymptotic Theory for Statistical Inference for Time Series*, by Taniguchi, Masanobu and Kakizawa, Yoshihide. Springer, New York, 2000. *Econometric Theory*, 18, No. 4, 993–999, 2002.

2. Lieberman, Offer, Ullah Aman and Brennig, Robert, "On the bias of standard errors of the Ls residual and the regression coefficients under the nonnormal errors", *Econometric Theory, Problems and Solutions Section*, 13, No. 6, 896–897, 1997.

3. Lieberman, Offer, "Approximation to GARCH", *Econometric Theory, Problems and Solutions Section*, 12, No. 2, 396–401, 1996.

E. Submitted for Publication

1. Lieberman, Offer and Polak, Julia, "Parameter estimation in threshold cointegration: the case of government spending in the OECD" (32 pages).

2. Lieberman, Offer, Rosemarin, Roy and Rousseau, Judith, "The Whittle approximation under non-integrable inverse spectra" (7 pages).

3. Lieberman, Offer, Rosemarin, Roy and Rousseau, Judith, "Asymptotic theory for maximum likelihood estimation in stationary fractional Gaussian processes, under short-, long- and intermediate memory" (45 pages).