ROHIT S. DEO

NYU Stern School, IOMS/Statistics
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EDUCATION

Ph.D. in Statistics — August 1995
Iowa State University, Ames, Iowa
Dissertation: *"Tests for unit roots in multivariate autoregressive processes"*
Major Professor: Distinguished Professor Wayne A. Fuller

M.S. in Statistics — April 1990
University of Poona, Poona, India

B.S. in Statistics — April 1988
Fergusson College, Poona, India
Minors: Mathematics, Physics

WORK EXPERIENCE

Sep '07 – Present	Professor, IOMS/Statistics Stern School of Business, NYU
Sep '01 – Sep'07	Associate Professor, IOMS/Statistics Stern School of Business, NYU
Sep '95 – Aug '01	Assistant Professor, Dept. of Statistics Stern School of Business, NYU

HONOURS

2009	*Econometric Theory* Multa Scripsit Award
2009	Great Professor Award, Executive MBA programme
2009	Professor of the Year Award in the full-time MBA programme
2008	Robert Miller Faculty Fellow, Stern School of Business, NYU
2007	Ranked in the top 100 theoretical econometricians worldwide for 2000-2005, *Econometric Theory, 2007*
2004	Charlotte MacDowell Faculty Fellow, Stern School of Business, NYU
2001	Peter Drucker Faculty Fellow, Stern School of Business, NYU
1995	Research Excellence Award, Iowa State University
1992	George W. Snedecor Award in Statistics for the year 1992 (awarded to the most outstanding Ph.D. candidate in Statistics at Iowa State University
1990	Premium for Academic Excellence, Iowa State University
1989-1990	University Grants Commission Scholarship, India

EDITORIAL WORK

Associate Editor of The American Statistician

Associate Editor of the Journal of the American Statistical Association (2007-2009)

Associate Editor of the Journal of Business and Economic Statistics (2003-2006)

PROFESSIONAL SERVICE

National Science Foundation Panel Member

Member of the Finance Committee, American Statistical Association

PUBLICATIONS

"Improved forecasting of autoregressive series by weighted least squares approximate REML estimation". Tentatively accepted in *International Journal of Forecasting*.

"Long Memory of Intertrade Counts, Durations and Realized Volatility of NYSE Stocks". (with M. Hsieh and C. Hurvich). Forthcoming *Journal of Statistical Planning and Inference*.

"Weighted least squares approximate restricted likelihood estimation for vector autoregressive processes" (with W. Chen). Forthcoming *Biometrika*

"The restricted likelihood ratio test at the boundary in autoregressive series" (with W. Chen). *Journal of Time Series Analsysis,* Vol. 30, No. 6, (2009)

"Conditions for the propagation of memory parameter from durations to counts and realized volatility" (with C. Hurvich, P. Soulier, and Y. Wang). *Econometric Theory*, Vol. 25, No. 3, (2009)

"Bias reduction and likelihood based almost-exactly sized hypothesis testing in predictive regressions using the restricted likelihood" (with W. Chen). *Econometric Theory,* Vol. 25, No. 5, (2009)

"Long memory in nonlinear processes" (with M. Hsieh, C. Hurvich and P. Soulier). "Dependence in Probability and Statistics", Springer, New York (2006)

"The variance ratio statistic at large horizons" (with W. Chen). *Econometric Theory*, Vol. 22, No. 2, (2006) “Estimation of mis-specified long memory models” (with W. Chen). *Journal of Econometrics,* Vol. 134, No. 1, (2006)

“Forecasting realized volatility using a long memory stochastic volatility model: Estimation, prediction and seasonal adjustment” (with C. Hurvich and Y. Lu). *Journal of Econometrics*, Vol. 131, (2006)

“A generalized portmanteau goodness-of-fit test for time series models” (with W. Chen). *Econometric Theory*, Vol. 20, No.2, (2004)

“Power transformations to induce normality and their applications” (with W. Chen). *Journal of the Royal Statistical Society* B, Vol. 66, No. 1, (2004)

“On the asymptotic power of the variance ratio statistic” (with M. Richardson). *Econometric Theory*, Vol. 19, No. 2, (2003)

“Estimation of long memory in volatility” (with C. Hurvich). “Theory and Applications of Long Range Dependence”, Birkhaeuser, Boston (2002)

“On testing the adequacy of stable processes under conditional heteroscedasticity”. *Journal of Empirical Finance*, Vol. 9, No. 2, (2002)

“On the log periodogram regression estimator of the memory parameter in long memory stochastic volatility models” (with C. Hurvich). *Econometric Theory*, Vol. 17, (2001)

“On estimation and testing goodness-of-fit for m-dependent stable sequences”. *Journal of Econometrics*, Vol. 99, No. 2, (2000)

“Spectral tests of the martingale hypothesis under conditional heteroscedasticity”. *Journal of Econometrics*, Vol. 99, No. 2, (2000)

“On the integral of the squared periodogram” (with W. Chen). *Stochastic Processes and their Applications*, Vol. 85, (2000)

“Plug-in selection of the number of frequencies in regression estimates of the memory parameter of a long memory time series” (with C. Hurvich). *Journal of Time Series Analysis*, Vol. 20, No. 3, (1999)

“Linear trend with fractionally integrated errors” (with C. Hurvich). *Journal of Time Series Analysis*, Vol. 19, No. 4, (1998)

“The mean squared error of Geweke and Porter-Hudak's estimator of the memory parameter of a long memory time series” (with C. Hurvich and J. Brodsky). *Journal of Time Series Analysis*, Vol. 19, No. 1, (1998) “Nonparametric regression with long memory errors”. *Statistics and Probability Letters*, No. 33, (1997)

“Asymptotic theory for certain regression models with long memory errors”. *Journal of Time Series Analysis*, Vol. 18, No. 4, (1997)

WORKING PAPERS

“Unified limit theory for the restricted likelihood ratio test for the sum of autoregressive coefficients with interval estimation” (with W. Chen).

"Estimation for dynamic panel data models" (with W. Chen)

"Cointegration tests for models with intercept using a weighted least squares approximate REML" (with W. Chen)

Ph.D. STUDENTS SUPERVISED

Willa Chen (jointly with Clifford Hurvich)

Yi Lu (jointly with Clifford Hurvich)

Mengchen Hsieh (jointly with Clifford Hurvich)

TALKS

University of Chicago, February 1995

New York University, March 1995

American Statistical Association Conference, Orlando, August 1995

University of Connecticut-Storrs, September 1995

VI Latin American Congress on Probability and Mathematical Statistics, Chile, November 1995

University of Poona, July 1996

American Statistical Association Conference, Chicago, August 1996

European Econometric Society Conference, France, August 1997

International Indian Statistician's Association Conference, Canada, 1998

Symposium on Risk Management, New York University, April 1999

Cowles Centre for Research in Economics, Yale, October 1999

University of Maryland, Baltimore County, November 1999

Columbia University, April 2000

University of Heidelberg, July 2000

Case Western Reserve University, February 2001

Conference on New Directions in Time Series Analysis, Marseille, April 2001

Workshop on Time Series Models, Arrabida, July 2001

National Bureau of Economic Research Conference, Raleigh, September 2001

International Conference on Long Range Dependent Stochastic Processes, Bangalore, January 2002

International Symposium of Forecasting, Trinity College, Dublin, June 2002

The XXII Annual Conference of the Indian Society for Probability and Statistics, University of Poona, August 2002

American Statistical Association, New York, August 2002

Texas A&M University, October 2002

Humboldt University, Berlin, November 2002

Cornell University, March 2003

Frontiers of High Frequency Volatility Modelling, Florence, June 2003

NBER/NSF Time Series Conference, Poster Session, September 2003

Financial Econometrics Conference, Montreal, May 2004

The 6th ICSA Conference, July 2004

11th Brasilian Time Series and Econometric Meeting, August 2005

University of Montreal, November 2005

IBM, Watson Research Center, April 2006

North American Econometric Society Meetings, Minneapolis, June 2006

NBER Time Series Conference, Poster Session, Montreal, September 2006

University of Waterloo, November 2006

University of Texas, Austin, February 2007

Symposium on Econometric Theory and Applications, April, 2007

North American Econometric Society Meetings, Duke, June 2007

European Econometric Society Meetings, Budapest, August, 2007

Dept. of Economics, Yale, December 2007

Far Eastern and South Asian Meetings of the Econometric Society, Singapore, July 2008

European Center for Advanced Research in Economics and Statistics, Brussels, December 2008

Universite Catholique de Louvain, December 2008

Tinbergen Institute, Amsterdam, December 2008

Conference on Predictability in Financial Markets, Lisbon, January 2009

Recent developments in Financial Econometrics, Berlin, March 2009

Bowling Green State University, October 2009

International Conference on Recent Developments in Probability and Statistics, Poona, India, December 2009

University of Maryland, Baltimore County, February 2010

University of Illinois, Urbana Champaign, March 2010

Referee for the following journals:
Annals of Statistics, Journal of Time Series Analysis, Journal of Money, Credit and Banking, Stochastic Processes and their Applications, Journal of Econometrics, Annals of Applied Probability, Naval Research Logistics, Bernoulli, Journal of Business and Economic Statistics, Journal of the Royal Statistical Society, International Economic Review, Statistics and Probability Letters, Studies in Nonlinear Dynamics and Econometrics, Econometric Theory.