LICAS 2015



Chair:

Jiti Gao

Monash University, Econometrics, PhD

University of Science & Technology of China, Doctoral Degree of Science (Probability Theory and Statistics)

Fellow of the Academy of the Social Sciences in Australia

Work Experience

January, 2011 - Present, Chair Professor of Econometrics, Department of Econometrics and Business Statistics, Monash University, Australia

January, 2010 - Present, Australian Professorial Fellow, The Australian Research Council, Australia

December, 2008 – January, 2010, Professor of Economics & Chair Professor of Econometrics, School of Economics, The University of Adelaide, Australia

December, 2004 – December, 2007, Professor of Statistics, School of Mathematics and Statistics,

The University of Western Australia, Australia

Professional Association

Elected Fellow of the Academy of the Social Sciences in Australia Richard Snape Chair of Business and Economics, Monash University, Australia Member of the Research Evaluation Committee of the Excellence for Research in Australia Elected Member of International Statistical Institute Founding Member of the Society for Financial Econometrics Member of Econometric Society Member of the Australasian Standing Committee of the Econometric Society Executive Chair of the 2011 Econometric Society Australasian Meeting Associate Editor of *Journal of Econometrics* Associate Editor of *Econometric Theory*

Main Achievements

Professor Gao makes pioneering contributions in econometrics, financial econometrics, non-parametric and semi-parametric econometrics, panel data and time series econometrics. In the late 80's and early 90's of twentieth Century, Gao is one of Chinese academic leaders in these fields and had published a series of pioneering work in the Chinese Journal of science and mathematics. His doctoral dissertation "Statistical inference of semi parametric regression model" has been seen as Standard reference materials for the major. In the last ten years, he also made a series of pioneering contributions in the field of nonlinear time series econometrics and financial econometrics, such as the book "partial linear model" and "nonlinear time series" which were used as the standard reference books. Since 2000, Gao published 2 monographs, two of his papers have been adopted by other monographs, over 40 of his papers were published in Annals of Statistics, Econometric Theory, Journal of Econometrics, Journal of the American Statistical Association, Journal of the Royal Statistical Society Series B, Journal of Business and Economic Statistics and other top academic journals of economics and statistics. Professor Gao takes charge of Australian National professor researcher project and a number of funds in Australian Research Council. According to Google academic statistics, Professor Gao's research has been cited more than 3500 times. Professor Gao got Econometric Theory Multa Scripsit and Dean Excellence Research Award for Monash University Business School in 2012.

