

Brendan K. Beare

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Academic Appointments

University of California, San Diego

Assistant Professor, 2008-current.

Nuffield College and University of Oxford

Research Fellow, 2007-2008.

Education

Yale University

Doctor of Philosophy in Economics, 2007.

Dissertation title: *Contributions to the Theory of Weak Dependence*.

Advisor: P.C.B. Phillips

Master of Arts in Statistics, 2006.

Master of Philosophy in Economics, 2005.

Master of Arts in Economics, 2004.

University of New South Wales

Bachelor of Economics, 2002. First Class Honours.

Thesis title: *Accounting for Data Mining in a Predictive Context*.

Advisor: R.A. Bewley

Honors and Awards

Sir Clive W. J. Granger Chair, co-holder, 2011.

George Trimis Prize for Distinguished Dissertation in Economics, Yale University, 2008.

Master of Arts by Resolution, University of Oxford, 2007.

Dissertation Fellowship, Yale University, 2007.

Carl Arvid Anderson Prize, Cowles Foundation, 2006.

Cowles Summer Prize, Cowles Foundation, 2006.

Cowles Prize, Cowles Foundation, 2002-2006.

University Fellowship, Yale University, 2002-2006.

Economic Society of Australia Honours Prize, 2002.

Publications

Measure preserving derivatives and the pricing kernel puzzle. To appear in the *Journal of Mathematical Economics*. (2011)
Archimedean copulas and temporal dependence. To appear in *Econometric Theory*. (2011)
Copulas and Temporal Dependence. *Econometrica* 78, 395-410. (2010)
A Generalization of Hoeffding's Lemma. *Statistics and Probability Letters* 79, 637-642. (2009)
The Soviet Economic Decline Revisited. *Econ Journal Watch* 5, 135-144. (2008)

Refereeing

Advances in Statistical Analysis
American Mathematical Monthly
Comparative Economic Studies
Econ Journal Watch
Econometrica
Econometric Theory
Economics of Transition
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Financial Econometrics
Journal of Multivariate Analysis
Review of Economic Studies
Statistics
Studies in Nonlinear Dynamics and Econometrics

Teaching Experience

University of California, San Diego

Primary instructor: Graduate and undergraduate econometrics.

University of Oxford

Primary instructor: Graduate econometrics.

Yale University

Teaching assistant: Graduate econometrics, graduate and undergraduate microeconomics.

University of New South Wales

Teaching assistant: Undergraduate quantitative methods.

Invited Seminars

- 2011: University of New South Wales
University of California, Riverside
University of Chicago
Johns Hopkins University
- 2010: University of Pennsylvania
University of Southern California
- 2009: Stanford University
University of California, Berkeley
University of California, Davis
Yale University
- 2008: University of Exeter
University of Nottingham
- 2007: Brown University
Nuffield College
University of California, San Diego
University of California, Los Angeles
University of Maryland
University of Wisconsin, Madison
London School of Economics and Political Science.

Conference Presentations

- 2011: Asian Meeting of the Econometric Society, Seoul.
7th International Symposium on Econometric Theory and Applications, Melbourne.
- 2010: CIREQ Time Series Conference, Montreal.
Annual Meeting of the Allied Social Science Associations, Atlanta.
Young Econometricians Jamboree, Duke University, Durham.
- 2009: All UC Econometrics Conference, Riverside.
Stats in the Château, Jouy-en-Josas.
- 2008: London-Oxbridge Time Series Econometrics Workshop, London.
Annual Meeting of the Allied Social Science Associations, New Orleans.
- 2006: Greater New York Metropolitan Area Econometrics Colloquium, New Haven.
- 2002: Australasian Meeting of the Econometric Society, Brisbane.

Miscellaneous Information

Member of the Econometric Society.
Australian citizen.
US permanent resident.
Born January 1980.