CURRICULUM VITAE

Victoria Zinde-Walsh

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DEGREES

1968 Moscow State University Graduation Diploma in Mathematics (M.Sc.)

1978 Candidate's Degree in Mathematics (Ph.D equivalent), Moscow State University

1982 M.A.(Economics), University of Waterloo, Canada

POSITIONS HELD

1971-80 Researcher, Institute of Economics,USSR Academy of Sciences

1980-81 Graduate student and teaching assistant, Department of Economics, University of Waterloo, Canada

1981-88 Assistant Professor, Department of Economics, University of Western Ontario, Canada

1988-2001 Associate Professor, Department of Economics, McGill University, Quebec, Canada

2001- Professor of Economics, McGill University

Awards.

2003 Econometric Theory Multa Scripsit Award
2015 Econometric Theory Plura Scripsit Award

LIST OF PUBLICATIONS

1. Victoria Zinde-Walsh, 2017, "Kernel Estimation when Density May not Exist – A Corrigendum", *Econometric Theory*, in press. DOI: http://dx.doi.org/10.1017/S026646661600030X.

2. Bao, Yong, Fan, Yanqin, Su, Liangyun and Victoria Zinde-Walsh, 2016, "A Selective Review of Aman Ullah's Contributions to Econometrics" " in Carter Hill, Gloria Gosalez-Riviera and Tae-Hwe Lee (eds.) Advances in Econometrics, Vol. 36, Essays in Honor of Aman Ullah, in press.
3. Kotlyarova, Yulia, Marcia Schafgans and Victoria Zinde-Walsh, 2016, "Exploration of Smoothness: Bias and Efficiency of Nonparametric Kernel Estimators" in Carter Hill, Gloria Gosalez-Riviera and Tae-Hwe Lee (eds.) Advances in Econometrics, Vol. 36, Essays in Honor of Aman Ullah, in press.
4. John W. Galbraith , Victoria Zinde-Walsh & Jingmei Zhu, 2015, "GARCH Model Estimation Using Estimated Quadratic Variation", *Econometric Reviews*, 34:6-10, 1171-1191.
5. Tuvaandorj, P. and Victoria Zinde-Walsh, 2014, "Limit theory and inference about conditional distributions" in Thomas B Fomby,Joon Y. Park,Yoosoon Chang (eds.) Advances in Econometrics; Vol 33; Essays in Honor of Peter C. B. Phillips; Chapter 12, p. 397-424.
6. Zinde-Walsh, V., 2014, "Identification and well-posedness in nonparametric models with independence conditions", in J. Racine, L. Su, & A. Ullah (eds.), *Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics*. Oxford University Press, pp. 97–128.
7. Zinde-Walsh, V., 2014, "Measurement error and deconvolution in spaces of generalized functions", *Econometric Theory*, v. 30, pp. 1207-1246.
8. Yong Bao, Aman Ullah and Victoria Zinde-Walsh, 2013, "On existence of moment of mean reversion estimator in linear diffusion models", *Economics Letters*, 120, pp. 146-148.
9. Zinde-Walsh, V. ,2011, Presidential Address: Mathematics in economics and econometrics, *Canadian Journal of Economics*, v.44, pp. 1052-1068.
10. Yulia Kotlyarova and Victoria Zinde-Walsh, 2010, "Robust estimation in binary choice models', *Communications in Statistics – Theory and Methods*, 39, 266-279.
11. Marcia Schafgans and Victoria Zinde-Walsh, 2010, "Smoothness Adaptive Average Derivative Estimator", *Econometrics Journal*, 13, pp.40-62.
12. Dongming Zhu and Victoria Zinde-Walsh, 2009, "Properties and Estimation of Asymmetric Exponential Power Distribution", *Journal of Econometrics*, 148, pp. 86-99.
13. Serguei Zernov, Victoria Zinde-Walsh and John W. Galbraith, 2009, "Asymptotics for Estimation of Quantile Regressions with Truncated Infinite-Dimensional Processes" *Journal of Multivariate Analysis*, 100, 497-508.
14. Victoria Zinde-Walsh, 2008, "Kernel estimation when density may not exist", *Econometric Theory*, 24, pp. 696-725.
15. Victoria Zinde-Walsh, 2008, "Consequences of lack of smoothness in nonparametric estimation" (in Russian), *Quantile*, no.4, pp.57-69.
16. Yulia Kotlyarova and Victoria Zinde-Walsh, 2007 "Robust kernel density estimation in models with unknown smoothness", *Journal of Nonparametric Statistics.*, 19-2, pp. 89-101.
17. Yulia Kotlyarova and Victoria Zinde-Walsh, 2006 "Non- and semi- parametric estimation in models with unknown smoothness", *Economics Letters*, 93, pp. 369-386.
18. Victoria Zinde-Walsh, 2006, "UK Econometric Study Group annual meeting", (Russian), Quantile, No.1, pp.63-65.
19. Victoria Zinde-Walsh, 2007, "Canadian Econometric Study Group annual meeting", (Russian), Quantile, No.2, pp.95-97.

20. John W. Galbraith, Victoria Zinde-Walsh, 2004, Évaluation de critères d'information pour les modéles de séries chronologiques, L'Actualité économique, vol.80, n. 2, juin-sept. 2004, pp. 207-227.
21. Victoria Zinde-Walsh and Peter C. B. Phillips, 2003, "Fractional Brownian motion as a differentiable generalized Gaussian process", (K. Athreya, M. Majumbar, M. Puri, E. Waymire, eds.), IMS Lecture Notes – Monograph Series, vol.41, Probability, Statistics and their Applications: Papers in Honor of Rabi Bhattacharya, pp.285-292.
22. John Galbraith and Victoria Zinde-Walsh, 2002, "Measurement of the Quality of Autoregressive Approximation, with Econometric Applications" (A.Ullah, A.Wan and A.Chaturvedi, eds.), Handbook of Applied econometrics and Statistical Inference, Marcel Dekker, New York, pp.401-421.
23. Victoria Zinde-Walsh, 2002 "Asymptotic Theory for some High Breakdown Point Estimators", *Econometric Theory*, 18, 1172-1196.
24. John W.Galbraith, Aman Ullah and Victoria Zinde-Walsh, 2002, "Estimation of the Vector Moving Average Model by Vector Autoregression", *Econometric Reviews,* 21(2) 2002, pp. 205-219.
25. Marcia Schafgans and Victoria Zinde-Walsh, 2002 "On Intercept Estimation in the Sample Selection Model", *Econometric Theory,* 18, pp. 40-50.
26. Nikolay Gospodinov and Victoria Zinde-Walsh, 2000, "An Empirical Likelihood Ratio Test for a Unit Root" (Solution), *Econometric Theory*, 16, no.1, pp. 143-146.
27. John Galbraith and Victoria Zinde-Walsh,1999, "On the Distributions of Augmented Dickey-Fuller statistics in Processes with Moving Average Components", *Journal of Econometrics*, 93, pp.25-47.
28. Victoria Zinde-Walsh, 1998, "Properties of Idempotent Matrix" (Solution), *Econometric Theory*, 14, no.3, pp. 384.
29. John Galbraith and Victoria Zinde-Walsh, 1997, "On some Simple, Autoregression-Based Estimation and Identification Techniques for ARMA Models", *Biometrika*, 84, pp.685-696.
30. John Galbraith and Victoria Zinde-Walsh, 1995, "Transforming the Error-Components Model for Estimation with General ARMA Disturbances", *Journal of Econometrics*, 66, pp.349-355.
31. Victoria Zinde-Walsh, 1995, "Estimation and Inference in Econometrics" by Russell Davidson and James G. MacKinnon, *Econometric Theory*, 11, pp. 631-635.
32. John Galbraith and Victoria Zinde-Walsh,1994, "A Simple Non-Iterative Estimator for Moving-Average Models", *Biometrika*, 81,1 pp.143-155.
33. Aman Ullah and Victoria Zinde-Walsh, 1992, "On the Estimation of Residual Variance in Nonparametric Regression", *Journal of Nonparametric Statistics*, 1, #3, pp.263-265.
34. John Galbraith and Victoria Zinde-Walsh,1992, "The GLS Transformation Matrix and a Semi-Recursive Estimator for the Linear Regression Model with ARMA Errors", *Econometric Theory*, 8,1, pp 95-112.
35. V.Zinde-Walsh and John W.Galbraith,1991, "Estimation of a Linear Regression Model with Stationary ARMA(p,q) Errors", *Journal of Econometrics*, 47, pp.333-357.
36. John McMillan and Victoria Zinde-Walsh, 1991, "Inflation and the Timing of Price Changes", *Metroeconomica*, 42, N.3, pp.199-226.
37. V. Zinde-Walsh, 1990, "The Consequences of Misspecification in Time Series Processes", *Economics Letters*, 32, pp 237-241.

38. (a) V. Zinde-Walsh, 1988, “Some Exact Formulae for Autoregressive Moving Average Processes”, *Econometric Theory*, 4, 3, pp.384-402;
    (b) V. Zinde-Walsh, Errata, *Econometric Theory*, 1990, 6,2, p.293.
39. V. Zinde-Walsh, 1987, “On the Periodicity of Solutions to Dynamic Problems of Costly Price Adjustment under Inflation”, *Economics Letters*, 23, pp.365-369.
40. Victoria Zinde-Walsh and Aman Ullah, 1987, “On Robustness of Tests of Linear Restrictions in Regression Models with Elliptical Error Distributions” in Time series and econometrics, Reidel publ.Co., pp. 235-251.
41. Aman Ullah and Victoria Zinde-Walsh, 1985, “Estimation and Testing in a Regression Model with Spherically Symmetric Errors”, *Economics Letters*, 17, pp.127-132.
42. Aman Ullah and Victoria Zinde-Walsh, 1984, “On the Robustness of LM, LR and W Tests in Regression Models”, *Econometrica*, 52, 4, pp.1055-1066.
43. V.M.Zinde, 1980, “The Role of Uncertainty in Estimating Efficiency of R&D Expenditures”, (Russian), *Vestnik of the USSR Academy of Sciences*, 3, pp.55-63.
44. V.M.Zinde, 1979, “Studies of Homomorphisms of Artin Groups”, *C.R.Math.Rep. Acad. Sci. Canada*, 1, 4, pp.199-200.
45. (a) V.M.Zinde, 1977, “Analytic Properties of Regular Orbit Spaces of Coxeter Groups of the Series B and D”, (Russian), *Funct. Analys I ego Prilozh*., 11, 1, pp.69-70.
    (b) V.M. Zinde, “Analytic Properties of Regular Orbit Spaces of Coxeter Groups of the Series B and D”, *Functional Analysis and its Applications*, 11, pp.60-62. English translation of the above article.
46. (a) V.M.Zinde, 1977, “Holomophic Mappings of Regular Orbit Spaces of Coxeter Groups of the Series B and D”, (Russian), *Sibirskii Mat. Zhurn*., 18, 5, pp.1015-1026.
    (b) V.M.Zinde, “Holomophic Mappings of Regular Orbit Spaces of Coxeter Groups of the Series B and D”, *Siberian Journal of Mathematics*, 18, pp.716-724. English translation of the above article.
47. V.M.Zinde, 1977, “Some Homomorphisms of the Artin Groups of the Series B and D into Groups of the same Series and into Symmetric Groups”, (Russian), *Uspehi Mat. Nauk*, 132, 1(193),pp.189-190.
48. V.M.Zinde, 1975, “Commutants of Artin groups”, (Russian), *Uspehi Mat. Nauk*,130, 5(185), pp.207-208.
49. (a) V.M.Zinde, 1973, “A semi-invariant integral with values in a group”,(Russian), *Mat. Sbornik*, 92(134),pp.294-305.
    (b) V.M.Zinde, “A semi-invariant integral with values in a group”, *Math.USSR Sbornik*.121,pp.292-302. English translation of the above article.
50. V.M.Zinde, 1970, The property of “uniqueness of norm” in commutative Banach algebras with finite dimensional radical, (Russian, English summary), *Vestnik Moskov. Univ.*, ser.1 Math.meh., 25, pp.3-8.

Selected invited conference presentations:

”Generalized Functions Spaces in Identification Problems”, Cowles Foundation for Research in Economics Summer conference (by invitation), June, 2008.
“Mathematics in economics and econometrics”, Presidential address, CEA meeting, Toronto, June, 2011
“Measurement error and deconvolution in spaces of generalized functions” Sobolev conference, August 2013, Novosibirsk, Russia.

“Limit theory for estimators of conditional distributions and densities”, Advances in Econometrics conference, Dallas, Texas, Nov. 2013.
“Developments in nonparametric econometrics”, invited lecture, International Conference on Modern Nonparametric Tools and Applications, Nizhny Novgorod, Russia, Sept. 2014.
“Robust Approaches in Econometrics”, Advances in Econometrics conference, March 2015, Riverside, CA.
“Exploration of Smoothness: Bias and Efficiency of Nonparametric Kernel Estimators”, Advances in Econometrics conference, March 2015, Riverside, CA.

Current research grant.

La théorie économétrique et son application aux études empiriques des événements irréguliers ou uniques en macroéconomie et finance, la distribution des revenus, et les marchés des objets d'art	FRSCQ	Team (Russell Davidson, PI)	2014-2018	168000 $

Current graduate supervision at McGill
Barsha Poudel (MA, 2016)
Tian Xie (MA, 2016)
Christian Moray (MA, 2016)
Mahir Musleh (MA, 2016) 2d reader
X. Liang (Ph.D 2015) 2d supervisor
P. Tuvaandorj (PhD, 2015) 2d supervisor
B. Kang (PhD 2015) committee member
J. Lui – Ph.D. Committee member
B. Jian – Ph.D. Committee member
M. Takano – Ph.D. committee member

Current service to the profession:
Member of Scientific Committee, responsible for the Econometrcs direction, Centre interuniversitaire de récherche en économie quantative (CIREQ), 2002-present.
Member of the Editorial Council, Quantile, international econometric journal in Russian lanquage. 2006-.
President, Canadian Economics Association, 2010-2011.
Panel member, European Research Council, 2012-2016.
Guest Editor, Journal of Econometrics, 2016-2017.