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Qualifications

PhD in Economics, University of Essex, 2000.

Research

ECONOMICS GROUP:

Econometrics

RESEARCH INTERESTS:

Continuous Time Econometrics, Time series econometrics

Other activities

Postgraduate Exams Officer
Welfare Tutor

Publications

SELECTED PUBLICATIONS:

MJ Chambers, JS Ercolani, AR Taylor. 2011. "Testing for Seasonal Unit Roots by Frequency Domain Regression", forthcoming in the Journal of Econometrics.

JS Ercolani. 2011. "On the Asymptotic Properties of a Feasible Estimator of the Continuous Time Long Memory Parameter", Journal of Time Series Analysis, 32, 512-517.

JS Ercolani. 2009. "Cyclical Trends in Continuous Time Models", Econometric Theory, 25, 1112-1119.

JS Ercolani, M Chambers. 2006. "Estimation of Differential-Difference Equation Systems with Unknown Lag Parameters", Econometric Theory, 22, 483-498.

JS Ercolani. 2003. "The Exact Discrete Time Representation of a System of Fourth-Order Differential Equations, Computers & Mathematics with Applications", 46, 213-230.

JS Ercolani, M Chambers. 2002. "Modelling Cyclical Behaviour with Differential-Difference Equations in an Unobserved Components Framework", Econometric Theory, 18, 387-419.