

September 2009

## **WILLIAM E. WECKER**

505 San Marin Drive  
Novato, California 94945

Telephone: (415) 898-2255  
Fax: (415) 898-2258  
E-Mail: [wecker@wecker.com](mailto:wecker@wecker.com)

### **EDUCATION**

B.S. (Basic Science) (1963), USAF Academy  
M.S. (Operations Research) (1970), University of Michigan  
Ph.D. (Statistics and Management Science) (1972), University of Michigan

### **EMPLOYMENT**

1963-1967 Fighter pilot, USAF  
1968-1969 Chief of Protocol, USAF, Berlin, Germany  
1970-1972 Graduate Student, University of Michigan  
1973-1976 Assistant Professor, Graduate School of Business, University of Chicago  
1977-1983 Associate Professor, Graduate School of Business, University of Chicago  
1984-1985 Associate Professor, Graduate School of Management, University of California, Davis  
1985-1989 Professor, Graduate School of Management, University of California, Davis  
1994-1998 Consulting Professor of Law, School of Law, Stanford University  
1990- President, William E. Wecker Associates, Inc.

### **ACTIVITIES**

1977-1981 Associate Editor (Theory and Methods), Journal of the American Statistical Association  
1981-1999 Associate Editor, Journal of Business and Economic Statistics  
1990-1992 Management Committee, Journal of Business and Economic Statistics  
1976-1994 Seminar Leader, NSF/NBER Seminar on Time Series Analysis  
1993-1994 National Advisory Council on Environmental Policy and Technology (Lead Subcommittee)  
Member of: American Association for the Advancement of Science  
American Statistical Association  
Institute of Mathematical Statistics  
Society for Risk Analysis

## **PUBLICATIONS**

"A Nonparametric Approach to the Construction of Prediction Intervals for Time Series Forecasts" (with W. A. Spivey), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1972.

"Regional Economic Forecasting: Concepts and Methodology" (with W. A. Spivey), The Regional Science Association Papers, Vol. 28, 1972, pp. 257-276.

"On the Weighted Average Cost of Capital" (with R. R. Reilly), Journal of Financial and Quantitative Analysis, January 1973, Vol. VIII, pp. 123-126.

"On Random Walks with Absorbing Barriers" (with Thomas E. Morton), Proceedings of the Business and Economic Statistics Section-- American Statistical Association, 1973.

"Prediction Methods for Censored Time Series," Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1974.

"More on the Weighted Average Cost of Capital: Reply" (with R.R. Reilly), Journal of Financial and Quantitative Method, June 1975.

"Predicting Mail Order Demand for Style Goods," Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1975.

"The Prediction of Turning Points," Proceedings of the Business and Economic Statistics Section-- American Statistical Association, 1976.

"Bounds on Absorption Probabilities for the m-Dimensional Random Walk" (with T. Morton), Journal of the American Statistical Association, March 1977.

"Discounting, Ergodicity and Convergence of Markov Decision Processes" (with T. Morton), Management Science, April 1977.

"Comments on 'Forecasting with Econometric Methods: Folklore versus Fact'," Journal of Business, 1978, pp. 585-586.

"Comment on 'Seasonal Adjustment When Both Deterministic and Stochastic Seasonality Are Present'," Proceedings of the NBER-CENSUS Conference on "Seasonal Analysis of Economic Time Series", U.S. Government Printing Office, Washington, D.C., 1978, pp. 274-280.

"Predicting Demand from Sales Data in the Presence of Stockouts," Management Science, 1978, Vol. 34, No. 10, pp. 1043-1054.

"The Time Series Which Is the Product of Two Stationary Time Series," Stochastic Processes and Their Application, 1978, pp. 153-157.

"Predicting the Turning Points of a Time Series," Journal of Business, January 1979, Vol. 52, pp. 35-50.

- "A New Approach to Seasonal Adjustment," Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1979.
- "Linear and Nonlinear Regression Viewed as a Signal Extraction Problem" (with C. Ansley), Proceedings of the Business and Economic Statistics Section-- American Statistical Association, 1980.
- "Asymmetric Time Series," Journal of the American Statistical Association, March 1981.
- "Predicting a Multitude of Time Series" (with R. A. Thisted), Journal of the American Statistical Association, September 1981.
- "Applications of the Signal Extraction Approach to Regression" (with C. Ansley), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1981.
- "Nonparametric Multiple Regression by Projection Iteration" (with C. Ansley), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1982.
- "The Signal Extraction Approach to Nonlinear Regression and Spline Smoothing: (with C. Ansley), Journal of the American Statistical Association, March 1983.
- "Extensions and Examples of the Signal Extraction Approach to Regression" (with C. Ansley), Applied Time Series Analysis of Economic Data, A. Zellner (ed.), Washington, D.C.: Bureau of the Census/ASA, 1983.
- "The Signal Extraction Approach to Estimating Income and Price Elasticities: A Data Example" (with C. Ansley), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1983.
- "A Nonparametric Bayesian Approach to the Calibration Problem," (with C. Ansley), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1984.
- "On Dips in the Spectrum of a Seasonally Adjusted Time Series" (with C. Ansley), Journal of Business and Economic Statistics, October 1984.
- "Estimating Damages in a Class Action Litigation" (with E. George), Journal of Business and Economic Statistics, April 1985.
- "Statistics in Accounting, Marketing, Finance and Production" (with R. Hamada, J. Patell, R. Staelin), Proceedings of the Business and Economic Statistics Section--American Statistical Association, 1986.
- "The Role of Statistics in Accounting, Marketing, Finance and Production" (with R. Hamada, J. Patell, R. Staelin), Journal of Business and Economic Statistics, 1988.
- "Assessing the Accuracy of Time Series Model Forecasts of Count Observations", Journal of Business and Economic Statistics, October 1989.

- "Impact of the Soviet Grain Embargo; A Comparison of Methods" (with A. Webb, et al ), Journal of Policy Modeling, pp. 361-389, 1989.
- "Modeling Daily Milk Yield in Holstein Cows Using Time Series Analysis" (with H. Deluyker, et al.), Journal of Dairy Science, pp. 539 - 548, 1990.
- "Controlling Emissions from Motor Vehicles: A Benefit-Cost Analysis of Vehicle Emission Control Alternatives" (with L. Lave, et al.), Environmental Science & Technology, August 1990.
- "Statistical Estimation of Incremental Cost from Accounting Data" (with R. Weil), Handbook of Litigation Services for Accountants and Lawyers, John Wiley & Sons, 1990.
- "Correcting for Omitted-Variables and Measurement-Error Bias in Regression with an Application to the Effect of Lead on IQ" (with M. L. Marais), Journal of the American Statistical Association, June 1998.