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Education

- University of Minnesota, Bachelor of Mechanical Engineering, 1966.
- University of Minnesota, Master of Science (Mechanical Engineering), 1967.
- University of Minnesota, Ph.D. (Control Science), 1971.

Work Experience

- Professor of Systems Engineering, Defense Resources Management Institute, Naval Postgraduate School, Monterey, CA, 1985 - present.
- Associate Professor of Systems Engineering (tenured 1980), Department of Systems Engineering, University of Virginia, Charlottesville, VA, 1978 - 1986.
- Economist/Engineer, Policy Analysis and Socio-Economic Systems, Systems Control, Inc. Palo Alto, CA, 1976-1978.
- Research Associate, National Bureau of Economic Research, Cambridge, MA, 1974-1976.
- Senior Research Fellow, Program of research into Econometric Methods, Department of Economics, Queen Mary College and Department of Computing and Control, Imperial College, University of London, London, UK, 1971-1974.
- Senior Research Fellow, Control Systems Center, University of Manchester Institute of Science and Technology, Manchester, UK, 1971.

Grants and Contracts

- FTC Contract 10638, “The Impact of Public Policy and Expectations on Firms of Different Size”, September 1979 - December 1980 (co-Principal Investigator with Professor Edwin Burmeister).
- NSF Research Grant SES-8218229, “Kalman Filtering Estimation of Unobserved Expectations”, January 1983 - June 1985 (co-Principal Investigator with Professor Edwin Burmeister).

Personal

Born 28 June 1944, Passaic, New Jersey

Married, Two children: Matthew and Danielle

Professional Service

- Associate Editor, *Journal of Forecasting*, 2001 - present.
- Associate Editor, *Journal of Economic Dynamics and Control*, 1984 - 1993.
- Assistant Associate Editor, *International Abstracts in OR*, 1983 - 1990.
- Associate Editor, Special Issue on Kalman Filtering, *IEEE Transactions on Automatic Control*, 1981 - 1982.
- Associate Editor, *Evaluation Quarterly*, 1979 - 1990
- Cluster Chairman for economics sessions, ORSA/TIMS Spring meeting, Washington, DC, April 25-27, 1988.
- Co-organizer and Program Chairman, 6th Annual Conference on Economic Dynamics and Control, Nice, France, June 13-15, 1984.
- Tau Beta Pi (National Honorary Engineering Society)
- Pi Tau Sigma (National Honorary Mechanical Engineering Society)

Publications

1. Wall, K.D., "Degree of Optimality for Mean-Square Estimation via State-Vector Partitioning", *Proceedings of the IEE*, Vol. 119, no.3, (March 1972), pp. 363-368.
2. Caines, P.E. and K.D. Wall, "Theoretical Foundations for Methods of Estimation and Control in Economic Policy Optimization", Chpt. 11 in Renton, G.A. (ed.), *Modelling the U.K. economy*, (London: Heinemann Press, 1973), pp. 353-397.
3. Wall, K.D., J.W. Bray, M.H. Peston, and A.J. Preston, "Estimation for a Simple Control Model of the U.K. Economy," Chpt. 12 in Renton, G.A. (ed.), *Modelling the U.K. Economy*, (London: Heinemann Press, 1973), pp. 398-446.
4. Wall, K.D. and J.H. Westcott, "Macroeconomic Modelling for Control," *IEEE Transactions on Automatic Control*, Vol. AC-19, no. 6 (December 1974), pp. 862-873.
5. Wall, K.D., "FIML Estimation of Rational Distributed Lag Structural Form Models," *Annals of Social and Economic Measurement*, Vol. 5, no. 1 (1976), pp. 53-63.

6. Wall, K.D. and J.H. Westcott, "Policy Optimization Studies with a Simple Control Model of the U.K. Economy," *Automatica*, Vol. 12, no.6 (November 1976).
7. Athans, M., E. Kuh, T. Ozkan, L. Papademos, R.S. Pindyck and K.D. Wall, "Sequential Open-Loop Optimal Control of a Nonlinear Econometric Model," in M.D. Intrilligator (ed.), *Frontiers in Quantitative Economics*, Vol. IIIA (Amsterdam: North-Holland, 1977), pp. 281-317.
8. Wall, K.D., "Comments on 'Imperfect Observation and Systematic Policy Error'," *Annals of social and economic Measurement*, Vol. 6, no. 3, (1977), pp.259-260.
9. Wall, K.D., "Time-Varying Models in Econometrics," in A. Bensoussan and J.L. Lions (eds.), *New Trends in Systems Analysis*, Vol. 2, Lecture Notes in Control and information Sciences (Berlin: Springer-Verlag, 1977), pp.612-625.
10. Cooley, T.F., B. Rosenberg and K.D. Wall, "A Note on Optimal Smoothing for Time-Varying Coefficient Problems," *Annals of Social and Economic Measurement*, Vol. 6, no. 4 (1977), pp. 453-456.
11. Wall, K.D., "Specification and Estimation of Econometric Models with Generalized Expectations," in A. Bensoussan and J.L. Lions (eds.), *The Analysis and Optimization of Systems*, Vol. 14, Lecture Notes in Control and information Sciences (Berlin: Springer-Verlag, 1978), pp.16-31.
12. Bar-Shalom, Y. and K.D. Wall, "Dual Adaptive Control and uncertainty Effects in Macroeconomic Systems Optimization," *Automatica*, Vol. 16, no.2 (1980), pp.147-156.
13. Wall, K.D., "Generalized Expectations Modelling in Macroeconometrics," *Journal of Economic Dynamics and Control*, Vol. 2, no. 2 (1980), pp. 161-184.
14. Burmeister, E. and K.D. Wall, "Estimation of Unobserved Rational Expectations with Applications to the German Hyperinflation," in A. Bensoussan and J.L. Lions (eds.), *The Analysis and Optimization of Systems*, Vol. 28, Lecture Notes in Control and information Sciences (Berlin: Springer-Verlag, 1980), pp.627-651.
15. Burmeister, E. and K.D. Wall, "Kalman Filtering Estimation of Unobserved Rational Expectations with Applications to the German Hyperinflation," *Journal of Econometrics*, Vol. 20, no.2 (1982), pp. 255-284.
16. Spall, J.C. and K.D. Wall, "Asymptotic distribution Theory for the Kalman Filter State Estimator," *Communications in Statistics*, Series A, Vol. 13, no. 6 (1984), pp.1981-2003.
17. McElroy, M.B., E. Burmeister and K.D. Wall, "Two Estimators for the APT Model when Factors are Measured," *Economics Letters*, Vol. 19 (1985), pp. 271-285.
18. Burmeister, E., K.D. Wall and J.D. Hamilton, "Estimation of Unobserved Expected Monthly Inflation Using Kalman Filtering," *Journal of Business and Economic Statistics*, Vol. 4, no. 2 (1986), pp. 147-160.
19. Burmeister, E. and K.D. Wall, "The Arbitrage Pricing Theory and Macroeconomic Factor Measures," *The Financial Review*, Vol. 21, no. 1 (1986), pp. 1-20.

20. Burmeister, E. and K.D. Wall, "Unobserved Rational Expectations and the German Hyperinflation with Endogenous Money," *International Economic Review*, Vol. 28, no. 1 (1986), pp.15-32.
21. Wall, K.D., "Identification Theory for Time-Varying Coefficients Regression Models," *Journal of Time Series Analysis*, Vol. 8, no. 3 (1987), pp. 359-371.
22. Wall, K.D. and C. Correia, "A Preference-Theory Based Method for Forecast Combination," *Journal of Forecasting*, Vol. 8, no. 3 (1989), pp.269-292.
23. Stoffer, D.S. and K.D. Wall, "Bootstrapping State Space Models," *Journal of the American Statistical Association*, Vol. 86, no. 416 (1991), pp.1024-1033.
24. Wall, K.D., "A Model of Decision Making under Bounded Rationality," *Journal of Economic Behavior and Organization*, Vol. 21, (1993), pp.331-352.
25. Wall, K.D. and D.S. Stoffer, "A State Space Approach to Bootstrapping Conditional Forecasts in ARIMA Models," *Journal of Time Series Analysis*, Vol. 23 (2002), no. 6, pp. 733-751.
26. Wall, K.D. and J.C. Felli, "Discounting Effectiveness," *Military Operations Research*, Vol. 8, no. 4 (2003), pp.5-12.
27. Stoffer, D.S. and K.D. Wall, "Resampling in State Space Models," to appear in A. C. Harvey (ed.), *Essays in the Honor of James Durbin*, (Berlin: Springer-Verlag, 2004).
28. Wall, K.D., "Thinking about Risk: Definition, Assessment and Management", *Armed Forces Comptroller*, Vol. 54, Summer 2009, pp.8-13.

Book Reviews

1. *Artificial Intelligence and Economic Analysis* by Scott Ross and Rohn Rae (eds.), (Aldershot, UK: Edward Elgar, 1992), in *Journal of Economic Behavior and Organization*, Vol. 30 (1996), pp.137-138.
2. *Time Series and Dynamic Models* by Christian Gourierroux and Alain Montfort, (New York: Cambridge University Press, 1997), in *Journal of the American Statistical Association*, Vol. 93, no. 439 (1998), pp.

Conference Papers and Published Proceedings

1. Wall, K.D. and K.S.P. Kumar, "Aggregation, Decomposition and Optimum Control," Proceedings of the First IFAC Symposium on Multivariate Control Systems, (Dusseldorf, October 1971), pp. 2.2.11.1-2.2.11.14
2. Wall, K.D. and A.J. Preston, "Some Aspects of the use of State Space Models in Econometrics," Proceedings of the First IFAC/IFORS Symposium on Dynamic Modeling and Control of National Economies (Warwick 1973), pp.226-239.

3. Cooley, T.F. and K.D. Wall, "On the Identification of Time-Varying Structures," Fourth NBER Conference on Stochastic Control Theory and Economics, Cambridge, MA, May 1975.
4. Bar-Shalom, Y. and K.D. Wall, "Adaptive Control of Macroeconomic Models with Correlated Measurement Errors," Sixth NBER Conference on Stochastic Control Theory, Yale university, May 1977.
5. Wall, K.D., "Rational Expectations and Control of the Economy," special Session Paper, IEEE Conference on Decision and Control, New Orleans, December 1977.
6. Bar-Shalom, Y. and K.D. Wall, "Effect of Uncertainties on the Adaptive Control of Macroeconomic Systems," Sixth Triennial World Congress of IFAC, Helsinki, June 1978.
7. Bar-Shalom, Y. and K.D. Wall, "Evaluation of Caution and Probing Terms in Econometric Models," Seventh NBER Conference on Stochastic Control Theory, University of Texas, May 1978.
8. Ross, D.W., R. Podmore, G.B. Ackerman, R. Biske and K.D. Wall, "Short-term Load Prediction for Economic Dispatch of Generation," IEEE Power Industry Computer Applications Conference, Cleveland, May 1979.
9. Wall, K.D., "Generalized Expectations Modelling in Econometrics," First Annual Conference of the Society for Economic Dynamics and Control, Cambridge University, U.K., June 1979.
10. Burmeister, E. and K.D. Wall, "Estimation of Unobserved Rational Expectations and a New Analysis of the German Hyperinflation," Allied Social Sciences Convention, Atlanta, December 1979.
11. Burmeister, E. and K.D. Wall, "Estimation of Unobserved Rational Expectations and a New Analysis of the German Hyperinflation: Part 2," Second Annual Conference of the Society for Economic Dynamics and Control, Princeton University, June 1980.
12. Burmeister, E. and K.D. Wall, "Kalman Filtering Estimates of Unobserved Rational Expectations," Fourth Annual Conference of the Society for Economic Dynamics and Control, Federal Reserve Bank, Washington, DC, June 1980.
13. Hamilton, J.H. and K.D. Wall, "Models of Bounded Rationality in Decision Making, IEEE Large Scale Systems Symposium, Virginia Beach, VA October 1982.
14. Spall, J.C. and K.D. Wall, "On Hypothesis Testing and Model Validation Employing State Estimation," IEEE Large Scale Systems Symposium, Virginia Beach, VA October 1982.
15. Wall, K.D., "Identification Theory for Time-Varying Coefficient Regression Models," Sixth Annual Conference of the Society for Economic Dynamics and Control, Nice, France, June 1984.
16. Burmeister, E. and K.D. Wall, "Unobserved Rational Expectations and the German Hyperinflation with Endogenous Money," Sixth International Conference on Analysis and Optimization of Systems, Nice, France, June 1984.

17. Wall, K.D., "Bootstrapping an Econometric Application of the Kalman Filter," ORSA/TIMS Special Studies Group on Applied Probability, Williamsburg, VA, January 1985.
18. Burmeister, E. and K.D. Wall, "The Arbitrage Pricing Theory and Macroeconomic Factor Measures," Eastern Finance Association Meetings, Williamsburg, VA, April 1985.
19. Burmeister, E. and K.D. Wall, "Estimation of Unobserved Expected rational Monthly Inflation Using Kalman Filtering," Fifth World Congress of the Econometric Society, MIT, Cambridge, MA, August 1985.
20. Wall, K.D., "Bootstrapping the Kalman Filter: The German Hyperinflation Case," Ninth Annual Conference of the Society for Economic Dynamics and Control, Boston College, June 1987.
21. Wall, K.D., "A Bounded Rationality Decision Process Model," Joint IFAC/Society for Economic Dynamics and Control Meetings, Edinburgh, Scotland, June 1989.
22. Wall, K.D. and C.J. LaCivita, "Multivariate Time Series Modeling of Defense Outlays," American Statistical Association Meetings, Washington, DC, August 1989.

Programme of Research into Econometric Methods Discussion Papers

1. Wall, K.D., L.W. Bray, M.H. Peston, and A.J. Preston, "Estimation for a Simple Control Model of the U.K. Economy," PREM Discussion Paper No. 2, July 1972.
2. Caines, P.E. and K.D. Wall, "Theoretical Foundations for Methods of Estimation and Control in Economic Policy Optimization", PREM Discussion Paper No. 3, June 1972.
3. Wall, K.D. and A.J. Preston, "Some Aspects of the use of State Space Models in Econometrics," PREM Discussion Paper No. 5, November 1972.
4. Preston, A.J. and K.D. Wall, "An Extended Identification Problem for State Space Representations of Econometric Models," PREM Discussion Paper No. 6, June 1973.
5. Wall, K.D. and J.H. Westcott, "Macroeconomic Modelling for Control," PREM Discussion Paper No. 7, January 1974.
6. Wall, K.D., "An Application of Simultaneous Estimation to the Determination of Causality Between Money and Income," PREM Discussion Paper No. 8, April 1974.
7. Wall, K.D. and J.H. Westcott, "Policy Optimization Studies with a Simple Control Model of the U.K. Economy," PREM Discussion Paper No. 9, March 1975.

National Bureau of Economic Research Working Papers

1. Wall, K.D., "The Rational Distributed Lag Structural Form - A General Econometric Model," NBER Working Paper No. 65, December 1974.
2. Wall, K.D. , "FIML Estimation of rational distributed Lag Structural Form Models," NBER Working Paper No. 77, March 1975.
3. Cooley, T.F. and K.D. Wall, "On the Identification of Time-Varying Structures," NBER Working Paper No. 85, May 1975.
4. Wall, K.D., "Inter-Equation Constraints and the Specification of Dynamic Structures," NBER Working Paper No. 119, January 1976.
5. Cooley, T.F. and K.D. Wall, "A Note on Optimal Smoothing for Time-Varying Coefficient Problems," NBER Working Paper No. 128, March 1976.

Other Technical Reports

1. Levis, A.H., E.R. Ducot and K.D. Wall, "On Boll Weevil Eradication: An Analysis of a Proposed Policy Using AGRIMOD," NSF Contract Report NSF G76-1277, January 1977.
2. Levis, A.H., E.R. Ducot and K.D. Wall, "Energy in Agriculture: On Modeling Energy Inputs in AGRIMOD," ERDA Contract Report No. EY-76-C-03-1314, August 1977.
3. Burmeister, E. and K.D. Wall, "A Preliminary Empirical Investigation of Allocation versus Acquisition Mergers," FTC Contract Report No. L0638, December 1980.