



CAMPUS NOTICE

OFFICE OF THE CHANCELLOR

OFFICE OF THE SENIOR VICE CHANCELLOR -
FOR ACADEMIC AFFAIRS

May 29, 2009

ALL ACADEMICS AND STAFF AT UC SAN DIEGO

ALL STUDENTS AT UCSD

SUBJECT: Passing of UC San Diego Nobel Laureate Clive W.J. Granger

Nobel-Prize-Winning Economist Clive W. Granger passed away May 27, 2009. Granger, one of the globe's most notable econometricians and professor emeritus at the University of California, San Diego, was 74. The campus community mourns the loss of a great man and leading scholar widely known for his brilliance, collegiality and close working relationships with students.

Clive Granger had a world-wide reputation for his work as an econometrician, particularly for discoveries in the arena of time-series economics, tracking such macroeconomic data as yearly gross national product and similarly complex economic activities. In 2003, Granger was awarded the Nobel Prize in Economics. In bestowing this honor, the Royal Swedish Academy of Sciences committee recognized that Granger (and co-winner, long-time UC San Diego colleague, Robert Engle) had made fundamental discoveries in the analysis of time series data and that this work was widely known to fundamentally change the way economists analyze financial and macroeconomic data.

Granger's contributions to the theory and practice of time series analysis stretched over nearly four decades. He was one of the world's leading figures in research in this field and he had a reputation as one of the most prominent econometricians in the world. His work is widely cited, and his contributions are used in both academic and non-academic settings. His research on forecasting, on what came to be known as "Granger causality," and co-integration has introduced tools used by every empirical economist, and are also employed in the fields of biology, engineering and statistics. Granger also had a deep interest in applications of theoretical econometrics. For example in 1975 using his econometrician's tools he participated in a US Bureau of Census committee on seasonal adjustment. In later years, Granger also used the time series methods on a project concerned with the Amazon

Rainforest, and built a model to forecast deforestation. In 2004, Granger was voted into a list of 100 Welsh Heroes.

Granger received numerous other honors. In 2002, he was named a corresponding fellow of the British Academy and a distinguished fellow of the American Economics Association, an honor given to only one member of the profession annually. In 2004 he was inducted into the Order of Knight Bachelor by Her Majesty Queen Elizabeth II of England. Granger held several honorary doctoral degrees, was a fellow of the American Academy of Arts and Sciences, the Econometric Society, and served a term as president of the Western Economic Association.

He is survived by his wife, Patricia, and two children, Mark and Claire.

Clive Granger's intellectual accomplishments and gentlemanly demeanor have long graced our campus and he will be missed by our students, faculty and staff.

Marye Anne Fox
Chancellor

Paul W. Drake
Senior Vice Chancellor