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OBITUARY

E.J. (Ted) Hannan

E.J. (Ted) Hannan died in Canberra on January 7, 1994, at the age of 72. At the time, he was Emeritus Professor at the Australian National University, after having been a professor of statistics there for the 27 years preceding his retirement in 1986. He held visiting appointments at many overseas universities, including Stanford and Yale, and received numerous honors for his work, including a fellowship of the Econometric Society, the Pitman medal of the Australian Statistical Society, and the Lyle medal of the Australian Academy of Sciences. For many years, Ted was the sole Fellow of the Econometric Society in Australia, and he took on the task of chairing the group that eventually became a branch of the Econometric Society. He was also the representative on the World Council of the Society.

Ted was a prolific writer, producing over 130 papers and four books. Many who studied econometrics in the 1960s and 1970s would have been exposed to time series analysis in the frequency domain through his two books, *Time Series Analysis* and *Multiple Time Series*. The first of these was a beautiful exposition of spectral analysis; the second was much more wide-ranging in scope, and there were nuggets there for those who knew how to prospect. David Hendry once pointed out to one of us that Denis Sargan had drawn his attention to the power of some of the central limit theorems in the book and how useful they could be for econometricians. Not only did his work affect econometric theory, but also practice. Spectral regression became part of the tool kit of macroeconometricians, and the "Hannan efficient" estimator has made regular appearances in articles by Tom Sargent and others in the past few decades.

Ted's influence upon the development of econometrics in Australia was profound. Before him there were few people in the "Australian school of statistics" who studied time series methods in any depth, and as econometrics in the 1950s and 1960s was primarily the analysis of time series, there had been few contributors to the discipline from those resident in this part of the world. Certainly there was no one who had established a worldwide reputation as a theorist of the first order. It is hard to underestimate the impact of this feature; those attracted to ANU to do doctorates with Ted were struck by the fact that here was a person who not only knew the material in journals, but was actually the source of a lot of it. This fact led to a steady stream of students from both international and domestic sources; numbered among those who worked in econometrics were Peter Robinson, Katsuto Tanaka, Des Nicholls, and Bill Dunsmuir. But his influence was also felt by other

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students for whom he was not a primary supervisor, such as Robert Kohn. Attracting students of this quality to the ANU to do a doctorate was no mean feat in a period when the natural inclination of many Australians was to go overseas to do postgraduate study.

In 1985, *Econometric Theory* (1,263–1,289) published an interview with Ted. As recounted there, Ted's training was very unconventional. He was a natural mathematician and loved the rigor of that discipline. Even in his last week of life, he was still intensively involved with research and the provision of advice to younger members of the statistics department about the location of some mathematical tools that were needed to solve a particular problem. Ted was always generous in this matter, replying promptly and effectively to queries about what techniques were available. But mathematics was not the whole man. Although it fascinated him, he also had a passion for literature, history, sports, and Australiana the made him a fascinating character and which imbued lunch hours in his company with a remarkable range of topics that he felt needed airing.

One of the e-mail messages we received after his death said, "He will be missed by all of us who knew and loved him." There could be no finer epitaph.

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