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University of Chicago

**A Tribute to Clive W.J. Granger**

**By**

**Arnold Zellner**

**Booth School of Business  
University of Chicago  
5807 South Woodlawn Avenue  
Chicago, IL 60637**

[arnold.zellner@chicagoBooth.edu](mailto:arnold.zellner@chicagoBooth.edu)

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I was shocked to learn that my good friend and famous scholar, Clive Granger died at age 74 in May, 2009 at La Jolla, California after a short illness. I say “shocked” because I remember his seemingly perpetual enthusiastic and energetic approach that he exhibited in his research, lectures and interactions with colleagues and students. Indeed, he exerted a most constructive influence on others by his imaginative and creative work and generosity in sharing his ideas and research results.

Among the many awards that he received in recognition of his great accomplishments, here are a few:

1. Inducted into the “Order of Knight Bachelor” by Her Majesty Queen Elizabeth II of England, 2004.
2. Bank of Sweden Prize in Economic Sciences in Memory of Alfred Nobel, 2003.
3. Fellow, British Academy, 2002, American Economic Association, 2002, International Institute of Forecasters, 1996, American Academy of Arts and Sciences, 1994, Econometric Society, 1972, and Guggenheim Fellow, 1988.
4. Honorary Degrees: Erasmus University 2006, University of Loughborough, 2002, Stockholm School of Economics, 1998, Universidad Carlos III de Madrid, 1996, and University of Nottingham, 1992.
5. Listed in “Who’s Who in the United States,” “Who’s Who in California,” “Who’s Who in Science and Engineering,” and “Men of Achievement,” United Kingdom.

From this brief and incomplete list, it is clear that Sir Clive W.J. Granger and his work have been deeply appreciated world-wide. His major research interests are listed as follows on his homepage:

1. Statistics and econometrics, especially time-series analysis
2. Forecasting
3. Finance
4. Demographics
5. Methodology

From this listing, it is apparent that his research interests were very broad including applied empirical research as well as theoretical, methodological and philosophical research. That he was able to contribute so much to this broad range of topics is indeed exceptional. For examples of his research, See *Essays in Econometrics: Collected Papers of Clive W.J. Granger*, Cambridge Massachusetts USA, Harvard University Press, 2001. In this collection are papers dealing with a wide range of topics including “Causality, Integration and Cointegration, and Long Memory”, pp. 48-70, where his important contributions to time series methodology are linked to deep philosophical and practical considerations regarding the meaning of “causality” and pragmatically how to test for the existence of causal relations. Note that for Granger it was not enough “just” to discuss the nature of causality but that it was necessary for him in his productive, pragmatic research approach to provide empirical testing procedures to test for the existence of causal relationships, the famous “Granger tests of causality” that have been applied and discussed world-wide; see, e.g. the well known econometrics text, W. H. Greene, *Econometric Analysis*, 5<sup>th</sup> ed., Prentice-Hall, 2003, pp. 381-382 and my paper “*Causality and Econometrics*,” written at the invitation of two leading monetary economists, in Zellner, A., *Basic Issues in Econometrics*, University of Chicago Press, 1984, pp. 35-74 for further discussion of Granger’s major contributions to the understanding and analysis of causality.

As noted in the recent Los Angeles Times obituary, “Granger is essentially a pragmatist,” the Irish Times wrote last year. “He is not hidebound by theory or by ideologies.” Thus, he was indeed a true scientist seeking truth and finding it rather than being bound by some ideology or paradigm and a great example for others to follow.

Further, Granger was born in Swansea, Wales on September 4, 1934. With respect to Granger’s academic career, he has published more than 200 papers and has been a featured speaker at conferences world-wide. He received his bachelor and doctorate degrees at the University of Nottingham and was a lecturer in mathematics and then professor of statistics at

Nottingham until 1976 when he accepted a faculty appointment at the University of California at San Diego where he lectured and worked with students and colleagues on many research projects until his retirement in 2003 when he became Professor Emeritus. In 2006, I had the honor of joining him at the Erasmus University in Rotterdam where we both received honorary doctorate degrees.

Granger spent more than two decades at the University of California at San Diego campus where according to the Los Angeles Times obituary, "...Granger helped build the economics department, which enjoys a national reputation for research and teaching. He said he liked the University of California at San Diego because it avoided setting up academic committees and instead allowed faculty members to teach and do research ...." Although he spent more than two decades at University of California at San Diego, he remained close to the University of Nottingham, where a building is named in his honor and where he gave his Nobel Prize lecture.... "Clive was a towering intellect, irrepressibly curious and a great simplifier and communicator," said David Greenway, Vice-Chancellor at the University of Nottingham.

There can be no doubt but that the passing of Clive Granger is a tremendous loss not only to our profession but to society at large. Hopefully many will learn from his experience and accomplishments and continue in his tradition to promote continued progress in the production of new knowledge and the use of it world-wide to benefit everyone.