

CURRICULUM VITAE**Esfandiar (Essie) Maasoumi, FRS****december 2005**[Click Here for this CV in PDF](#)**Robert H. and Nancy Dedman Professor of Economics,**

Ranked 37th in "The Econometricians' Hall of Fame" (See B. Baltagi (1998), *Econometric Theory*, 14-4).
Fellow of the Royal Statistical Society (1990-), Fellow of the J of Econometrics (1989-)

Business Address:

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EMAIL:maasoumi@smu.edu**WebPage:** <http://faculty.smu.edu/maasoumi>**Fields of Expertise:**

Econometrics, welfare economics (rankings, inequality, mobility, poverty, multidimensional well-being), information theory, forecasting, nonlinear time series, empirical finance, antitrust, market concentration/power, other law and economics topics.

EDUCATION:

General Certificate of Education (G.C.E.): A Levels, Stretford Tech.

College, Manchester, England, 1969

HIGHER EDUCATION:The London School of Economics - Math. Econ & Econometrics, **{B.Sc.}**, 1972The London School of Economics --- Statistics, **{M.Sc.}**, 1973The London School of Economics, Econometrics, **{Ph.D.}**, 1977**PROFESSIONAL ACTIVITIES, FELLOWSHIPS, AND ASSOCIATIONS:****Editor: Econometric Reviews, 1987---**

Program Chair: Program Chair Elect (2004), Program Chair (2005), American Statistical Association, Business and Economics Section, 2004-2005.

Member: The Advisory Board, NAFTA: Law and Business Review of the Americas, 1995---

Fellow (FRS): Elected Fellow of The Royal Statistical Society, 1992---

Fellow: Journal of Econometrics, 1989---

Member: The Econometric Society, American Statistical Association (Executive Committee, B&E section-2005), Institute of Mathematical Statistics, American Economic Association.

Examples of other activities:

Member: Scientific Committee of the 13th International Panel Data Conference, 2006, Cambridge, UK.

Member: Scientific Committee of the 12th International Panel Data Conference, 2005, Denmark.

Member: Scientific Committee of the 11th International Panel Data Conference, 2004 (June, Texas A&M, College Station).

Member: Scientific Committee of the Gini-Lorenz Conference, University of Siena, 2005.

Member: Scientific Committee of the 9th International Panel Data Conference, Geneva (2000).

Member: Scientific Committee of the 10th International Panel Data Conference, Berlin, 2001.

Chair: Texas Camp Econometrics, February 1999, (Organizing Committee 2004; member since 1994).

Member: The Organizing Committee for the Econometric Society Meeting in San Francisco, 1983;

Member: The Organizing Committee, Econometric Society European Meeting, September 1991, Cambridge, England.

Refereeing:

Examples of Journals: Econometrica, Journal of Econometrics, Econometric Theory, Review of Economic Studies, International Economic Review, Journal of Applied Econometrics, Journal of Economic Theory, Comm. in Statistics, JBES, JASA, RE&S, and many other journals.

Reviewer: The National Science Foundation, Mathematical Reviews , Advising and reviewing for Publishing Companies, Social Sciences Council of Canada, etc.

EMPLOYMENT:

1989-Present: **Robert and Nancy Dedman Professor of Economics**, and Adjunct Professor of Statistics, Southern Methodist University, Dallas.

1986-1989: Professor of Economics, Indiana University, Bloomington

1982-1985: Associate Professor, Department of Economics, Indiana University

1977-1981: Assistant Professor, University of Southern California, Los Angeles.

Prior to Graduation:

1976-1977: Lecturer in Econometrics, University of Birmingham, England.

1975-1976: Lecturer in Economics, London School of Economics, London.

VISITING APPOINTMENTS:

Summer 1980, Research Associate in Economics, Yale University;

Spring 1981, Visiting Scholar, Department of Economics, MIT

1981-1982, Visiting Associate Professor, Department of Economics, University of Iowa;

Spring 1985, Visiting Associate Professor, Department of Economics, University of Southern California;

1987-June 1988, Visiting Professor, Department of Economics, Univ. of California, Santa Barbara.

July-August, 1988 Visiting Professor, Department of Econometrics, Sydney University, AUSTRALIA.

July-August, 1991 Academic Visitor, London School of Economics, London.

August, 1991 Visiting Professor, Institute of Econometrics., Univ. of Groningen , Holland.

January-August 1993, Visiting Scholar, University of California, San Diego.

January-September 1993, Fellow Commonor, Trinity College, Cambridge University (Attended in August).

July 1997, and July-August 2001, Visiting Professor, Monash University, Australia.

May-June 1999, Visiting Professor, Goteburg University, Sweden.

June-July 2001, Academic Visitor, Melbourne University.

Spring Quarter 2001, Visiting Professor, UC San Diego.

July-August 2003, Honorary Visiting Academic, Department of Economics, University of Melbourne, Australia.

CONSULTING EXPERIENCE:

Various; Independent Contractor with KPMG until 2003; Member: Roundtable Group; Independent Contractor, FTI. Intellectual Property, Patent Infringement, monopoly and market share, Economic Damages, Financial Markets.

TEACHING EXPERIENCE:

Graduate: Econometrics (all levels), Quantitative Techniques in Economics, Advanced Workshops in Econometrics, Readings in Econometrics, Applied Econometrics, statistics, Forecasting courses for Applied Economics MA students, Financial Econometrics.

Undergraduate: Economic Analysis (Macro), Principles of Economics, Quantitative Methods, Economics Treated Mathematically (Micro and Macro), Econometrics (introductory and intermediate).

FELLOWSHIPS, AWARDS, honors, AND GRANTS

"The Econometricians' Hall of Fame", Ranked 37th in the World, in B. Baltagi (1998, *Econometric Theory*).

1989-Present, Qualified as Fellow of the *Journal of Econometrics*.

1992----- Elected Fellow of The Royal Statistical Society (FRS),

1990-91 Awarded a plaque commemorating recognition as its "Outstanding Scholar in 1990-91" by Iranian Scholars Association, May 13, 1991.

1978 and 1979 Summer Research Fellowship, Modeling Research Group, University of Southern California.

1980-1982 The National Science Foundation (NSF) Grant, with time off teaching and summer support (with P.C.B. Phillips)

1982-1984 Grant-in-Aid of Research, Indiana University 1983 and 1985 Summer Faculty Fellowships, Indiana University

1984-1986 Grant-in-Aid of Research, Indiana University.

1989-1991 Summer Research Grants, Southern Methodist University

PUBLICATIONS:

BOOKS AND MONOGRAPHS:

Special Issue of *Econometric Reviews*, In Honor of Robert L. Basmann, 2003.

Panel Data : The 9th International Panel Data Conference, Special Issue of *Econometric Reviews*, (Selected papers from the Geneva conference), 2003

Panel Data 1: Papers from the 8th International Panel Data Conference, Editor (with A. Heshmati), Special Issue of *Econometric Reviews*, Marcel Dekker, vol 19-3 (2000).

Panel Data 2: Papers from the 8th International Panel Data Conference, Editor (with A. Heshmati), Special Issues of *Econometric Reviews*, Marcel Dekker, vol 19-4 (2000).

Contributions to Econometrics: J.D. Sargan, Vol.I, (edited), Cambridge University Press, 1988.

Contributions to Econometrics: J.D. Sargan, Vol.II, (edited), Cambridge University Press, 1988.

Supply Models with Feedback Features, Vol.4 of *System Dynamics in Energy Modeling*, (with R.H. Day & S. Miller), Monograph EPRI EA-1357, Vol.4, Electric Power Research Institute, March 1980.

Measurement and Analysis of Welfare, (Editor) Special Annals issue of the *Journal of Econometrics*, Volume 50, No.½, 1991.

JOURNAL ARTICLES AND ESSAYS:

["A Modified Stein-like Estimator for the Reduced Form Coefficients of Simultaneous Equations,"](#) *Econometrica*, Vol 46, pp. 695-703, May 1978.

"The Effect of the Shape of the Income Distribution on Two Inequality Measures," (with Henri Theil), *Economics Letters*, 4, pp.289-291, 1979.

"Omitted Variables, Variability of Estimated Parameters and the Appearance of Autocorrelation," (with Y.P. Gupta), *Journal of Econometrics*, Vol. 9, pp.379-385, 1979.

"Misspecified Polynomial Detrending," (with Y.P.Gupta), *Economics Letters*, 4, pp. 329-331, 1979.

"A Ridge-Like Method for Simultaneous Estimation of Simultaneous Equations," *Journal of Econometrics*, 12, pp.161-176, 1980.

["On the behavior of Inconsistent Instrumental Variable Estimators"](#) (with Peter C.B.Phillips), *Journal of Econometrics*, 19 (1982), pp. 183-201.

"On the Relevance of Finite Sample Distribution Theory? ", *Econometric Reviews*, (1983), Vol. 2, No. 1, pp. 61-69.

"The Trend and the Measurement of World Inequality Over Extended Periods of Accounting," with Jin-Ho Jeong, *Economics Letters*, (1985), 19, pp. 295-301.

"Reduced Form Estimation and Prediction from Uncertain Structural Models: A Generic Approach," *Journal of Econometrics*, 31, (1986), pp. 3-29.

"A Class of Generalized Measures of Mobility with Applications," (with S. Zandvakili), *Economics Letters* (1986), 97-102.

["The Measurement and Decomposition of Multidimensional Inequality,"](#) *Econometrica*, 54, pp. 991-997, July 1986.

"Moments of OLS Estimators in an Autoregressive Moving Average Model with Explanatory Variables," (with A.Ullah), *Economics Letters* (1986), 21, pp. 265-269.

"Unknown Regression Functions and Information Efficient Functional Forms:An Interpretation," *Advances in Econometrics*, Vol.5, pp. 301-309; 1987.

"Specification Analysis in Special Rational Distributed Lag and Other Dynamic Models," (with A. Ullah), *Journal of Quantitative Economics* , (July) 1987, Vol.3, No.2, 203-11.

"Information Theory," in *The New Palgrave: A Dictionary of Economics*, Vol.2, New York: Stockton Press, 1988, 846-51;
Published again in *The New Palgrave Econometrics*, 1990.

["Multivariate Measures of Well-Being and an Analysis of Inequality in the Michigan Data,"](#) with G. Nickelsburg, *Journal of Business and Economic Statistics*, Vol. 6, 3, 327-334, 1988.

"A Comparison of GRF and Other Reduced Form Estimators in Simultaneous Equations Models," (with J.H.Jeong), *Journal of Econometrics*, 1988, 115-34.

"[Macroeconomic Implications of the Information Revolution](#)", (with G. Von Furstenberg); *American Economic Review: papers and proceedings*, Vol.78, No. 2, 1988 (May), 178-81.

"On Econometric Methodology," *Economic Record*, (1988), December, 64.

"[Transaction Costs and the Interest Parity Theorem: Comment](#)," (with J.Pippenger), *Journal of Political Economy*, 1989 (Feb.), 97, 1, 236-243.

"Composite Indices of Income and Other Developmental Indicators: A General Approach," *Research on Economic Inequality*, 1989, Vol.1, 269-286.

"Continuously Distributed Attributes and Measures of Multivariate Inequality," *Journal of Econometrics*, 1989, 131-144.

"Mobility Profiles and Time Aggregates of Individual Incomes,"(with S. Zandvakili), *Research on Economic Inequality*, 1989, vol 1, 195-218.

"Generalized Entropy Measures of Mobility for Different Sexes and Income Levels," with S. Zandvakili, *Journal of Econometrics*, 1990, 121-133.

"How to Live with Misspecification If You Must," *Journal of Econometrics*, 1990, pp.67-86.

"[Specification Analysis in Dynamic Models](#)," with Denzil Fiebig, *Journal of Business and Economic Statistics*, October 1990, Vol. 8, No. 4., pp. 443-451.

"Introduction," to *The Measurement and Analysis of Welfare*, Annals issue of the *Journal of Econometrics*, Vol. 50, No.1, 1991.

"Cluster Analysis and the Quality of Life Across Countries,"(with J. Hirschberg and D.J. Slottje), *Journal of Econometrics*, Vol. 50, No. ½(1991), pp. 131-150.

**"The Many Dimensions of Welfare and Inequality," *ISA Bulletin*, Fall 1991.
(Invited Keynote Address given to Iranian Scholars Association, ORSA meetings, Nashville, May 1991).**

"Rules of Thumb and Pseudo Science," *Journal of Econometrics*, Vol 53, No.1-3, 1992, pp.1-4.

"[A Compendium to Information Theory in Economics and Econometrics](#)," *Econometric Reviews*, Vol. 12, 2, 1993 (May).

"Artificial Neural Networks for Some Macroeconomic Series : A First Report," with A. Khotanzad and A. Abaye, *Econometric Reviews*, 1994, vol 13, No. 1.

"Ordering Univariate Distributions by Entropy and Variance", (With N. Ebrahimi, and E.Soofi), *Journal of Econometrics*, 1999.

"[Stochastic Dominance Amongst Swedish Income Distributions](#)", With A. Heshmati, *Econometric Reviews*, Vol. 19-3, 2000.

"Reflections", *Journal of Economic Surveys*, Vol. 14, 4., 2000.

"The Environment and the Quality of Life in the United States over time", with J. Hirschberg, and D. Slottje, *Environmental Modeling Sciences and Software*, 2001.

"On the Relevance of First Order Asymptotic Theory to Economics", *Journal of Econometrics*, 100 (83-86), 2001.

"Comparing Income Mobility in Germany and the US using Generalized Entropy Mobility Measures", with Mark Trede, *The Review of Economics and Statistics*, 83-3, 2001, 551-559.

"A Retrospective On J. Denis Sargan ", With Neil Ericsson and Grayham Mizon, *Econometric Reviews*, 20(3), 2001.

"Clusters of Attributes and Well-being in the US", with J.Hirschberg, and D. Slottje, *Journal of Applied Econometrics*, 16, 445-460, 2001.

"Entropy and Predictability of Stock Market Returns", with Jeff Racine, *Journal of Econometrics*, 107, 291-312, 2002.

"Antitrust Issues in International Comparisons of Market Structure", With A. Arize, J. Hirschberg, and D. Slottje, *Journal of Econometrics*, 113, 129-158, 2003.

"Dynamics of Market Power and Concentration Profiles", with D.J., Slottje, *Econometric Reviews*, 2003.

"A Dependence Metric for Possibly Nonlinear Processes" with Clive C. Granger and Jeffrey C. Racine, *Journal of Time Series Analysis*, vol. 25, 5, 649-669, 2004.

"An Axiomatic Approach to Determine Income Inequality Indices: Introducing the family of Generalized Entropy Measures", With E. Pasha and A. Zendedel, *Quarterly Journal of Economics and Management*, vol. 62, 53-72 (In Farsi), Azad University, 2004.

"Robust Inference Concerning Recent Trends in US Environmental Quality" with Daniel L. Millimet, *Journal of Applied Econometrics*, 20, 55-77, 2005.

"A Multidimensional Analysis of Inequality in Iran", with E. Pasha, and A. Zendedel, *Journal of Institute of Mathematics and Computer Sciences (Mathematical Series)*, vol. 18, No. 1, 2005.

"Consistent Testing for Stochastic Dominance under General Sampling Schemes", with Oliver Linton and Y-J. Whang, *Review of Economic Studies*, 72, 735-765, 2005.

"Class Size and Educational Policy: Who Benefits from Smaller Classes", *Econometric Reviews*, 24 (4), 2005 (Forthcoming).

"Growth and Convergence: A Profile of Distribution Dynamics and Mobility", with Jeffrey Racine and Thanasis Stengos (2006), *Journal of Econometrics*, forthcoming.

[A Reexamination of the Equity Premium Puzzle: A Robust Nonparametric Approach](#), with G. Lim and Vance Martin, *North American Journal of Economics and Finance*, forthcoming.

[A Versatile and Robust Metric Entropy Test for Time-Irreversibility, and Other Hypotheses](#), with Jeff Racine, *Journal of Econometrics* (accepted).

CHAPTERS IN BOOKS (and Proceedings):

[“Using Statistics in Patent Cases: A Case Study”](#), with Mathew Mercurio, Chapter 13, *A Primer on Economic Damages in Intellectual Property Matters*, John Wiley, Forthcoming.

[“The Law of Demand and Lost Profits Analysis”](#) with Robert Basmann, Michael Buchanan and Daniel Slottje, Chapter 7, *A Primer on Economic Damages in Intellectual Property Matters*, John Wiley, Forthcoming

[“The Information Basis of Matching with Propensity Scores”](#), with Ozkan Eren, *Proceedings of the American Statistical Association* (CD-ROM), 2005.

[“Entropy Based Dynamic Specification Searches”](#), with Jeff Racine, pdf, *Proceedings of American Statistical Association*, CD-ROM, 2003.

[“Measuring Market Power in the Steel Industry”](#), with S. Prowse and D.J. Slottje, In D.J. Slottje (ed.), *Measuring Market Power*, North Holland, 2002.

[“Parametric and Nonparametric Tests of Limited Domain and Ordered Hypotheses in Economics”](#), Chapter 25, In B. Baltagi (ed.), *Companion to Econometric Theory*, Basil Blackwell Publishers, (2001).

[“Multidimensioned Approaches to Welfare Analysis,”](#) Chapter 15, in J. Silber (ed.) *Handbook of Income Inequality Measurement*, Kluwer publishers, 1999, (With Comments by F. Bourguignon), 437-484, 1999.

[“Measuring Informativeness by Entropy and Variance”](#), with N. Ebrahimi and E. Soofi, in D.J. Slottje (ed.) *Advances in Econometrics, Income Distribution, and Methodology of Science (Essays in Honor of Camilo Dagum)*, Springer-Verlag, 1999.

[“Empirical Analyses of Inequality and Welfare”](#), Chapter 5, in *The Handbook of Applied Econometrics*, Vol II: *Microeconomics*, M.H. Pesaran and P. Schmidt (eds.), Blackwell publishers, 202-245, 1998.

[“On Mobility”](#), Chapter 5, in the *Handbook of Applied Economic Statistics*, D. Giles and A.Ullah (eds), Marcel Dekker, pp.119-176, 1998.

[“The Effects of Relative Price Changes and Cost of Living Adjustments on some Welfare Indices,”](#) (with C. Diamond, M.Nieswiadomy, and D.J. Slottje), in *Models and Measurement of Welfare and Inequality*, W. Eichhorn (ed.), Springer-Verlag, 1994.

[“Mixing Forecasts in Linear Simultaneous Equations Under Quadratic Loss,”](#) in T. Van Hua and

R. Bewley (eds.) *Essays in Honor of Henri Theil*, McMillan Pub. Co., December 1991.

"Denis Sargan and His Seminal Contributions to Economic and Econometric Theory," Chapter 1 of *Contributions to Econometrics: J.D. Sargan, Vol. I*; Cambridge University Press, 1988.

"Denis Sargan's Contributions to the Theory of Finite Sample Distributions and Dynamic Econometric Models," Chapter 1 of, *Contributions to Econometrics: J.D. Sargan, Vol. II*, Cambridge University Press, 1988.

"The Approximate Moments of the 3SLS Reduced Form Estimator and MELO Combinations of OLS-3SLS for Prediction," in *Time Series and Econometric Modeling*, I.B. MacNeill and G.J. Umphrey (eds.), Reidel Publishing Co., 1987, 359-371.

"Experimental and Non-Experimental Approaches to Statistical Research," Chapter 4 in *Econometric Modeling in Economic Education Research*, W.E. Becker and W.B. Walstad (eds.), Kluwer-Nijhoff Publishers, 1987.

"Specification Analysis in a Dynamic Model," (with Y.P.Gupta), Chapter 4 of E.G.Charatsis (ed.), *Proceedings of the Econometric Society Meeting 1979: Selected Econometric Papers in Memory of Stefan Valavanis*, North-Holland, 1981, pp. 89-103.

PUBLISHED BOOK REVIEWS:

Handbook of Econometrics, Vol.1, by Z.Griliches and M.Intriligator (eds.), 1983, North-Holland, in *Mathematical Reviews*, 1986.

Handbook of Econometrics, Vol.2, by Z.Griliches and M.Intriligator (eds.), 1984, North-Holland, in *Mathematical Reviews*, 1986.

Handbook of Econometrics, Vol.3, by Z.Griliches and M.Intriligator (eds.), 1986, North-Holland, in *Mathematical Reviews*, 1988.

A History of Econometrics, by R.J.Epstein, 1987, North-Holland, *Mathematical Reviews*, 1989.

Handbook of Statistics 11 : Econometrics, G.S. Maddala, C.R. Rao, and H.D. Vinod (Eds.), North-Holland, 1993, in *Mathematical Reviews*, 1994.

Handbook of Econometrics, Vol.4, by R. Engle and D. McFadden (eds.), 1995, North-Holland, in *Mathematical Reviews*, 1995.

Statistical Foundations for Econometric Techniques, by A. Zaman, Academic Press, in *Mathematical Reviews*, (1998).

Testing for random walk coefficients in regression and state space models, by Moryson, Physica-Verlag, in *Mathematical Reviews*, **1999**.

Analysis of Panels and Limited Dependent Variable Models, by Hsiao, Lahiri, Lee and Pesaran, Cambridge U. Press, in *Math. Reviews*, **2001**

PUBLISHED ARTICLE REVIEWS (a selection):

"A Fractional Dickey-Fuller Test for Unit Roots", by J. Dolado, J. Gonzalo, and L. Mayoral, *Econometrica*, No. 5, 2002; forthcoming in *Maths Reviews*, 2003.

"Further consequences of viewing LIML as an iterated Aitken estimator". By C. Gao and K. Lahiri (2000), *Journal of Econometrics*, 98, In *Mathematical Reviews* (2001).

"Sets of Posterior Means with Bounded Variance Priors," by E.E. Leamer (1982), *Econometrica*, in *Mathematical Reviews*, (1983), 83i: 62172.

"A Characterization of Granger-Sims Exogeneity," by R. Kohn (1981), *Economics Letters*, in *Mathematical Reviews*, (1983), 83h:62168.

"Exact and Approximate Distributions of the Maximum Likelihood Estimator of a Slope Coefficient," by T.W. Anderson and T. Sawa (1982), *J. Royal Stats. Society, B*, 44, 52-62; in *Mathematical Reviews*, (1984), 84j:62023.

"Linear Estimation with an Incorrect Dispersion Matrix in Linear Models with a Common Linear Part," by M. Thomas (1983), *J. of American Stats. Assoc.*, 78, 468-471; in *Mathematical Reviews*, (1984).

"A Heteroscedasticity-Consistent Covariance Matrix Estimator for Time Series Regressions," by D. Hsieh (1983), *J. of Econometrics*, 22, 281-290; in *Mathematical Reviews*, (1984).

"On Unification of the Asymptotic Theory of Nonlinear Econometric Models," by J.F. Burquete, A.R. Gallant, and G. Souza, *Econometric Reviews*, Vol.1, 2, (1982), 151-211, in {*Math Reviews*,} (1985).

"Switching Regression Models with Imperfect Sample Separation Information with an Application on Cartel Stability," by L.F. Lee and R.H. Porter 1984, *Econometrica*, in *Math. Reviews*.

"The Effects of Autocorrelation Among Errors on the Consistency Property of the OLS Variance Estimator," by S.C. Sharma, 1985, *J. of Econometrics*, in *Maths. Reviews*.

"Linear Instrumental Variable Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," by W. Newey, *J. of Econometrics*, (1986), in *Maths. Reviews*, (1987).

"Bayesian Specification Analysis and Estimation of Simultaneous Equation Models using Monte Carlo Methods," by A. Zellner, L. Bauwens, and H.K. van Dijk, *J. of Econometrics*, (1988), in *Maths. Reviews*

(1989).

"Characterizations of the Best Linear Unbiased Estimator in the General Gauss-Markov Model with the Use of Matrix Partial Orderings," by J.K. Baksalary, and S. Puntanen, *Linear Algebra and Its Applications*, (1990), in *Maths. Reviews* (1991).

"Models for Combining Vector Estimators of Random Parameters," by P.L.Odell and D.Dorsett, *Math. Comput. Modelling*, 13, (1990) no. 8, 57-68, in *Mathematical Reviews* (1991).

"A test for functional form against nonparametric alternatives", by J.M. Wooldridge, *Econometric Theory*, in *Mathematical Reviews*, 1993.

"Optimal Rates of Convergence of Parameter Estimators in the Binary Response Model with Weak Distributional Assumptions," by J.L. Horowitz, *Econometric Theory*, 9, 1993, 1-18; in *Mathematical Reviews*, 1993.

"Implied probabilities in GMM estimators," by K. Back, and D.P. Brown, *Econometrica*, 61, 1993, 971-975, in *Mathematical Reviews*.

"The Second Order Bias and Mean Squared Error of Non-Linear estimators", in *Mathematical Reviews*, 1997.

EXAMPLES OF REPORTS AND OTHER STUDIES:

A contributor to volumes 13 and 14 (1985) and volume 13 (1990) of *Economic Reading Lists ,Course Outlines, Exams, Puzzles and Problems*, by E. Tower, Eno River Press.

"1979 Injury Statistics Based on a Survey of the International Association of Amusement Parks and Attractions," conducted and analyzed an independent survey of IAAPA, December 1980.

"An Analysis of the Sampling Validity, the Estimation Procedure and the Estimates of Injuries Involving Amusement Rides." A report prepared for the International Association of Amusement Parks and Attractions, September 1980.

Unpublished mimeographed papers:

“[The Information Basis of Matching with Propensity Scores](#)”, with Ozkan Eren, (submitted)

“[The Information Basis of Matching in Treatment Effect: Understanding Propensity Scores](#)”, Mimeo, SMU, Economics.

["Measuring the Volatility in US Treasury Benchmarks and Debt Instruments"](#), with S. Hoti, M. McAleer, and D. Slottje, Mimeo, SMU, Economics.

["A nonparametric Test for equality of Distributions with Mixed continuous and categorical data"](#), with Qi Li and Jeff Racine (Revise and Resubmit).

["A Robust Entropy-Based Test for Asymmetry"](#), with Jeff Racine, pdf (submitted)

["Evaluating Dominance Ranking of PSID Incomes by various Household Attributes"](#), with A. Heshmati (2005), IZA Discussion Paper No. 1727(submitted)

["A Distributional Analysis of Returns to Marriage"](#), with D. Millimet and D. Sarkar, March 2005, SMU, Economics.

["SocioEconomic Composition and Uniform Partial Ranking of US County-level Environmental Quality"](#), with D. Millimet (2004), Mimeo, SMU.

"Consensus ranking of US income distributions: A bootstrap application of stochastic dominance tests," with J. Mills and S. Zandvakili.

"Tests of Structural change and aggregation in linear models," with Asad Zaman.

"Generalized Maximum Entropy Measures of Volatility in Financial Series," With G. Zhang, SMU.

"Generalized ME Distributions and numerical algorithms," with G. Zhang, SMU.

"Solution to a problem posed by B. Baltagi" in Econometric Theory.

"Solution to H. White's Problem in Econometric Theory," with D. Fiebig and A. Tremayne.

"The International Distribution of Welfare Attributes: A Multi-Dimensional Analysis of Inequality," Indiana University, Department of Economics Paper #84-1.

Manuscripts Under Preparation:

- (1) "Stochastic Dominance", with Gordon Anderson (Contracted)
- (2) "Measuring Welfare and Mobility"
- (3) "Information Theory in Econometrics and Economics";

Current Research Interests:

Tests for Stochastic Dominance, Growth convergence, Treatment effects and Program Evaluation, Nonlinear time series, Information Theory (Applications and concepts), measures of welfare and mobility, Financial Econometrics, Law and Economics, Antitrust issues/forensic economics,.

Presentations and Invited Addresses/Lectures:**Over 100 lectures and invited addresses in the last ten years.**

2004-2005: Second IEE conference, American University, September 2005; Chaired an Invited Session, Joint Statistical Meetings (ASA), Minneapolis, August 2005; "Equity Premium non-Puzzle", Economics Department Faculty Symposium, SMU, 2004; "Tests for Stochastic Dominance", Syracuse University; "Ranking of Income Distributions by Several Attributes", Conference in Honor of Lorenz and Gini, Siena, May 2005.

Examples of Seminars in 2002-03:

- i. University of Washington, St. Louis (April 02);
- ii. Oswald Distinguished Speaker, University Of Kansas (November 02);
- iii. Econometric Society Winter Meetings, Washington , DC (January 03), Camp Econometrics VIII, Texas (February 03);
- iv. Emory University, Atlanta (April 03, A Distinguished Speaker Series.
- v. "Testing for Stochastic Dominance Amongst PSID Groups", World Institute for Development Economics Research (WIDER), Helsinki, May 2003.
- vi. "Testing for Stochastic Dominance under General Sampling Schemes", Econometric Society Meetings, Sydney, Australia, Melbourne University, and Queensland University of Technology, July-August 2003.
- vii. also at: University of Chicago (April 03, Department of Economics).
- viii. and Georgetown University (Nov. 2003).
- ix. "Entropy tests for Time Reversibility", invited talk at the ASA meeting on Information Theory in honor of Arnold Zellner, American University.
- x. "Tests for Stochastic Dominance", Economics, SMU, December 2003.

Examples in 2001: UC Riverside, VPI, Universities of Melbourne, Monash, New South Wales, and Western Australia; Texas camp Econometrics.

Examples in 2000: 8th World Congress of Econometric Society, Seattle, WA; Nuffield College, Oxford (May), London School of Economics (May); Humboldt University, Berlin; Guelph University, and Canadian Econometrics Meetings, Guelph;

In 1998-99: EC2 Conference on Financial Econometrics, Madrid (1999); A main address at the International

Panel Data conference at Goteborg University, June 98; Seminars at UC Riverside, UC Santa Barbara, Texas Camp Econometrics (Feb 99), USC (Feb 99), Stockholm School of Economics, and Goteborg University (May/June 99).

Graduate Committees (Recent):

Ozkan Eren ,Director, Ph.D. Committee.

Le Wang, Member, Ph.D committee.

Dipa Dutta Sarkar, Member, Ph.D Committee.

Qi Wang, member, Ph.D Committee, completed, 2005.

Vasudha Rangaprasad ,Member, Ph.D committee; completed, 2004

Jakovs Itkin, Member, Ph.D. dissertation committee, Economics, Completed 2004.

Wei Chen, Director, Master's Thesis Committee, and supervisor of research (Completed December 2003).

Ali Farmehr, Member, Ph.D. dissertation committee (completed August 2000),

Engineering.

Other committees: All University Finance Committee (until 2003).

Graduate Committee, Economics Department (continuing).

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