VITA

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BIRTH DATE:	August 8, 1947
EDUCATION:	B.A. (Economics), Michigan State University, 1969 M.A. (Economics), Michigan State University, 1970 Ph.D. (Economics), Michigan State University, 1970
THESIS:	Regression Analysis with Second-Order Autoregressive Disturbances; directed by Jan Kmenta.

PROFESSIONAL HISTORY

2014	Visiting Scholar, University of Queensland
2014	Visiting Scholar, University of Crete
2010, 2011	Professor (part time), Yonsei Univeristy
2008	SK Chaired Professor, Yonsei University
2007	Visiting Professor, University of Queensland
2007	Visiting Professor, Melbourne University
2006	Marie Curie Senior Fellow, University of Crete
2000, 2001	Visiting Scholar, Victoria University, Wellington
2000	Visiting Professor, University of Oviedo
1997-	University Distinguished Professor, Michigan State University
1989	Visiting Fellow, Australian National University

1987	Visiting Professor, Arizona State University
1985	Visiting Senior Fellow, University of Southampton
1980	Visiting Professor, University of Bonn
1977-	Professor, Michigan State University
1974-77	Associate Professor, University of North Carolina
1971-74	Assistant Professor, University of North Carolina
1971	Assistant Professor, Wayne State University
1970	Instructor, Michigan State University

PROFESSIONAL ACTIVITIES AND AWARDS

Fellow of the Econometric Society

Fellow of the American Statistical Association

Journal of Econometrics Fellow

Chair, Business and Economic Statistics Section, American Statistical Association, 2000

Member of editorial board, *Southern Economic Journal*, 1976-78

Associate Editor, *Journal of Econometrics*, 1977-89

Associate Editor, *Econometrica*, 1978-96

Associate Editor, *Econometric Reviews*, 1982-

Associate Editor, *Journal of Applied Econometrics*, 1985-

Associate Editor, *Empirical Economics*, 1997-

Associate Editor, *Journal of the American Statistical Association*, 2002-2005

Michigan State University Distinguished Faculty Award, 1990

NSF Graduate Fellowship, 1969-70

PUBLICATIONS

BOOKS

1. *Econometrics*, Marcel Dekker, Inc., New York, 1976.

2. *An Economic Analysis of Crime and Justice*, with Ann D. Witte, Academic Press, New York, 1984.

3. *Predicting Recidivism Using Survival Models*, with Ann D. Witte, Springer-Verlag, New York, 1988.

4. *Handbook of Applied Econometrics, Volume II: Microeconometrics*, co-editor with Hashem Pesaran, Basil Blackwell, Oxford, 1997.

ARTICLES

1. "Estimation of a Distributed Lag Model with Second-Order Autoregressive Disturbances: A Monte Carlo Experiment," *International Economic Review*, 12 (October, 1971).

2. "A Generalization of the Durbin-Watson Test," *Australian Economic Papers*, 11 (December, 1972); abstract in *Econometrica*, 39 (July, 1971).

3. "The Asymptotic Distribution of Dynamic Multipliers," *Econometrica*, 41 (January, 1973).

4. "On the Difference Between the Conditional and Unconditional Asymptotic Distributions of Estimates in Distributed Lag Models with Integer-Valued Parameters," *Econometrica*, 41 (January, 1973).

5. "Calculating the Power of the Minimum Standard Error Choice Criterion," *International Economic Review*, 14 (February, 1973).

6. "The Almon Lag Technique and the Monetary versus Fiscal Policy Debate," with Roger N. Waud, *Journal of the American Statistical Association*, 68 (March, 1973).

7. "Estimation of Seemingly Unrelated Regressions with Vector Autoregressive Errors," with David K. Guilkey, *Journal of the American Statistical Association*, 68 (September, 1973).

8. "Cognitive Range in the Theory of Revealed Preference," with Anthony Y. C. Koo, *Journal of Political Economy*, 81 (January/February, 1974).

9. "An Argument for the Usefulness of the Gamma Distributed Lag Model," *International Economic Review*, 15 (February, 1974).

10. "A Note on Theil's Minimum Standard Error Criterion when the Disturbances are Autocorrelated," *The Review of Economics and Statistics*, 55 (February, 1974).

11. "The Asymptotic Distribution of Forecasts in the Dynamic Simulation of an Econometric Model," *Econometrica*, 42 (March, 1974).

12. "Methods of Choosing Among Alternative Linear Regression Models," *Atlantic Economic Journal*, 1 (April, 1974).

13. "On the Algebraic Equivalence of the Oberhofer-Kmenta and Theil-Boot Formulae for the Asymptotic Variance of a Characteristic Root of a Dynamic Econometric Model," *Econometrica*, 42 (May, 1974).

14. "A Modification of the Almon Distributed Lag," *Journal of the American Statistical Association*, 69 (September, 1974).

15. "Estimation of Distributed Lags in Simultaneous Equations Models: An Expository Treatment," *Australian Economic Papers*, 13 (December, 1974).

16. "The Prediction of Occupation Using Multiple Logit Models," with Robert P. Strauss, *International Economic Review*, 16 (July, 1975).

17. "Estimation of Models with Jointly Dependent Qualitative Variables: A Simultaneous Logit Approach," with Robert P. Strauss, *Econometrica*, 42 (July, 1975).

18. "Some Further Evidence on the Powers of the Durbin-Watson and Geary Tests," with David K. Guilkey, *The Review of Economics and Statistics*, 57 (August, 1975).

19. "The Small Sample Effects of Various Treatments of Truncation Remainders in the Estimation of Distributed Lag Models," *The Review of Economics and Statistics*, 57 (August, 1975).

20. "A Note on the Treatment of the Truncation Remainder in the Gamma Distributed Lag," *International Economic Review*, 16 (October, 1975).

21. "On the Efficiency of the Almon Lag Technique," with Robin Sickles, *International Economic Review*, 16 (October, 1975).

22. "Choosing Among Alternative Linear Regression Models: A Correction and Some Further Results," *Atlantic Economic Journal*, 3 (November, 1975).

23. "The Effect of Unions on Earnings and Earnings on Unions: A Mixed Logit Approach," with Robert P. Strauss, *International Economic Review*, 17 (February, 1976).

24. "On the Statistical Estimation of Parametric Frontier Production Functions," *The Review of Economics and Statistics*, 58 (May, 1976).

25. "Some Further Results on the Use of OLS and BLUS Residuals in Specification Error Tests," with James B. Ramsey, *Journal of the American Statistical Association*, 71 (June, 1976).

26. "The Effects of Various Treatments of Truncation Remainders on Tests of Hypotheses in Distributed Lag Models," with David K. Guilkey, *Journal of Econometrics*, 4 (August, 1976).

27. "Some Small-Sample Evidence on the Distribution of Dynamic Simulation Forecasts," *Econometrica*, 45 (May, 1977).

28. "Estimation of Seemingly Unrelated Regressions with Unequal Numbers of Observations," *Journal of Econometrics*, 5 (May, 1977).

29. "A Note on the Approximation of Arbitrary Distributed Lag Structures by a Modified Almon Lag," with W. Robert Mann, *Journal of the American Statistical Association*, 72 (June, 1977).

30. "Some Further Evidence on the Use of the Chow Test Under Heteroskedasticity," with Robin Sickles, *Econometrica*, 45 (July, 1977).

31. "Formulation and Estimation of Stochastic Frontier Production Function Models," with Dennis J. Aigner and C. A. Knox Lovell, *Journal of Econometrics*, 6 (July, 1977).

32. "Some Properties of Tests for Specification Error in a Linear Regression Model," with Jerry G. Thursby, *Journal of the American Statistical Association*, 72 (September, 1977).

33. "An Analysis of Recidivism, Using the Truncated Lognormal Distribution," with Ann D. Witte, *Applied Statistics*, 26 (No. 3, 1977).

34. "A Note on the Estimation of Seemingly Unrelated Regression Systems," *Journal of Econometrics*, 7 (April, 1978).

35. "Estimation of a Simultaneous Equations Model with Jointly Dependent Continuous and Qualitative Variables: The Union-Earnings Question Revisited," *International Economic Review*, 19 (June, 1978).

36. "On the Estimation of Triangular Structural Systems," with Kajal Lahiri, *Econometrica*, 46 (September, 1978).

37. "A Note on Dynamic Simulation Forecasts and Stochastic Forecast Period Exogenous Variables," *Econometrica*, 46 (September, 1978).

38. "Simultaneous Equations Models with Truncated Dependent Variables: A Simultaneous Tobit Model," with Robin C. Sickles, *Journal of Economics and Business*, 31 (October, 1978).

39. "An Analysis of the Type of Criminal Activity Using the Logit Model," with Ann D. Witte, *Journal of Research in Crime and Delinquency*, 16 (January, 1979).

40. "Estimating Technical and Allocative Inefficiency Relative to Stochastic Production and Cost Frontiers," with C. A. Knox Lovell, *Journal of Econometrics*, 9 (February, 1979).

41. "Some Small Sample Properties of Estimators and Test Statistics in the Multivariate Logit Model," with David K. Guilkey, *Journal of Econometrics*, 10 (April, 1979).

42. "An Application of the Simultaneous Tobit Model: A Study of the Determinants of Criminal Recidivism," with Robin C. Sickles and Ann D. Witte, *Journal of Economics and Business*, 32 (May, 1979).

43. "U.S. Industrial Employment Patterns by Race and Sex, 1960-1970," with Robert P. Strauss, *Metroeconomica*, (No. 2, 1979).

44. "Estimating Stochastic Production and Cost Frontiers When Technical and Allocative Inefficiency Are Correlated," with C. A. Knox Lovell, *Journal of Econometrics*, 13 (May, 1980).

45. "A Monte Carlo Study of Estimators of Stochastic Frontier Production Functions," with Jerome A. Olson and Donald M. Waldman, *Journal of Econometrics*, 13 (May, 1980).

46. "A Survey of Frontier Production Functions and of Their Relationship to Efficiency Measurement," with Finn R. Forsund and C. A. Knox Lovell, *Journal of Econometrics*, 13 (May, 1980).

47. "Determinants of the Seriousness of Criminal Activity: The Misdemeanor-Felony Distinction," with Ann D. Witte, in *Selected Papers: First National Conference on Criminal Justice Evaluation*, Joel Garner and Victoria Jaycox, editors, Government Printing Office, Washington, D. C., 1980.

48. "Models of Criminal Recidivism and an Illustration of Their Use in Evaluating Correctional Programs," with Ann D. Witte, *Evaluation Review*, 4 (October, 1980).

49. "Testing the Restrictions Implied by the Rational Expectations Hypothesis," with Dennis Hoffmann, *Journal of Econometrics*, 15 (February, 1981).

50. "Further Results on the Value of Sample Separation Information," *Econometrica*, 49 (September, 1981).

51. "Further Evidence on the Robustness of the Tobit Estimator to Heteroskedasticity," with Abbas Arabmazar, *Journal of Econometrics*, 17 (November, 1981).

52. "Constraints on the Parameters in Simultaneous Tobit and Probit Models," in *Structural Analysis of Discrete Data, with Econometric Applications*, Charles F. Manski and Daniel McFadden, editors, MIT Press, Cambridge, 1981.

53. "A Note on the Comparison of the Mean Square Error of Inequality Constrained Least Squares and Other Related Estimators," with Michael Thomson, *The Review of Economics and Statistics*, 62 (February, 1982).

54. "An Improved Version of the Quandt-Ramsey MGF Estimator for Mixtures of Normal Distributions and Switching Regressions," *Econometrica*, 50 (March, 1982).

55. "An Improved Version of the Geary Test," with David K. Guilkey, *Communications in Statistics*, 11 (No. 4, 1982).

56. "An Investigation of the Robustness of the Tobit Estimator to Non-Normality," with Abbas Arabmazar, *Econometrica*, 50 (July, 1982).

57. "On the Estimation of Technical Inefficiency in the Stochastic Frontier Production Function Model," with James Jondrow, C. A. Knox Lovell and Ivan S. Materov, *Journal of Econometrics*, 19 (August, 1982).

58. "A Note on the Computation of Inequality Constrained Least Squares Estimates," with Michael Thompson, *Economics Letters*, 9 (1982).

59. "A Note on a Fixed Effect Model with Arbitrary Interpersonal Covariance," *Journal of Econometrics*, 22 (August, 1983).

60. "A Test of the Tobit Specification Against an Alternative Suggested by Cragg," with Tsai-fen Lin, *The Review of Economics and Statistics*, 64 (February, 1984).

61. "Simple Tests of Alternative Specifications in Stochastic Frontier Models," with Tsai-fen Lin, *Journal of Econometrics*, 24 (March, 1984).

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64. "On the Adequacy of the Sargan Distribution as an Approximation to the Normal," with Mohammad-Ali Kafaei, *Communications in Statistics*, 24 (Number 3, 1985).

65. "A Monte Carlo Investigation of the Accuracy of Multivariate CAPM Tests," with Christine E. Amsler, *Journal of Financial Economics*, 14 (1985).

66. "Frontier Production Functions," *Econometric Reviews*, 4 (Number 2, 1985-86).

67. "A Comparison of Alternative Approaches to the Measurement of Productive Efficiency," with C. A. Knox Lovell, in *Applications of Modern Production Theory: Efficiency and Production*, Ali Dogramaci and Rolf Fare, editors, Kluwer Academic Publishers, Boston, 1988.

68. "Estimation of a Fixed-Effect Cobb-Douglas System Using Panel Data," *Journal of Econometrics*, 27 (March, 1988).

69. "Alternative Forms of the Wald Test: How Long is a Pierce of String?" with Trevor S. Breusch, *Communications in Statistics*, 17 (No. 8, 1988).

70. Predicting Criminal Recidivism Using 'Split Population' Survival Time Models," with Ann D. Witte, *Journal of Econometrics*, 40 (January, 1989).

71. "Efficient Estimation Using Panel Data," with Trevor S. Breusch and Grayham E. Mizon, *Econometrica*, 57 (May, 1989).

72. "Extended Tabulations for Dickey-Fuller Tests," with David K. Guilkey, *Economics Letters*, 31 (1989).

73. "Statistical Issues in Modeling Taxpayer Compliance," Appendix A in *Taxpayer Compliance, Volume 1: An Agenda for Research*, J. Roth, J. Scholz and A.D. Witte, editors, University of Pennsylvania Press, Philadelphia, 1989.

74. "Dickey-Fuller Tests with Drift," *Advances in Econometrics: Cointegration, Spurious Regressions and Unit Roots*, edited by T. Fomby and G. Rhodes, JAI Press, 1990.

75. "Three-Stage Least Squares with Different Instruments in Different Equations," *Journal of Econometrics*, 43 (March, 1990).

76. "Some Thoughts on How and When to Predict in Criminal Justice Settings," with Ann D. Witte, in *New Directions in the Study of Justice, Law, and Social Control*, edited by the School of Justice Studies, Arizona State University, Plenum Publishing Company, New York, 1990.

77. "Production Frontiers with Cross-Sectional and Time-Series Variation in Efficiency Levels," with Christopher Cornwell and Robin Sickles, *Journal of Econometrics*, 46 (October-November, 1990).

78. "Some Evidence on the Accuracy of Phillips-Perron Tests Using Alternative Estimates of Nuisance Parameters," with Kiwhan Kim, *Economics Letters*, 34 (1990)

79. "Dickey-Fuller Tests with Trend," with Dennis Kwiatkowski, *Communications in Statistics*, A19 (1990).

80. "Survival Analysis: A Survey," with Ching-Fan Chung and Ann D. Witte, *Journal of Quantitative Criminology*, 7 (March, 1991).

81. "A Modification of the Schmidt-Phillips Unit Root Test," with Junsoo Lee, *Economics Letters*, 36 (1991).

82. "An Interpolation Test for a Unit Root in the Presence of Drift," with David Guilkey, *Biometrika*, 78 (1991).

83. "Models for Which the MLE and the Conditional MLE Coincide," with Christopher Cornwell, *Empirical Economics*, 17 (No. 1, 1992).

84. "Simultaneous Equations and Panel Data," with Christopher Cornwell and Donald Wyhowski, *Journal of Econometrics*, 51 (January-February, 1992).

85. Invited comment, with Seung C. Ahn and Donald Wyhowski, on "On the Estimation of Panel Data Models With Serial Correlation When Instruments Are Not Strictly Exogenous," by M. Keane and D. Runkle, *Journal of Business and Economic Statistics*, 10 (January, 1992).

86. "The KPSS Stationarity Test as a Unit Root Test," with Yongcheol Shin, *Economics Letters*, 38 (1992).

87. "LM Tests for a Unit Root in the Presence of Deterministic Trends," with Peter C.B. Phillips, *Oxford Bulletin of Economics and Statistics*, 54 (August, 1992).

88. "Testing the Null Hypothesis of Stationarity against the Alternative of a Unit Root: How Sure Are We That Economic Time Series Have a Unit Root?" with Denis Kwiatkowski, Peter C.B. Phillips and Yongcheol Shin, *Journal of Econometrics*, 54 (October-December, 1992).

89. "A Production Frontier Model with Flexible Temporal Variation in Technical Inefficiency," with Young Hoon Lee, in *The Measurement of Productive Efficiency: Techniques and Applications*, edited by H. Fried, C.A.K. Lovell and S. Schmidt, Oxford University Press, 1993.

90. "Some Results on Testing for Stationarity Using Data Detrended in Differences," *Economics Letters*, 41 (1993).

91. "Unit Root Tests with Conditional Heteroskedasticity," with Kiwhan Kim, *Journal of Econometrics*, 59 (October, 1993).

92. Invited comment on "On the Limitations of Comparing Mean Square Forecast Errors," by M.P. Clements and D.F. Hendry, *Journal of Forecasting*, 12 (1993).

93. "On the Power of Point Optimal Tests of the Trend Stationarity Hypothesis," with Jaeyoun Hwang, *Economics Letters*, 43 (1993).

94. "Unit Root Tests Based on Instrumental Variables Estimation," with Junsoo Lee, *International Economic Review*, 35 (May, 1994).

95. "A Separability Result for GMM Estimation, with Applications to GLS Prediction and Conditional Moment Tests," with Seung C. Ahn, *Econometric Reviews*, 14 (1995).

96. "Efficient Estimation of Models for Dynamic Panel Data," with Seung C. Ahn, *Journal of Econometrics*, 68 (July, 1995).

97. "A Minimum Distance Estimator for Long Memory Processes," with Margie A. Tieslau and Richard T. Baillie, *Journal of Econometrics*, 71 (March, 1996).

98. "Alternative Methods of Detrending and the Power of Unit Root Tests," with Jaeyoun Hwang, *Journal of Econometrics*, 71 (March, 1996).

99. "Production Frontiers and Efficiency Measurement," with Christopher Cornwell, in *Econometrics of Panel Data: Handbook of Theory and Applications*, edited by L. Matyas and P. Sevestre, Kluwer Academic Publishers, Boston, 1996.

100. "On the Power of the KPSS Test of Stationarity against Fractionally-Integrated Alternatives," with Dongin Lee, *Journal of Econometrics*, 73 (July, 1996)

101. "Confidence Statements for Efficiency Estimates from Stochastic Frontier Models," with William Horrace, *Journal of Productivity Analysis*, 7 (July, 1996).

102. "Efficient Estimation of Dynamic Panel Data Models: Alternative Assumptions and Simplified Estimation," with Seung C. Ahn, *Journal of Econometrics*, 76 (January/February, 1997).

103. "The Asymptotic Equivalence between the Iterated Improved 2SLS and the 3SLS Estimator," with Hailong Qian, *Econometric Reviews*, 16 (Number 4, 1997).

104. “Sampling Errors and Confidence Intervals for Order Statistics: Implementing the Family Support Act and Welfare Reform,” with William Horrace and Ann D. Witte, *Journal of Economic and Social Measurement*, 24 (1998)

105. "Estimation of Linear Panel Data Models Using GMM," with Seung C. Ahn, Chapter 8 in *Generalised Method of Moments Estimation*, edited by Laszlo Matyas, Cambridge University Press, 1999.

106. "Efficient GMM and MDE Estimation of Autoregressive Models," with Yangseon Kim and Hailong

Qian, *Economics Letters*, 62 (1999).

107. "Redundancy of Moment Conditions," with Trevor Breusch, Hailong Qian and Donald Wyhowski, *Journal of Econometrics*, 91 (July, 1999).

108. "Improved Instrumental Variables and Generalized Method of Moments Estimators," with Hailong Qian, *Journal of Econometrics*, 91 (July, 1999).

109. "Modified Generalized Instrumental Variables Estimation of Panel Data Models with Strictly Exogenous Instrumental Variables," with Seung C. Ahn, in *Analysis of Panels and Limited Dependent Variable Models*, edited by C. Hsiao, K. Lahiri, L.-F. Lee and M.H. Pesaran, Cambridge University Press, Cambridge, 1999.

110. "Efficient Estimation of Panel Data Models with Strictly Exogenous Explanatory Variables," with KyungSo Im, Seung C. Ahn and Jeffrey M. Wooldridge, *Journal of Econometrics*, 93 (November, 1999).

111. "Multiple Comparisons with the Best, with Economic Applications," with William Horrace, *Journal of Applied Econometrics*, 15 (January/February, 2000).

112. "A Review and Empirical Comparison of Bayesian and Classical Approaches to Inference on Efficiency Levels in Stochastic Frontier Models with Panel Data," with Yangseon Kim, *Journal of Productivity Analysis*, 14 (September, 2000).

113. "GMM Estimation of Linear Panel Data Models with Time-Varying Individual Effects," with S.C. Ahn and Y. Lee, *Journal of Econometrics*, 101 (April, 2001).

114. "Intervalos de Confianza por Bootstrap para Niveles de Efficiencia en Modelos de Frontera Estocastica con Datos de Panel," in *La Medicion de la Efficiencia y la Productividad* ("Bootstrap Confidence Intervals for Efficiency Levels in Stochastic Frontier Models with Panel Data," with Yangseon Kim, in *The Measurement of Efficiency and Productivity*), edited by Antonio Alvarez Pinilla, Ediciones Piramide, Madrid, 2001.

115. “The Asymptotic Distribution of the Instrumental Variables Estimator when the Instruments Are Not Correlated with the Regressors,” with Chirok Han, *Economics Letters*, 74 (2001).

116. “Empirical Comparison of Bayesian and Classical Estimates of Technical Efficiencies of Indonesian Rice Farms," with Yangseon Kim, in *Productivity and Economic Performance in the Asia-Pacific Region*, edited by Tsu-tan Fu, Cliff Huang and C.A. Knox Lovell, Edward Algar Publishing, 2002.

117. “Spurious Logarithms and the KPSS Statistic,” with Robert deJong, *Economics Letters*, 76 (August, 2002).

118. “One-Step and Two-Step Estimation of the Effects of Exogenous Variables on Technical Efficiency Levels,” with Hung-Jen Wang, *Journal of Productivity Analysis*, 18 (September, 2002)

119. “The Determinants of Econometric Society Fellows Elections,” with Daniel S. Hamermesh, *Econometrica*, 71 (January, 2003).

120. “Partial GLS Regression,” with Hailong Qian, *Economics Letters*, 79 (June, 2003).

121. "Estimation of a Panel Data Model with Parametric Temporal Variation in Individual Effects," with Chirok Han and Luis Orea, *Journal of Econometrics*, 126 (June, 2005).

122. "Interpreting and Testing the Scaling Property in Models Where Inefficiency Depends on Firm Characteristics," with Antonio Alvarez, Christine Amsler and Luis Orea, *Journal of Productivity Analysis,* 25 (June, 2006).

123. "GMM Estimators with Improved Finite Sample Properties Using Principal Components of the Weighting Matrix, with an Application to the Dynamic Panel Data Model," with Howard Doran, *Journal of Econometrics*, 133 (July, 2006).

124. "Is Skill More Important Than Luck in Explaining Fish Catches?," with Antonio Alvarez, *Journal of Productivity Analysis*, 26 (August, 2006).

125. "Stochastic Frontier Models with Multiple Time-Varying Individual Effects," with S.C. Ahn and Y. Lee, *Journal of Productivity Analysis*, 27 (February, 2007).

126. "A Robust Version of the KPSS Test Based on Indicators," with Robert deJong and Christine Amsler, *Journal of Econometrics*, 137 (April, 2007).

127. "On the Accuracy of Bootstrap Confidence Intervals for Efficiency Levels in Stochastic Frontier Models with Panel Data," with Myungsup Kim and Yangseon Kim, *Journal of Productivity Analysis*, 28 (December, 2007).

128. "Marginal Comparisons with the Best and the Efficiency Measurement Problem," with Yangseon Kim, *Journal of Business and Economic Statistics*, 26 (April, 2008).

129. "GMM with More Moment Conditions than Observations," with Panutat Satchachai, *Economics Letters*, 99 (May, 2008).

130. "More Efficient Estimation under Non-normality when Higher Moments Do Not Depend on the Regressors, Using Residual Augmented Least Squares," with KyungSo Im, *Journal of Econometrics,* 144 (May, 2008).

131. "Valid Tests of Whether Technical Inefficiency Depends on Firm Characteristics," with Myungsup Kim, *Journal of Econometrics*, 144 (June, 2008).

132. "On the Distribution of Estimated Technical Efficiency in Stochastic Frontier Models," with Wei-Siang Wang, *Journal of Econometrics*, 148 (January, 2009).

133. "A Survey of Stochastic Frontier Models and Likely Future Developments," with Christine Amsler and Young Hoon Lee, *Seoul Journal of Economics*, 22 (Spring, 2009).

134. "GMM Redundancy Results for General Missing Data Problems," with Artem Prokhorov, *Journal of Econometrics*, 151 (July, 2009).

135. "Likelihood Based Estimation in a Panel Setting: Robustness, Redundancy and Validity of Copulas," with Artem Prokhorov, *Journal of Econometrics*, 153 (November, 2009).

136. “The KPSS Test Using Fixed-b Critical Values: Size and Power in Highly Autocorrelated Time Series,” with Christine Amsler and Timothy Vogelsang, *Journal of Time Series Econometrics*, 1 (Issue 1, 2009).

137. "Estimates of Technical Inefficiency in Stochastic Frontier Models with Panel Data: Generalized Panel Jackknife Estimation", with Panutat Satchachai, *Journal of Productivity Analysis*, 34 (October, 2010).

138. “Goodness of Fit Tests in Stochastic Frontier Models,” with Wei Siang Wang and Christine Amsler, *Journal of Productivity Analysis*, 35 (April, 2011).

139. “One-Step and Two-Step Estimation in SFA Models,” *Journal of Productivity Analysis*, 36 (October, 2011).

140. “Tests of Short Memory with Thick-Tailed Errors,” with Christine Amsler, *Journal of Business and Economic Statistics*, 30 (No. 3, 2012).

141. “A Comparison of the Robustness of Several Tests of Short Memory to Autocorrelated Errors,” with Christine Amsler, *Journal of Econometric Methods*, 1 (August, 2012).

142. “Conditions for the Numerical Equality of the OLS, GLS and Amemiya-Cragg Estimators,” with Cuicui Lu, *Economics Letters*, 116 (September, 2012).

143. “A Note on the Size of the KPSS Unit Root Test,” with Jen Je Su and Christine Amsler, *Economics Letters*, 117 (December, 2012).

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145. “Estimation and Inference in Parametric Deterministic Frontier Models,” with Christine Amsler and Michael Leonard, *Journal of Productivity Analysis*, 40 (December, 2013).

146. “Using Copulas to Model Time Dependence in Stochastic Frontier Models,” with Christine Amsler and Artem Prokhorov, *Econometric Reviews*, 33, No. 5-6, 2014.

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148. “Are All Firms Inefficient?,” with Seunghwa Rho, *Journal of Productivity Analysis*, 43 (2015).

149. “A Post-Truncation Parameterization of Truncated Normal Technical Inefficiency,” with Christine Amsler and Wen-Jen Tsay, *Journal of Productivity Analysis*, 44 (October, 2015).

150. “A Test of the Null of Integer Integration against the Alternative of Fractional Integration,” with Christine Amsler and Cheol-Keun Cho, *Journal of Econometrics*, 187 (July, 2015).

151. “Endogeneity in Stochastic Frontier Models,” with Christine Amsler and Artem Prokhorov, *Journal of Econometrics*, 190 (February, 2016).

152. “Stochastic Metafrontiers,” with Christine Amsler and Christopher O’Donnell, *Econometric Reviews,* forthcoming.

153. “Endogenous Environmental Variables in Stochastic Frontier Models,” with Christine Amsler and Artem Prokhorov, *Journal of Econometrics*, forthcoming.

MISCELLANEOUS

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2. "On the Statistical Estimation of Parametric Frontier Production Functions: Rejoinder," *The Review of Economics and Statistics*, 60 (August, 1978).

3. "An Analysis of Time Sentenced After Release from Prison," with Ann D. Witte, *Proceedings of the Summer 1978 Conference of the Criminal Justice Statistics Association*.

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5. Review of *Introductory Econometrics*, by Phoebus J. Dhrymes; *Journal of the American Statistical Association*, 74 (December, 1979).

6. Review of *The Theory and Practice of Econometrics*, by George G. Judge, William E. Griffiths, R. Carter Hill and Tsoung-Chao Lee; *American Journal of Agricultural Economics*, 63 (August, 1981).

7. Review of *Regression Diagnostics*, by David A. Belsley, Edwin Kuh and Roy E. Welsch; *Mathematical Reviews*, September 1981.

8. "Econometrics" entry in *Encyclopedia of Statistical Sciences*, volume 2, Norman L. Johnson and Samuel Kotz, editors, John Wiley and Sons, New York, 1982.

9. Review of *Exercises in Econometrics*, by P.C.B. Phillips and M. R. Wickens; *Journal of the American Statistical Association*, 77 (March, 1982).

10. Review of *Statistical Methods of Econometrics*, 3rd edition, by Edmond Malinvaud; *Mathematical Reviews*, (December, 1982).

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12. Review of *Limited-Dependent and Qualitative Variables in Econometrics*, by G. S. Maddala; *Journal of the American Statistical Association*, 79 (September, 1984).

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