

May 2011

CURRICULUM VITAE

JEFFREY M. WOOLDRIDGE

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1. ACADEMIC POSITIONS HELD

University Distinguished Professor of Economics, Michigan State University: July 1, 2001 to present.

Co-Director, Economics of Education Specialization, Michigan State University: July 2009 to present.

Professor of Economics, Michigan State University: July 1, 1993 to June 30, 2001.

Associate Professor of Economics, Michigan State University: September 1, 1991 to June 30, 1993.

Assistant Professor of Economics, Massachusetts Institute of Technology: June 1, 1986 to June 30, 1991.

2. ACADEMIC BACKGROUND

Ph.D., Economics, University of California, San Diego, 1986

B.A., Computer Science, B.A., Economics, University of California, Berkeley, 1982 (With High Distinction in General Scholarship)

3. TEACHING

Graduate: Linear Models, Nonlinear Econometrics, Cross Section and Panel Data Econometrics, Applied Econometrics, Mathematical Statistics, Mathematics for Economics

Undergraduate: Econometrics, Applied Econometrics, Statistics

4. SOCIETY MEMBERSHIPS

American Economic Association
American Statistical Association
Econometric Society
Midwest Economics Association

5. EDITORIAL BOARDS

Co-Editor, *Journal of Econometric Methods*, 2010 to present.

Editorial Board, *Journal of Economic Literature*, 2004 to 2010.

Co-Editor, *Econometric Theory*, 2003 to 2005.

Advisory Editor, the *Palgrave Handbook of Econometrics*, 2004-2005.

Editor, *Journal of Business and Economic Statistics*, 1998 to 2000.

Co-Editor, *Economics Letters*, 1995 to 1998.

Associate Editor, *Stata Journal*, 2002 to present.

Associate Editor, *Journal of Business and Economic Statistics*, 1995 to 1997.

Associate Editor, *Journal of Econometrics*, 1995 to 1997; 2001 to 2005.

Associate Editor, *Review of Economics and Statistics*, 1993 to 1997.

6. AWARDS AND HONORS

President, Midwest Economics Association, 2010-2011.

Fellow, Institute for the Study of Labor (IZA), Bonn, Germany, elected 2009.

President-elect, Midwest Economics Association, 2009-2010.

First Vice President, Midwest Economics Association, 2005-2006.

Fellow of the Econometric Society, elected 2002.

Plura Scripsit Award, *Econometric Theory*, elected 2001.

Benjamin Meaker Visiting Professorship, University of Bristol, England, July 2000.

Richard Stone Prize for “Econometric Methods for Fractional Response Variables with an Application to 401(k) Plan Participation Rates” (with Leslie E. Papke), *Journal of Applied Econometrics*, 1998. (Best paper in two volumes.)

Multa Scripsit Award, *Econometric Theory*, elected 1997.

Journal of Econometrics Fellow, elected November 1995.

Alfred P. Sloan Research Fellow, 1991-1994.

Teacher of the Year Award, Graduate Economics Association, MIT, 1991-1992.

Teacher of the Year Award, Graduate Economics Association, MIT, 1990-1991.

Teacher of the Year Award, Graduate Economics Association, MIT, 1988-1989.

Alfred P. Sloan Doctoral Dissertation Fellowship, 1985-1986.

Sea Grant Predoctoral Traineeship, 1983.

Regents Fellowship, University of California, 1982-1984.

7. PROFESSIONAL

Econometric Society Fellows Nominating Committee, 2006.

Scientific Committee, International Panel Data Conference, 2006, 2009, 2011.

Advisory Panel, National Science Foundation, Mathematical Social and Behavioral Sciences Competition, Arlington, VA, May 2005.

Occasional Consultant, Deloitte Consulting.

Occasional Consultant, Washington State Institute for Public Policy.

Occasional Consultant, Arthur Andersen, Chicago, Illinois, 1995 to 2001.

Occasional Consultant, Charles River Associates, Boston, Massachusetts, 1987 to 1996.

8. PRESENTATIONS AT MEETINGS

Presidential Address, Midwest Economics Association: “Thoughts on Heterogeneity in Econometric Models,” St. Louis, MO, March 2011.

Keynote Speaker, Health Econometrics Workshop: “Correlated Random Effects Models with Unbalanced Panels,” Ann Arbor, MI, October 2010.

Invited Speaker, 15th Conference on Panel Data: “Nonlinear Correlated Random Effects Models with Unbalanced Panels,” Bonn, Germany, July 2009.

Invited Speaker, Canadian Econometrics Study Group: “Nonlinear Dynamic Panel Data Models with Unobserved Effects,” Montréal, Quebec, September 2008.

“Nonparametric and Semiparametric Estimation of Partial Effects for Nonlinear Panel Data Models,” Workshop on Nonparametric/Semiparametric Econometric Methods, Carleton University, Ottawa, Ontario, September 2008.

Invited Speaker, Summer North American Stata Users Group: “Inference for Partial Effects in Nonlinear Panel Data Models using Stata,” Chicago, IL, July 2008.

Featured Speaker, National Value-Added Modeling Conference: “Some Econometric Considerations for Value-Added Modeling,” Madison WI, April 2008.

“Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization,” Winter Meetings of the American Economic Association, New Orleans, January 2008.

Panel Member, “How to Mentor Junior Economists,” Winter Meetings of the American Economic Association, New Orleans, January 2008.

“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates” (with L.E. Papke), Conference on *The Use of Econometrics in Informing Public Policy Makers*, Rice University, April 2006.

Panel Member, Midwest Economics Association, Chicago, March 2006: “Teaching Econometrics.”

Discussant, Midwest Economics Association, Chicago, March 2006: “Applied Time Series.”

Discussant, Winter Meetings of the Econometric Society, Philadelphia, January 2005: “Causal Inference and Matching.”

“Inverse Probability Weighted M-Estimators for General Missing Data Problems,” Texas Camp Econometrics, Fort Worth, TX, February 2004.

“On the Robustness of Fixed Effects and Related Estimators in Correlated Random Coefficient Panel Data Models,” Midwest Econometrics Group, Columbia, MO, October 2003.

“Cluster-Sample Methods in Applied Econometrics,” Winter Meetings of the American Economic Association,” Washington, DC, January 2003.

Discussant, Winter Meetings of the Econometric Society, Washington, DC, January 2003: “Difference-in-Differences and Panel Data Estimation.”

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification,” CeMMAP Microeconometrics Workshop, London, February 2002.

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification,” Midwest Econometrics Group, Kansas City, October 2001.

“Unobserved Heterogeneity and Estimation of Average Partial Effects,” National Science Foundation Symposium on *Identification and Inference for Econometric Models*, Berkeley, August 2001.

“Applications of Generalized Method of Moments Estimation,” Winter Meetings of the American Economic Association,” New Orleans, January 2001.

Discussant, Winter Meetings of the Econometric Society, New Orleans, January 2001: “Recent Advances in Nonlinear Time Series.”

Invited Speaker, ESRC Econometric Study Group Conference, Bristol, England, July 2000: “The Initial Conditions Problem in Dynamic, Nonlinear Panel Data Models with Unobserved Heterogeneity.”

Discussant, Joint Statistical Meetings, Indianapolis, August 2000: *Journal of Business and Economic Statistics* Invited Session.

Plenary Speaker, Research Triangle Econometrics Conference, December 1998: “Estimating Average Partial Effects Under Conditional Moment Independence Assumptions.”

Discussant, Winter Meetings of the Econometric Society, Chicago, January 1998: “Panel Time Series” and “New Developments in Technical Econometrics.”

“Selection Corrections with a Censored Selection Variable,” Canadian Econometrics Study Group, Windsor, September 1994.

Discussant, Joint Statistical Meetings, Toronto, August 1994: “Analysis of Data on Durations and Counts.”

Discussant, Summer Meetings of the Econometric Society, Quebec City, June 1994: “Panel Data Methods” and “Testing Using Nonparametric Methods.”

Discussant, Winter Meetings of the Econometric Society, Anaheim, January 1993: “Simulation and Semiparametric Methods” and “Estimation and Testing in Systems of Equations.”

“Multiplicative Panel Data Models without the Strict Exogeneity Assumption,” Midwest Econometrics Group, South Bend, IN, September 1991.

Discussant, Winter Meetings of the Econometric Society, Washington, DC, December 1990: “Semiparametric Methods,” “Unit Roots and Cointegration: Methodology,” and “Specification Testing.”

“Some Results on Specification Testing Against Nonparametric Alternatives,” Summer Meetings of the Econometric Society, Ann Arbor, MI, July 1989.

Discussant, Summer Meetings of the Econometric Society, Ann Arbor, MI, July 1989: “Specification Tests.”

“An Encompassing Approach to Conditional Mean Tests with Applications to Testing Nonnested Hypotheses,” Winter Meetings of the Econometric Society, New York, December 1988.

Discussant, Summer Meetings of the Econometric Society, Minneapolis, July 1988: “Time Series I.”

“A Capital Asset Pricing Model with Time-Varying Covariances,” World Congress of the Econometric Society, Cambridge, MA, August 1985.

9. SEMINARS

“Nonlinear Correlated Random Effects Models with Unbalanced Panels,” MSU, 2009.

“Minimum Distance Estimation Using Pseudo Panel Data,” MSU, Michigan, 2008.

“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates”: Harvard/MIT, British Columbia, 2007-2008.

“Inverse Probability Weighted Estimation for General Missing Data Problems”: Berkeley, Harvard/MIT, Michigan, Montreal, Notre Dame, Ohio State, Penn State, Texas, 2002-2006.

“On the Robustness of Fixed Effects and Related Estimators in Correlated Random Coefficient Panel Data Models”: Texas A&M, 2004.

“Unobserved Heterogeneity and Estimation of Average Partial Effects”: UCLA, UCSD, 2003.

“Simple Solutions to the Initial Conditions Problem for Dynamic, Nonlinear Panel Data Models with Unobserved Effects”: Michigan, 2002.

“Instrumental Variables Estimation of the Average Treatment Effect in the Correlated Random Coefficient Model”: NYU, 2000.

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification”: University College London, 2000.

“The Initial Conditions Problem for Dynamic, Nonlinear Panel Data Models with Unobserved Heterogeneity”: Penn State, 2000.

“Estimating Average Partial Effects Under Conditional Moment Independence Assumptions”: Princeton, Northwestern, Harvard/MIT, Chicago, Bristol, 1997-2000.

“Asymptotic Properties of Weighted M-Estimators for Variable Probability Samples”: Michigan, Research Triangle Institute, 1996-1997.

“Selection Corrections with a Censored Selection Variable”: Georgia State, Texas, Texas A&M, Arizona State, Montreal, Florida, Virginia, 1994-1996.

“Selection Corrections for Panel Data Models Under Conditional Mean Independence Assumptions”: Research Triangle Institute, UCSD, Ohio State, Harvard/MIT, 1992-1993.

“Multiplicative Panel Data Models without the Strict Exogeneity Assumption”: Northwestern, Purdue, Texas A&M, Rice, Windsor, Wisconsin, 1991-1992.

“Distribution-Free Estimation of Some Nonlinear Panel Data Models”: Yale, Harvard, Michigan, Michigan State, Northeastern, 1990-1991.

“Some Alternatives to the Box-Cox Regression Model”: Boston College, Montreal, 1989.

“A Test for Functional Form Against Nonparametric Alternatives”: Harvard, Berkeley, UCSD, UCSB, Pennsylvania, Rochester, 1989.

“On the Application of Robust, Regression-Based Diagnostics to Models of Conditional Means and Conditional Variances”: Princeton, Johns Hopkins, Indiana, Illinois, Board of Governors of the Federal Reserve, Brown, 1988-1989.

“A Unified Approach to Robust, Regression-Based Specification Tests”: Brandeis, Carnegie-Mellon, Queen’s, Toronto, Johns Hopkins, Chicago Graduate School of Business, Northwestern, Cornell, UCSD, Penn State, Columbia, 1987-1988.

“Specification Testing and Quasi-Maximum Likelihood Estimation”: Harvard, Yale, Johns Hopkins, 1986-1987.

10. LECTURES AND SHORT COURSES

Bonn Graduate School of Economics/IZA, “Treatment Effect Estimation and Selection Models,” Bonn, Germany, July 2009.

Cemmap/University College London, “New Developments in Econometrics” (with Guido Imbens), London, June 2009.

Canadian Labour Market and Skills Researcher Network/Canadian Economics Association, “A Workshop in Applied Econometrics” (with Guido Imbens), Toronto, ON, May 2009.

International Monetary Fund, “Limited Dependent Variables,” Washington, DC, April 2009.

American Economic Association, “Cross-Section Econometrics” (with Guido Imbens), San Francisco, CA, January 2009.

Federal Reserve Board, “A Course in Applied Econometrics,” Washington, DC, September-October 2008.

Michigan State University Center for Statistical Training and Consulting, “Control Function and Related Methods,” East Lansing, MI, October 2008.

Invited Speaker, Canadian Econometrics Study Group, “Nonlinear Dynamic Panel Data Models with Unobserved Effects,” Montreal, QU, September 2008.

Carleton University Workshop on Robust Nonparametric Methods, “Semiparametric and Nonparametric Estimation of Partial Effects in Nonlinear Panel Data Models,” Ottawa, ON, September 2008.

Institute for Research on Poverty, University of Wisconsin, Madison, “A Course in Applied Microeconometrics” (with Guido Imbens), August 2008.

Stata North American Users’ Group, “Inference for Partial Effects in Nonlinear Panel Data Models using Stata,” Chicago, IL, July 2008.

National Conference on Value-Added Modeling, “Some Econometric Considerations for Value-Added Modeling,” Madison, WI, April 2008.

Michigan State University Center for Statistical Training and Consulting, “Regression and Propensity Score Methods for Treatment Effect Estimation and Policy Evaluation,” East Lansing, MI, April 2008.

Michigan State University Department of Accounting, “Research Workshop on Selection Models,” East Lansing, MI, April 2008.

Bureau of Economic Analysis/Federal Trade Commission, “A Course in Applied Microeconometrics” (with Guido Imbens), Washington, DC, January/February 2008.

National Bureau of Economic Research Summer Institute (with Guido Imbens), Cambridge MA: “What’s New in Econometrics?” July/August 2007.

Invited Lecturer, University of Helsinki/MTT, “Econometric Methods with Censored Data,” Helsinki, Finland, June 2007.

Michigan State University Center for Statistical Training and Consulting, “Propensity Score Methods for Treatment Effect Estimation and Policy Evaluation,” East Lansing, MI, April 2007.

Michigan State University Center for Statistical Training and Consulting, “Binary Response Models for Longitudinal Data,” East Lansing, MI, August 2006.

Invited Lecture, NIPE Summer School, University of Minho, “Topics in Program Evaluation,” Minho, Portugal, June 2006.

Invited Lecturer, CIDE Summer School in Econometrics, “Topics in Panel Data Econometrics,” Bertinoro, Italy, June 2005.

Mathematical Economics Forum, Wake Forest University: “Econometric Issues in Estimating Performance Effects of Spending in K-12 Schools,” October 2004.

Invited Lecturer, Banco de Portugal, Lisbon: “Topics in Microeconometrics,” June 2004.

Seminars on Analytical Methods, Statistics Canada, Ottawa, Ontario: “Cluster-Sample Methods in Applied Econometrics,” April 2004.

XIVth Summer School of the European Economic Association, London: “Discrete Response Models,” September 2003.

Methods Workshop, Lister Hill Center for Health Policy, University of Alabama, Birmingham: “Cluster-Sample Methods in Applied Econometrics,” March 2003.

Rodgers Clark Invited Lecturer, North Carolina State University: “Simple Solutions to the Initial Conditions Problem in Nonlinear, Dynamic Panel Data Models with Unobserved Effects,” April 2002.

Invited Lecturer, Western Michigan University: “Estimation and Inference for Dependent Processes” and “Selection Corrections for Cross Section and Panel Data,” February-March 1994.

Invited Lecturer, University of Pennsylvania: “Topics in Specification Testing,” January 1991.

Invited Lecturer, Universidad Complutense de Madrid: “The Econometric Treatment of Nonstationary Time Series,” November 1990.

11. BIBLIOGRAPHY

Journal Articles

“A Simple Method for Estimating Unconditional Heterogeneity Distributions in Correlated Random Effects Models,” forthcoming, *Economics Letters*.

“Estimating Panel Data Models in the Presence of Endogeneity and Selection” (with Anastasia Semykina), *Journal of Econometrics* 157, 375-380, August 2010.

“On Estimating Firm-Level Production Functions Using Proxy Variables to Control for Unobservables,” *Economics Letters* 104, 112-114, September 2009.

“Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data” (with Q. Li and J.S. Racine), *Journal of Business and Economic Statistics* 27, 206-223, April 2009.

“Recent Developments in the Econometrics of Program Evaluation” (with G.W. Imbens), *Journal of Economic Literature* 47, 5–86, March 2009.

“Difference-in-Differences Estimation,” *Quantile* 6, 25-46, March 2009. (In Russian.)

“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates” (with L.E. Papke), *Journal of Econometrics* 145, 121-133, July 2008.

“Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization” (with Q. Li and J.S. Racine), *American Economic Review* 98, 357-362, May 2008.

“Fixed Effects Instrumental Variables Estimation in Correlated Random Coefficient Panel Data Models” (with I. Murtazashvili), *Journal of Econometrics* 142, 539-552, January 2008.

“Inverse Probability Weighted M-Estimation for General Missing Data Problems,” *Journal of Econometrics* 141, 1281-1301, December 2007.

“Violating Ignorability of Treatment by Controlling for Too Many Factors,” *Econometric Theory* 21, 1026-1028, October 2005.

“Instrumental Variables Estimation with Panel Data,” *Econometric Theory* 21, 865-869, August 2005.

“Fixed Effects and Related Estimators for Correlated Random-Coefficient and Treatment Effect Panel Data Models,” *Review of Economics and Statistics* 87, 385-390, May 2005.

“A Computational Trick for Delta-Method Standard Errors” (with L.E. Papke), *Economics Letters* 86, 413-417, March 2005.

“Simple Solutions to the Initial Conditions Problem for Dynamic, Nonlinear Panel Data Models with Unobserved Heterogeneity,” *Journal of Applied Econometrics* 20, 39-54, January 2005.

“Cluster-Sample Methods in Applied Econometrics,” *American Economic Review* 93, 133-138, May 2003.

“Further Results on Instrumental Variables Estimation of Average Treatment Effects in the Correlated Random Coefficient Model,” *Economics Letters* 79, 185-191, May 2003.

“ \sqrt{n} -Consistent Estimation of a Partial Linear Model with Generated Regressors” (with Q. Li), *Econometric Theory* 18, 625-645, June 2002.

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification,” *Portuguese Economic Journal* 1, 117-139, June 2002.

“Applications of Generalized Method of Moments Estimation,” *Journal of Economic Perspectives* 15, 87-100, November 2001.

“Asymptotic Properties of Weighted M-Estimators for Standard Stratified Samples,” *Econometric Theory* 17, 451-470, April 2001.

“A Framework for Estimating Dynamic, Unobserved Effects Panel Data Models with Possible Feedback to Future Explanatory Variables,” *Economics Letters* 68, 245-250, September 2000.

“Asymptotic Properties of Weighted M-Estimators for Variable Probability Samples,” *Econometrica* 67, 1385-1406, November 1999.

“Efficient Estimation of Panel Data Models with Strictly Exogenous Explanatory Variables” (with K.S. Im, S.C. Ahn, and P. Schmidt), *Journal of Econometrics* 93, 177-201, November 1999.

“Distribution-Free Estimation of Some Nonlinear Panel Data Models,” *Journal of Econometrics* 90, 77-97, May 1999.

“On Two Stage Least Squares Estimation of the Average Treatment Effect in Random Coefficient Models,” *Economics Letters* 56, 129-133, October 1997.

“Multiplicative Panel Data Models without the Strict Exogeneity Assumption,” *Econometric Theory* 13, 667-678, October 1997.

“Econometric Methods for Fractional Response Variables with an Application to 401(k) Plan Participation Rates” (with L.E. Papke), *Journal of Applied Econometrics* 11, 619-632, November-December, 1996.

“Estimating Systems of Equations with Different Instruments for Different Equations,” *Journal of Econometrics* 74, 387-405, October 1996.

“Selection Corrections for Panel Data Models Under Conditional Mean Independence Assumptions,” *Journal of Econometrics* 68, 115-132, July 1995.

“A Simple Test for the Consistency of Dynamic Linear Regression in Rational Distributed Lag Models” (with K.T. McClain), *Economics Letters* 48, 235-240, June 1995.

“On the Limits of GLM for Specification Testing: A Comment on Gurmu and Trivedi,” *Econometric Theory* 10, 409-418, June 1994.

“A Simple Specification Test for the Predictive Ability of Transformation Models,” *Review of Economics and Statistics* 76, 59-65, February 1994.

“Contrastes de Especificacion en Modelos Lineales con Variables Integradas” (Specification Testing in Linear Models with Integrated Variables), *Cuadernos Economicos de ICE* 55, 243-261, 1993.

“An Empirical Investigation of the Box-Cox Model and a Nonlinear Least Squares Alternative” (with E. Berndt and M. Showalter), *Econometric Reviews* 12, 65-102, March 1993.

“A Test for Functional Form Against Nonparametric Alternatives,” *Econometric Theory* 8, 452-475, December 1992.

“Some Alternatives to the Box-Cox Regression Model,” *International Economic Review* 33, 935-955, November 1992.

“Quasi-Maximum Likelihood Estimation and Inference in Dynamic Models with Time-Varying Covariances” (with T. Bollerslev), *Econometric Reviews* 11, 143-172, September 1992.

“A Note on Computing R-Squared and Adjusted R-Squared for Trending and Seasonal Data,” *Economics Letters* 36, 49-54, May 1991.

“Specification Testing and Quasi-Maximum Likelihood Estimation,” *Journal of Econometrics* 48, 29-55, April 1991.

“On the Application of Robust, Regression-Based Diagnostics to Models of Conditional Means and Conditional Variances,” *Journal of Econometrics* 47, 5-46, January 1991.

“A Note on the Lagrange Multiplier and F-statistics for Two Stage Least Squares Regressions,” *Economics Letters* 34, 151-155, November 1990.

“An Encompassing Approach to Conditional Mean Tests with Applications to Testing Nonnested Hypotheses,” *Journal of Econometrics* 45, 331-350, September 1990.

“A Unified Approach to Robust, Regression-Based Specification Tests,” *Econometric Theory* 6, 17-43, March 1990.

“A Computationally Simple Heteroskedasticity and Serial Correlation Robust Standard Error for the Linear Regression Model,” *Economics Letters* 31, 239-243, December 1989.

“Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes” (with H. White), *Econometric Theory* 4, 210-230, August 1988.

“A Capital Asset Pricing Model with Time-Varying Covariances” (with T. Bollerslev and R.F. Engle), *Journal of Political Economy* 96, 116-131, February 1988.

Books

Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data, second edition. Cambridge, MA: MIT Press, 2011.

Econometric Analysis of Cross Section and Panel Data, second edition. Cambridge, MA: MIT Press, 2010.

Introductory Econometrics: A Modern Approach, fourth edition. Cincinnati, OH: South-Western College Publishing, 2009.

Introductory Econometrics: A Modern Approach, International Edition, Thomson, 2006.

Introductory Econometrics: A Modern Approach (Greek Translation), Thomson, 2006.

Introductory Econometrics: A Modern Approach, third edition. Cincinnati, OH: South-Western College Publishing, 2006.

Introductory Econometrics: A Modern Approach (Chinese Translation), Thomson, 2006.

Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data. Cambridge, MA: MIT Press, 2003.

Introductory Econometrics: A Modern Approach, second edition. Cincinnati, OH: South-Western College Publishing, 2003.

Econometric Analysis of Cross Section and Panel Data. Cambridge, MA: MIT Press, 2002.

Introductory Econometrics: A Modern Approach (Spanish Translation), Thomson, 2001.

Introductory Econometrics: A Modern Approach. Cincinnati, OH: South-Western College Publishing, 2000.

Book Chapters

“Econometrics: Panel Data Methods,” in *Complex Systems in Finance and Econometrics*. Roberts Meyers (ed.), 215-237. Heidelberg, Germany: Springer, 2011.

“Stratified and Cluster Sampling,” in *The New Palgrave Dictionary of Economics*, second edition. Stephen Durlauf and Lawrence E. Blume (eds.). London: Palgrave Macmillan, 2008.

“Probabilistic Sampling,” in the *Handbook of Probability: Theory and Applications*. Tamás Rudas (ed.), 187-203. Los Angeles: Sage Publications, 2008.

“Instrumental Variables Estimation of the Average Treatment Effect in Correlated Random Coefficient Models,” in *Advances in Econometrics*, Volume 21 (Modeling and Evaluating Treatment Effects in Econometrics). Daniel Millimet, Jeffrey Smith, and Edward Vytlacil (eds.), 93-117. Amsterdam: Elsevier, 2008.

“Unobserved Heterogeneity and Estimation of Average Partial Effects,” in *Identification and Inference for Econometric Models: Essays in Honor of Thomas Rothenberg*. D.W.K. Andrews and J.H. Stock (eds.), 27-55. Cambridge: Cambridge University Press, 2005.

“Central Limit Theorems for Dependent Heterogeneous Processes with Trending Moments” (with H. White), in *New Perspectives in Econometric Theory: The Selected Works of Halbert White, Volume Two*, 464-481. Cheltenham, UK: Edward Elgar, 2004.

“Diagnostic Testing,” in *Companion to Theoretical Econometrics*. B.H. Baltagi (ed.), 180-200. Oxford: Blackwell, 2001.

“Asymptotic Properties of Some Specification Tests in Linear Models with Integrated Processes,” in *Cointegration, Causality, and Forecasting*. R.F. Engle and H. White (eds.), 366-384. Oxford: Oxford University Press, 1999.

“Quasi-Likelihood Methods for Count Data,” in *Handbook of Applied Econometrics*, Volume 2. M.H. Pesaran and P. Schmidt (eds.), 352-406. Oxford: Blackwell, 1997.

“Score Diagnostics for Linear Models Estimated by Two Stage Least Squares,” in *Advances in Econometrics and Quantitative Economics*. G.S. Maddala, P.C.B. Phillips, and T.N. Srinivasan (eds.), 66-87. Oxford: Blackwell, 1995.

“Estimation and Inference for Dependent Processes,” in *Handbook of Econometrics*, Volume 4. R.F. Engle and D.L. McFadden (eds.), 2639-2738. Amsterdam: North-Holland, 1994.

“Some Results on Sieve Estimation with Dependent Observations,” (with H. White), in *Semiparametric and Nonparametric Methods in Econometrics and Statistics*. W.J. Barnett, J.

Powell, and G. Tauchen (eds.), 459-493. Cambridge: Cambridge University Press, 1991.
Reprinted as Chapter 15 in H. White, *Artificial Neural Networks: Approximation and Learning Theory*. Oxford: Blackwell, 1992.

Book Reviews

Book review of Dynamic Econometrics, by David F. Hendry, *Economica* 65, 296-298, May 1998.

Book review of Co-integration, Error-Correction, and the Econometric Analysis of Non-stationary Data, by A. Banerjee, J. Dolado, J.W. Galbraith, and D.F. Hendry, *Journal of Economic Literature* 3, 820-821, June 1995.

Book review of Analog Estimation Methods in Econometrics by Charles F. Manski, *Journal of Economic Literature* 28, 1738-1740, December 1990.

Miscellaneous

“Acknowledgement of Related Prior Work,” *Econometric Theory* 22, 1177-1178, December 2006.

“Statistical Significance is Okay, Too: Comment on ‘Size Matters’,” *Journal of Socio-Economics* 33, 577-579, November 2004.

“Fixed Effects Estimation of the Population-Averaged Slopes in a Panel Data Random Coefficient Model,” Solution, *Econometric Theory* 20, 428-429, April 2004.

“Fixed Effects Estimation of the Population-Averaged Slopes in a Panel Data Random Coefficient Model,” Problem, *Econometric Theory* 19, 411-412, April 2003.

“Robustness of Tests for Functional Form to Serial Correlation,” Solution, *Econometric Theory* 16, 795-796, October 2000.

“Robustness of Tests for Functional Form to Serial Correlation,” Problem, *Econometric Theory* 15, 778-780, October 1999.

“Consistency of OLS in the Presence of a Lagged Dependent Variable and Serially Correlated Errors,” Solution, *Econometric Theory* 15, 260-261, April 1999.

“Consistency of OLS in the Presence of a Lagged Dependent Variable and Serially Correlated Errors,” Problem, *Econometric Theory* 14, 285, April 1998.

“Asymptotic Properties of Tests for Heteroskedasticity Under Measurement Error,” Solution, *Econometric Theory* 12, 402-403, June 1996.

“The Asymptotic Power of RESET for Detecting Omitted Variables,” Solution, *Econometric Theory* 12, 205, March 1996.

“Econometrics,” *Encyclopedia Americana*, page 614, 1996.

“Efficient Estimation Under Heteroskedasticity,” Solution, *Econometric Theory* 11, 797-798, October 1995.

“Asymptotic Properties of Tests for Heteroskedasticity Under Measurement Error,” Problem, *Econometric Theory* 11, 399-400, June 1995.

“The Asymptotic Power of RESET for Detecting Omitted Variables,” Problem, *Econometric Theory* 10, 968-969, December 1994.

“Efficient Estimation Under Heteroskedasticity,” Problem, *Econometric Theory* 10, 223, March 1994.

“Comments on the Papers by McCall, Mullahy, and Sueyoshi,” *American Statistical Association 1994 Proceedings of the Business and Economic Statistics Section*, 17-19.

“Efficient Estimation with Orthogonal Regressors,” Problem, *Econometric Theory* 9, 687, December 1993.

“Solution Set” in *Asymptotic Theory for Econometricians* by Halbert White, 191-223. Academic Press: Orlando, 1984.

Papers under Review and Recent Unpublished Working Papers

“Can Value-Added Measures of Teacher Performance be Trusted?” (with C.M. Guarino and M.D. Reckase), Michigan State University Education Policy Center Working Paper Number 18, 2011.

“Estimation of Dynamic Panel Data Models with Sample Selection” (with A. Semykina), under second revision for the *Journal of Applied Econometrics*.

“Should Instrumental Variables be Used as Matching Variables?” mimeo, Michigan State University Department of Economics, 2009.

“Correlated Random Effects Models with Unbalanced Panels,” mimeo, Michigan State University Department of Economics, 2009.

“Estimating Average Partial Effects Under Conditional Moment Independence Assumptions,” CeMMAP Working Paper Number CWP03/04, 2004.