

CURRICULUM VITAE

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Marital Status: Married, four children

Education: B.A., National Taiwan University, Taipei (1965)
B. Phil., Oxford University, England (1968)
M. Sc., in Statistics, Stanford University (1970)
Stanford, California, U.S.A.
Ph.D., in Economics, Stanford University,
Stanford, California, U.S.A. (1972)

Fellowships: Academician, Academia Sinica
Fellow, Econometric Society
Fellow, *Journal of Econometrics*
Achievement Award, Southern California Chinese
American Faculty Association (2004)
Achievement Award, Chinese Quantitative
Economics Association (2006)

Current Positions: Professor of Economics (1985—)
University of Southern California

Co-Editor (1991—)
Journal of Econometrics

Board of Directors (1980—)
China Research Institute for Land Economics, Taipei

Advisory Committee (1997—)
Institute of Economics
Academia Sinica

Advisory Board (2004—)
Research Center for Humanities and
Social Sciences
Academia Sinica

Honorary Professor
City University of Hong Kong (2008—)

Honorary Research Fellow
Chinese Academy of Social Sciences, Beijing (2004—)

Scientific Committee
International Panel Data Conference (1996—)

Editorial Advisory Council (1995—)
Pacific Economic Review

Advisory Board (2001—)
Center for Economic Development, Tel-Aviv.

Advisory Board (2005—)
Indian Macroeconomics Annual

Advisory Board (2007—)
International Symposium on Econometric
Theory and Applications

Senior Advisory Committee
Econometric Society
2010 World Congress Meeting

External Executive Member (2008—)
Global Center of Excellence Program
Hitotsubushi University, Japan

Professional Experience:

Member of Foreign Task force on "Circular Economy",
the China Council for International Cooperation on
Environment and Development (2004-2005)

Chair and Acting Chair
Department of Economics
University of Southern California (Fall 1996, 2002-2003)

University Distinguished Visitor
School of Mathematics and Statistics
University of Western Australia
(April, 2006)

Foreign Panel Member
University Grants Committee
Hong Kong (2005-2006)

External Review Committee (2006)
Department of Economics
National Taiwan University

Advisory Board
Econometric Society Far
Eastern Meetings (2006, 2007, 2008)

Visiting Professor

City University of Hong Kong (Summer, 2007)

Visiting Professor
University of Southampton
(May 2005)

Visiting Professor
University of Paris II
(April-May, 2004, May 2005, June 2006, June 2007)

Visiting Professor
Monash University, Australia
(August, 2004)

Honorary Professor
Guizhou College of Finance and Economics, China (2004—)

Guest Professor
China University of Geo Sciences, China (2004—)

Visiting Professor
Hitotsubashi University,
Japan, (2004)

Advisory Board (2001-04)
Sun Yat Sen Institute for
Social Sciences and Philosophy
Academia Sinica

Visiting Professor
University of Helsinki, Finland
(July, 2003)

Nanyang Professor
Nanyong Technology University
Singapore (July, 2003, 2005, August 2007)

External Review Committee
Sun Yat Sen Institute of Social Studies
Academia Sinica
Taipei (2002)

External Reviewer
Institute of Economics
Academia Sinica (2001)

Nakahara Prize Award Committee
Japanese Economic Association (1999 —)

Advisor in Economics (1997—)
World Scientific Publishing Co. Pte. Ltd.

Visiting Professor
Getulio Vargas Foundation, Brazil

(June, 2003)

Visiting Professor
Universidad Torcuato,
Di Tella, Argentina
(June, 2002)

Visiting Scholar
Centre for European Economic Research
Manheim, Germany (June, 2001)

Visiting Professor
Hong Kong University of Science
and Technology (December, 2000,
July - August, 2001—)

Visiting Fellow Commoner
Trinity College, Cambridge University
(1999, 2006)

Board of Technical Advisors, Canadian Center
for Marketing Information Technologies (1990—)

President (1998)
Chinese Economic Association in North American

Kuo-Shu Liang Professor of Economics
National Taiwan University
(December, 1997, May and July, 1998)

Co-Organizer
Camp Econometrics V (1998)

Senior Economic Advisor
Asset Liability
Management Committee
China Trust Bank (USA)
(2005 - 2007)

Visiting Professor
City University of Hong Kong (December 1997)

Member, Far East Standing Committee of the Econometric
Society (1991 - 1997).

Advisor
Econometric Society Far East Meeting 1997

Visiting Examiner
Chinese University of Hong Kong (1994 - 1997)

Visiting Scholar
Institute for Monetary and Economic Studies
Bank of Japan (Summer 1996, April 1997, May 2001)

Visiting Professor
Institute of Quantitative and Technical Economics
Chinese Academy of Social Sciences, Beijing, China (August, 1995)

Distinguished Visitor
Suntory-Toyota International Center for Economics and Related
Disciplines, London School of Economics (May-June, 1995)

Visiting Professor
Academia Sinica, Taipei, Taiwan (December 1995)

Graduate Examiner
Chinese University of Hong Kong (1991—)

Program Committee
3rd International Chinese Statistical
Association Meeting, Beijing, China (1995)

Program Committee Co-Chairman
Econometric Society Far East Meeting, 1993

Visiting Professor
Development Research Center, State Council, China (1991)

Executive Committee, Irvine Research Unit in Mathematical
Behavioral Sciences (1990 - 1993)

Associate Editor (1989 - 1991)
Journal of Econometrics

Professor of Economics
University of California, Irvine (1990 - 1993)

Visiting Professor
Center for Economic Research
Tilburg University, The Netherlands
(Summer 1989)

Professor of Economics (1980 - 1985)
University of Toronto

Research Associate (1977 - 1985)
Institute for Policy Analysis

Associate Editor, *Econometrica* (1981 - 1984)

Associate Editor, *Econometric Reviews* (1981 - 1989)

Visiting Professor of Economics (Spring 1984)
University of Southern California

Associate Professor of Economics (1977 - 1980)
University of Toronto

United Nation Transfer of Know-How Through Expatriated Nationals Assignment to China (Summer 1990)

United Nation Transfer of Know-How Through Expatriate Nationals Assignment to China (Summer 1987)

Instructor, Special Lecture Series in Econometrics
University of Pennsylvania (Spring 1987)

Research Associate (1978 - 1982)
Institute for Mathematical Studies in the Social Sciences,
Stanford University

Visiting Associate Professor (1980 - 1981)
Princeton University

Visiting Scholar (1981 - 1982)
Princeton University

Assistant Professor of Economics (1972 - 1977)
University of California, Berkeley

Faculty Research Fellow (1976 - 1977)
National Bureau of Economic Research, Inc.,

Visiting Scholar (1976 - 1977)
Massachusetts Institute of Technology

Principal Investigator and Research
Associate to National Science
Foundation grants GS-2635, GS-41503X, SOC 75-18919,
SOC 77-14944-A01, SES 80-07576, SES88-21205,
SES91-22481, SBR94-09540, SBR96-19330.

Principal Investigator, Social Sciences and Humanities
Research Council of Canada grant 410-78-00310, 410-80-0080
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Principal Investigator
Connaught Committee Grant

Principal Investigator
Faculty Innovation and Research Grant, USC

Organization Committee, 1979 Econometric Society
North American Summer meeting

Lecturer, 1980 Summer Econometrics Workshop in Beijing,
People's Republic of China

Lecturer, 1982 Summer Econometrics Workshop in Taipei,
Taiwan

Co-Organizer, Camp Econometrics

III (1990)

Senior Economic Advisor
Asset Liability
Management Committee
China Trust Bank (USA)
(2005 - 2007)

Consultant
Bell Canada

Consultant
Ontario Hydro

Consultant
International Advisory Panel and
the Chinese Review Commission of the
State Education Commission

Consultant
Bell Laboratories, Murray Hill, New Jersey

Consultant
Southwestern Bell

Summer Intern, Research Staff and Consultant
Urban Institute, Washington, D.C.

BOOKS:

Analysis of Panel Data, Cambridge University Press (Econometric Society Monographs, No. 11) (1986).

Econometric Models, Techniques and Applications, 2nd edition, with M. Intriligator and R. Bodkin, Prentice-Hall (1996). Chinese translation (2004), Beijing: China Social Sciences Publishing House.

Analysis of Panel Data, 2nd edition, Cambridge University Press (Econometric Society Monographs, No. 34), (2003). Japanese translation (2007), translated by N. Kunitomo, Tokyo: Pacific East Economics Publishing House. (Japan Statistical Association 75th Anniversary Recommended Book).

Books - Edited:

Studies in Econometrics in Honor of Dennis J. Aigner, with P. Ruud, *Journal of Econometrics Annals*, 56 (1993); 1-267.

Analysis of Panel Data and Limited Dependent Variable Models, with K. Lahiri, L.F. Lee and M.H. Pesaran, (1999), Cambridge: Cambridge University Press.

Nonlinear Statistical Modeling, with K. Morimune and J. Powell, (2001), New York: Cambridge University Press.

Open Forum on the Current State and Future Challenges of Econometrics, Special Anniversary Issue, *Journal of Econometrics*, 100, (2001).

Studies in Estimation and Testing, with I. Perrigne, *Journal of Econometrics Annals*, 103, (2001).

PAPERS PUBLISHED:

“Statistical Inference for a Model with Both Random Cross-Sectional and Time Effects,” *International Economic Review* 15 (1974): 12-30.

“Some Estimation Methods for a Random Coefficient Model,” *Econometrica* 43 (1975): 305-325, reprinted in *The Econometrics of Panel Data*, ed. by G.S. Maddala, (1993) Brookfield, VT: Edward Elgar.

“Identification and Estimation of Simultaneous Equation Models with Measurement Error,” *International Economic Review* 17 (1976): 319-339.

“Identification for a Linear Dynamic Simultaneous Error-Shock Model,” *International Economic Review* 18 (1977): 181-194.

“Efficient Estimation for a Dynamic Error-Shock Model,” with P.M. Robinson, *International Economic Review*, 19 (1978): 467-479.

“Measurement Error in a Dynamic Simultaneous Equations Model with Stationary Disturbances,” *Econometrica* 47 (1979): 475-494.

“Linear Regression Using Both Temporally Aggregated and Temporally Disaggregated Data,” *Journal of Econometrics* 10 (1979): 243-252.

“Autoregressive Modelling of Canadian Money and Income Data,” *Journal of the American Statistical Association* 74 (1979): 553-560.

“Causality Tests in Econometrics,” *Journal of Economic Dynamics and Control* 1 (1979): 321-346.

“Missing Data and Maximum Likelihood Estimation,” *Economic Letters* 3 (1980): 249-254.

“Autoregressive Modelling and Money-Income Causality Detection,” *Journal of Monetary Economics* 7 (1981): 85-106.

“Estimation of Dynamic Models with Error Components,” with T.W. Anderson, *Journal of the American Statistical Association* (September, 1981) 76: 598-606.

“Formulation and Estimation of Dynamic Models Using Panel Data,” with T.W. Anderson, *Journal of Econometrics* 18 (1982): 47-82, reprinted in *The Econometrics of Panel Data*, ed. by G.S. Maddala, (1993) Brookfield VT: Edward Elgar.

“Time Series Modelling and Causal Ordering of Canadian Money, Income, and Interest Rate,” in *Time Series Analysis: Theory and Practice*, I, ed. by O.D. Anderson (North-Holland), (1982) 671-698.

- “Autoregressive Modelling and Causal Ordering of Economic Variables,” *Journal of Economic Dynamics and Control*, 4 (1982): 243-259.
- “Defense Expenditure and Economic Growth - A Temporal Cross-Sectional Analysis,” with M.W. Luke Chan and C.W. Keng, in the *Applied Time Series Analysis*, ed. by O.D. Anderson and M.R. Perryman (North-Holland), (1982): 53-64.
- “Identification,” in the *Handbook of Econometrics*, Vol. I, ed. by Z. Griliches and M. Intriligator (North-Holland), (1983): 223-283
- “Regression Analysis with a Categorized Explanatory Variable,” in *Studies in Econometrics, Time Series and Multivariate Statistics*, ed. by S. Karlin, T. Amemiya and L. Goodman, (Academic Press), (1983): 93-129.
- “Two-Stage Estimation of Structural Labor Supply Parameters using Interval Data from the 1971 Canadian Census,” with J. Ham, *Journal of Econometrics*, 24 (1984): 133-158.
- “Latent Variables in Econometrics and Elsewhere,” with D.J. Aigner, A. Kaptyn, T. Wansbeek, in the *Handbook of Econometrics*, Vol. II, ed. by Z. Griliches and M. Intriligator, (North-Holland), (1984): 1321-1393.
- “Minimum Chi-Square,” in the *Encyclopedia of Statistical Sciences*, Vol. 5, ed. S. Kotz and N. Johnson, (John Wiley), (1985): 518-522.
- “Estimating the Short-Run Income Elasticity of Demand for Electricity Using Cross-Sectional Categorized Data,” with D. Mountain, *Journal of the American Statistical Association*, 80 (1985): 259-265.
- “Multinomial Logit Specification Tests,” with K. Small, *International Economic Review*, 26 (1985): 619-627.
- “Benefits and Limitations of Panel Data,” *Econometric Reviews*, 4 (1985): 121-174.
- “A Reply to Professors Jakubson, Kiefer, Nickell, and Solon,” *Econometric Review*, 4 (1985): 187-189.
- “Peak and Off-Peak Industrial Demand for Electricity: The Hopkinson Rate in Ontario, Canada,” with D. Mountain, *The Energy Journal*, 7 (1986): 149-168.
- “Identification,” in *The New Palgrave*, edited by John Eatwell, Murray Milgate and Peter Newman, (MacMillan), (1987): 714-716, reprinted in *Econometrics*, (MacMillan, 1989), 95-100.
- “An Integrated Monthly and Hourly Regional Electricity Model for Ontario, Canada,” with M.W. Luke Chan, D. Mountain and Kai Y. Tsui, *Resources and Energy*, (1987): 275-299.
- “Estimation of a Structural Equation When Reduced Form Coefficients are Known,” with K. Morimune, *Econometric Theory: Problems* (1987). *Solutions* (1988, 177-179), *Econometric Theory*.
- “A Time Series Analysis of the Impact of Canadian Wages and Prices Control,” with O. Fakiyesi, *Canada in the Evolving Pacific Community*, ed. by K. Joei, Tamkang

University Press (1988), 19-39.

“Some Remarks on the Identification and Estimation of Translog Models,” with D. Mountain, *Advances in Statistical Analysis and Statistical Computing, Theory and Applications*, vol. II, edited by R.S. Mariano, (1989), JAI Press, 123-157.

“Consistent Estimation for Some Nonlinear Errors-in-Variables Models,” *Journal of Econometrics*, (1989), 41, 159-185.

“A Combined Structural and Flexible Functional Approach for Modelling Energy Substitution,” with D. Mountain, *Journal of the American Statistical Association*, (1989), 84, 76-87.

“Modelling Ontario Regional Electricity System Demand Using a Mixed Fixed and Random Coefficients Approach,” with D. Mountain, Kai Y. Tsui, and M.W. Luke Chan, *Regional Science and Urban Economics*, (1989), 19, 565-587.

“A Statistical Perspective on Insurance Rate-Making”, with Changseob Kim, and Grant Taylor, *Journal of Econometrics*, Contributions to Econometric Methodology in Honor of T.W. Anderson, 44 (1990): 5-24.

“Introduction to Econometric Methods and Time Series Analysis,” (in Chinese), in *Lecture Notes on Econometrics*, Beijing, Chinese Academy of Social Sciences (1990), 227-312.

“Some Remarks on Measurement Errors and the Identification of Panel Data Models” with G. Taylor, *Statistica Neerlandica*, 45 (1991): 187-194, reprinted in *Sigma* (in Hungarian), 21(1991), 14-21.

“Identification and Estimation of Latent Binary Choice Models Using Panel Data,” *Review of Economic Studies*, 58 (1991), 717-731.

“A Mixed Fixed and Random Coefficients Framework for Pooling Cross-Section and Time Series Data”, in *New Development in Quantitative Economics*, ed. by J.W. Lee and S.Y. Zhang, (1991) Beijing, Chinese Academy of Social Sciences, 255-279 (in Chinese)

“A Comparison of Alternative Approaches for Integrating End-Use Metering and Aggregate Load Data,” with D. Mountain and K.F. Ho, in *Proceeding of the 1990 Taipei Symposium in Statistics*, ed. by M.T. Chao and P.E. Cheng, Institute of Statistical Science, Academia Sinica, (1991), 183-214.

“Econometric Modelling of Canadian Long Distance Calling: A Comparison of Aggregate Time Series Versus Point-to-Point Panel Data Approaches,” with Trent Appelbe, Christopher R. Dineen, and D. Lynn Solvason, *Empirical Economics*, 17(1992), 125-140, reprinted in *Panel Data Analysis*, ed by B. Raj and B.H. Baltagi, (1992), Heidelberg: Physica-Verlag.

“Non-Linear Latent Variable Models” in *The Econometrics of Panel Data*, ed by L. Matyas and P. Sevestre, Kluwer, (1992), 242-261, 2nd edition (1996), 429-448.

“Probit and Logit Models”, in *The Econometrics of Panel Data*, ed. by L. Matyas and P. Sevestre, Kluwer, 1st edition (1992), 223-241, 2nd edition (1996), 410-428.

“Random Coefficients Models”, in *The Econometrics of Panel Data*, ed. by L. Matyas and P. Sevestre, Kluwer, 1st edition (1992), 72-94, 2nd edition (1996), 77-99.

- “Econometric Issues of Estimating Hedonic Price Functions - With An Application to the U.S. Market for Automobiles,” with N. Arguea, *Journal of Econometrics*, 56, (1993), 243-267.
- “A General Framework for Panel Data Analysis - With an Application to Canadian Customer Dialed Long Distance Service,” with T.W. Appelbe, C.R. Dineen, *Journal of Econometrics*, 59, (1993): 63-86.
- “Estimating Consumer Preferences Using Market Data - An Application to the U.S. Automobile Demand”, with Nestor Arguea and Grant A. Taylor, (1994), *Journal of Applied Econometrics*, 9, 1-18.
- “A Framework for Regional Modeling and Impact Analysis - An Analysis of Demand for Electricity by Large Municipalities in Ontario, Canada”, with D. C. Mountain, *Journal of Regional Science*, (1994), 34, 361-385.
- “Specification Analysis for Panel Data”, with J. Lightwood, *Cuadernos Economicos de ICE*, (in Spanish), (1994), 56, 7-27.
- “Panel Analysis for Metric Data,” *Handbook of Statistical Modelling in the Social and Behavioral Sciences*, ed. by G. Arminger, C.C. Clogg and M.Z. Sobel, Plenum, (1995), 361-400.
- “Bayesian Integration of End-Use Metering and Conditional Demand Analysis”, with Dean C. Mountain and Kathleen F. Ho Illman, *Journal of Business and Economic Statistics*, (1995), 13, 315-326.
- “Liquidity Constraints and Firm Investment,” with Kamil Tahmiscioglu, *American Statistical Association 1995 Proceedings of the Business and Economics Statistics Section*, (1996), 1-10.
- “Cointegration and Dynamic Simultaneous Equations Models”, *Econometrica*, 65, (1997), 647-670, reprinted in *Recent Development in Time Series Analysis*. I, ed. by P. Newbold and S.J. Leybourne, Northampton, Mass: Edward Elgar (2003), 103-126.
- “Estimation of Nonlinear Errors-in-Variables Models — An Approximate Solution”, with L.Q. Wang and Q. Wang, *Statistical Papers*, 38, (1997), 1-28.
- “A Semiparametric Estimation of Nonlinear Errors-in-Variables Models”, with L.Q. Wang *American Statistical Association 1996 Proceedings of the Business and Economic Sections*, (1997), 231-236.
- “Statistical Properties of the Two Stage Least Squares Estimator Under Cointegration”, *Review of Economic Studies*, 64, (1997), 385-398.
- “A Panel Analysis of Liquidity Constraints and Firm Investment” with Kamil Tahmiscioglu, *Journal of the American Statistical Association*, 92, (1997), 455-465.
- “Nonstationary Time Series Modeling versus Structural Equation Modeling — With An Application to Japanese Money Demand” with H. Fujiki, Bank of Japan, *Monetary and Economic Studies*, 16 (1998), 57-79.
- “Testing Serial Correlation in Semiparametric Panel Data Models”, with Qi Li, *Journal of Econometrics*, 87 (1998), 207-237.

- “Shares vs. Residual Claimant Contracts: The Case of Chinese TVE’s”, with J. Nugent, I. Perrigne and J. Qiu, *Journal of Comparative Economics*, 26 (1998), 317-337.
- “A Historical Perspective on the Sustainable Development of Yangtze River Basin”, *Resources and Environment in the Yangtze Basin*, vol. 8,S, (1999), 5-8. An early version appeared in *Proceedings of the Sustainable Development of Yangtze River Drainage Area*, Wuhan University, China, (1998), 1-3 (in Chinese).
- “Modeling Survey Response Bias - With an Application to the Demand for an Advanced Electronic Device” with B.H. Sun, *Journal of Econometrics*, 89 (1999), 15-39.
- “Bayes Estimation of Short-Run Coefficients in Dynamic Panel Data Models”, with M.H. Pesaran and A.K. Tahmiscioglu, *Analysis of Panel Data and Limited Dependent Variable Models*, ed. by C. Hsiao, K. Lahiri, L.F. Lee and M.H. Pesaran, (1999), Cambridge: Cambridge University Press, 268-297.
- “Combining Opinion Surveys with Time Series Data to Forecast Japanese Economy” with Z. Zhao, *Japanese Economic Review*, (2000), 51, 155-169.
- “Estimation of Structural Nonlinear Errors-in-Variables Models by Simulated Least Squares Method” with Q. Wang, *International Economic Review*, (2000), 41, 523-542.
- “To Pool or Not to Pool Panel Data” with B.H. Sun, in *Panel Data Econometrics: Future Directions*, ed. by J. Krishnakumar and E. Ronchetti, Amsterdam: Elsevier, (2000), 181-198.
- “Market Values of Environmental Amenities: A Latent Variable Approach”, with N. Arguea, *Journal of Housing Economics*, 9, (2000), 104-126.
- “Regional Policy and Economic Growth, Part I and II”, *Quantitative and Technical Economics*, 17, (2000), 9-14, and 18, (2001), 12-17. Condensed versions reprinted in *Economic Issues in China*, 6, 10-16, and in *Developing Western China*, ed. by K. Zhao, T.S. Wang and C. Wei, Beijing: Social Science Publishing (2001), 86-91 (in Chinese).
- “A Censored Switching Regression Approach to Evaluating the Effects of Sunk Costs and Firm Level Disequilibrium on Export Performance” with S.J. Yhee and J.B. Nugent, *Nonlinear Statistical Modeling*, ed. by C. Hsiao, K. Morimune, and J. Powell, (2001), Cambridge: Cambridge University Press, 403-439.
- “A Consistent Test for Conditional Heteroskedasticity in Time Series Regression Models” with Qi Li, *Econometric Theory*, (2001), 17, 188-221.
- “Panel Data Models”, ch. 16 in *Companion of Econometrics*, ed. by B. Baltagi, Oxford: Blackwell, (2001), 349-365.
- “Interest Rate Stabilization of Exchange Rates and Contagion in the Asian Crisis Countries”, with R. Dekle and S. Wang, in *Financial Crises in Emerging Markets*, ed. by R. Glick and R. Moreno, New York: Cambridge University Press, (2001), 347.-379.
- “An Econometric Study of the Residential Demand for Nonlisted, Nonpublished and Special Nonpublished Services”, with J.S. Chen, Li Gan and R.B. Williamson, *Annals of Finance and Economics*, 2, (2001), 165-185.

- “Identification and Dichotomization of Long- and Short-Run Relations of Cointegrated Vector Autoregressive Process”, *Econometric Theory*, 17, (2001), 889-912, reprinted in *Recent Developments in Time Series*, I, edited by P. Newbold and S.J. Leybourne, Northampton, Mass: Edward Elgar (2003), 127-150.
- “The Real Effects of Capital Inflows on Emerging Markets”, with R. Dekle and S. Wang, *Review of Pacific Basin Financial Markets and Policies*, 4, (2001), 165-202.
- “Do High Interest Rates Appreciate Exchange Rates During Crisis?: The Korean Evidence” with R. Dekle and S. Wang, *Oxford Bulletin of Economics and Statistics*, 63, (2001), 359-380.
- “High Interest Rates and Exchange Rate Stabilization in Korea, Malaysia and Thailand — An Empirical Investigation of the Traditional and Revisionist Views”, with R. Dekle and S.Wang, *Review of International Economics*, 10, (2002). 64-78.
- “The Role of Stated Intentions in New Product Purchase Forecasting”, with B. Sun and V.G. Morwitz, in *Econometric Models in Marketing, Advances in Econometrics*, vol. 16, ed. by P.H Franses and A.L. Montgomery, (2002), Amsterdam: JA1 Press, 11-28.
- “Foreign Direct Investment and Economic Growth — Causes and Effects”, with Y. Shen, *Economic Theory and Business Management*, 133 (2002), 11-16, (in Chinese).
- “Is There a Stable Money Demand Function Under the Low Interest Rate Policy? — A Panel Data Analysis” with H. Fujiki and Y. Shen, Bank of Japan *Monetary and Economic Studies*, 20, (2002), 1-23.
- “Maximum Likelihood Estimation of Fixed Effects Dynamic Panel Data Models Covering Short Time Periods” with M.H. Pesaran and A.K. Tahmiscioglu, *Journal of Econometrics*, 109, (2002), 107-150.
- “Factors Affecting Foreign Direct Investment — with an Analysis of the Disparity between the Coastal and Western Regions of China”, with V. Gastanaga, paper presented at Xiamen “International Investment Forum”, Ministry of Foreign Trade and Economic Cooperation, (2000), *Review of Pacific Basin Financial Markets and Policies*, (2002), Chinese translation appeared in *The Journal of World Economy*, (2001), no. 271, 9-15.
- “Consistent Specification Tests for Semi-parametric/Non-parametric Models Based on Series Estimation Methods” with Qi Li and J. Zinn, *Journal of Econometrics*, 112, (2003), 295-325.
- “Foreign Direct Investment and Economic Growth — the Importance of Institutions and Urbanization”, with Yan Shen, *Economic Development and Cultural Change*, (2003), 51, 883-896.
- “Robust Estimation of Generalized Linear Models with Measurement Errors”, with T. Li, *Journal of Econometrics*, 118 (2004), 51-65.
- “Efficient Estimation of Dynamic Panel Data Models — With an Application to the Analysis of Foreign Direct Investment to Developing Countries”, *China Journal of Economics*, 1, (2005), 11-25 (in Chinese).
- “Aggregate vs. Disaggregate Data Analysis — A Paradox in the Estimation of Money

- Demand Function Under the Low Interest Rate Policy”, with Y. Shen and H. Fujiki, *Journal of Applied Econometrics*, 20, (2005), 579-601.
- “Estimation and Inference in Short Panel Vector Autoregressions with Unit Roots and Cointegration”, with M. Binder and M.H. Pesaran, *Econometric Theory*, 21, (2005), 795-837.
- “Should China Let Her Exchange Rate Float? — the Experience of Developing Countries”, with Siyan Wang, *Asia Pacific Journal of Accounting and Economics*, 12, (2005), 1-17.
- “Why Panel Data?” Invited Eminent Paper Series, *Singapore Economic Review*, 50, no. 2, (2005), 1-12.
- “The Relationship between Stock Returns and Volatility in International Stock Market”, with Qi Li, Jian Yang, and Young-Jae Chang, *Journal of Empirical Finance*, 12, (2005), 650-665.
- “Mean Variance Portfolio Allocation”, with Shin-Huei Wang *Encyclopedia of Finance*, edited by Cheng Few Lee, Kluwer, (2006), 457-469.
- “Modified Two Stage Least Squares Estimators for the Estimation of a Structural Vector Autoregressive Integrated Process”, with S. Wang, *Journal of Econometrics*, 135, (2006), 427-463.
- “Managerial Autonomy in a Transition Economy — Determinants and Effects: Some Evidence from China’s TVEs”, with H. Cheng, J. Nugent and J. Qiu, *Pacific Economic Review*, 11 (2006), 341-361.
- “The Emerging Market Crisis and Stock Market Linkages: Further Evidence”, with Jian Yang, Qi Li and Zijun Wang, *Journal of Applied Econometrics*, 21, (2006), 727-744.
- “Cowles Commission Structural Equation Approach in Light of Nonstationary Time Series Analysis”, in *Time Series and Related Topics*, edited by H.C. Ho, C.K. Ing, and T.L. Lai, Institute of Mathematical Statistics Lecture Notes - Monograph Series, vol. 52, (2006), 173-192.
- “Panel Data Analysis — Advantages and Challenges”, invited key paper, *TEST*, 16, (2007), 1-22.
- “Rojoinder on: Panel Data Analysis - Advantages and Challenges”, *TEST*, 16, (2007), 56-57.
- “Lag Order Augmented Two- and Three Stage Least Squares Estimators for an Integrated Structural Vector Autoregressive Model” with S. Wang, *Econometrics Journal*, 10 (2007), 49-81.
- “Evaluating the Impacts of Washington State Repeated Job Search Services on the Earnings of Prime-Age Female TANF Recipients”, with Yan Shen, B. Wang and G. Weeks, *Journal of Applied Econometrics*, 22 (2007), 453-475.
- “Two-Stage Estimation of Limited Dependent Variable Models with Errors-in-Variables”, with L.Q. Wang, *Econometrics Journal*, 10, (2007), 426-438.
- “A Consistent Model Specification Test with Mixed Categorical and Continuous Data”,

with Q. Li and Jeff Racine, *Journal of Econometrics*, 140 (2007), 802-826.

“Some Thoughts on East Asian Economic Growth - Comment on “Integration and Growth in East Asia” by S. Ahn and J.W. Lee, *Monetary and Economic Studies*, 25 (2007), 160-166.

“Estimation of Dynamic Panel Data Models with Both Individual and Time Specific Effects”, with A.K. Tahmiscioglu, *Journal of Statistical Planning and Inference*, (2008), 138, 2698-2721.

“Random Coefficients Models”, with M.H. Pesaran, *The Econometrics of Panel Data*, 3rd edition, edited by L. Matayas and P. Sevestre, Kluwer, (2008), 187-216.

“Identification”, with J.M. Dufour, in *The New Palgrave: A Dictionary of Economics*, 2nd edition, edited by L. Blume and S. Durlauf, Macmillan, (2008).

“Longitudinal Data Analysis”, in *The New Palgrave: A Dictionary of Economics*, 2nd edition, edited by L. Blume and S. Durlauf, Macmillan, (2008).

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