

CONTACT INFORMATION

Department of Economics, Boston College, 140 Commonwealth Avenue, Chestnut Hill, MA 02467, USA

Phone: 617-552-3678, **Fax:** 617-552-2308

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EDUCATION

Ph.D., Management Applied Economics, MIT Sloan School of Management, 1984.
Dissertation: Three Essays in the Analysis of Microeconomic Data

B.S., Mathematics, Massachusetts Institute of Technology, 1978.

EMPLOYMENT

Professor of Economics, Boston College, 1998-Present

Professor of Economics, Brandeis University, 1984-98

Visiting Professor, Boston University, 1991

Visiting Professor, Sloan School of Management, MIT, 1989-91

Co-author of educational computer programs, Tom Snyder Productions, Inc., 1983-88

Teaching and Research Assistant, MIT, 1982-83

Consulting Economist, Consumer Economic Services, Data Resources Inc., 1979-80

Consultant, Telecommunications Group, Data Resources Inc., 1978-79

Programmer and Design of Accounting Systems, Data General Corp., 1976-78

EDITORSHIPS

Co-Editor, Journal of Business and Economic Statistics, 2006-2009

Associate Editor, Econometric Theory, 2003-present

Associate Editor, Journal of Applied Econometrics, 1993-2008

Associate Editor, Journal of Econometrics, 1992-2004

Co-Editor, Economics Letters, 1999-2003

Associate Editor, Journal of Business and Economic Statistics, 1989-97

HONORS AND AWARDS

Multa Scripsit Econometric Theory award, 2008

Inaugural holder of the Boston College Roche Chair in Economics, 2005-present

Boston College Distinguished Research Award, 2004

Fellow of the Econometric Society, 2003

Fellow of the Journal of Econometrics, 2000

Ranked 30th among all 55,000 recently published economists. See T. Coupé (2003),

"Revealed Performances: Worldwide Ranking of Economists and Economics

Departments, 1990-2000," Journal of European Economic Association, forthcoming,

<http://student.ulb.ac.be/~tcoupe/update/top1000p.html>

Ranked 16th among all recently published econometricians. See B. Baltagi (2003), "Worldwide Institutional and Individual Rankings In Econometrics Over the Period 1989-1999, An Update," *Econometric Theory*, 19, 165-244, Table 5.

<http://korora.econ.yale.edu/et/misc/table05.htm>

Repeatedly invited by the Royal Swedish Academy of Sciences to nominate candidates for the Nobel Prize in Economics

Dana Faculty Fellow, Brandeis University, 1984-98

I. W. Wilson Fellowship, MIT, 1983-84

MIT Graduate Fellowship, 1982-83

MIT Boit Writing Contest, Second Place, 1975

New York City Mathematics Fair First Place, 1973

GRANTS

Center for Retirement Research Boston College Steven H. Sandell award, BC09-S5, with Shannon Seitz, "Home Production, Health, and Consumption Behavior in Elderly Households," 2009

National Science Foundation, grant SES-9905010, Principal Investigator, Semiparametric Limited Dependent Variable Estimators, With Applications," 1999-2003

National Science Foundation, grant SBR-9514977, Principal Investigator, "Estimation of Large Consumer Demand Systems," 1996-1999

National Science Foundation, grant SES-9210749, Principal Investigator, "Nonparametric Estimation and Testing with Demand Applications." 1992-95

National Science Foundation, grant SES-9011806, Principal Investigator, "Nonparametric Rank Based Methods for Demand, Welfare, and Production Analysis," 1990-92

MIT Telecommunications Business Economic Research Program, "Semiparametric estimation of Telephone Service Demand," 1990

Department of Health and Human Services, grant 1-042103552, with Robert Lerman, "Child Support and Economic Opportunity: Work and Family Effects on Young Men and Women," 1988-89

National Science Foundation, grant SES-8712787, Principal Investigator, "Macro Models Based on Aggregation of Micro Behavior Using Models of Changes in the Distribution of Individuals," 1987-89

PUBLICATIONS

2009

"Why is Consumption More Log Normal Than Income? Gibrat's Law Revisited," with Erich Battistin and Richard Blundell, forthcoming, **Journal of Political Economy**.

"Shape Invariant Demand Functions," forthcoming, **Review of Economics and Statistics**.

“Identification and Nonparametric Estimation of a Transformed Additively Separable Model,” by David Jacho-Chavez, Arthur Lewbel, and Oliver Linton, forthcoming, **Journal of Econometrics**.

"Tricks With Hicks: The EASI Demand System," with Krishna Pendakur, **American Economic Review**, June 2009, 99(3), 827-863.

“Nonparametric Identification and Estimation of Nonclassical Errors-in-Variables Models Without Additional Information,” with Xiaohong Chen and Yingyao Hu, **Statistica Sinica**, July 2009, 19, 949-968.

2008

"Estimation of Collective Household Models With Engel Curves," with Krishna Pendakur, forthcoming, **Journal of Econometrics**, special issue on Estimating Demand Systems and Consumer Preferences, Dec. 2008, 147, 350-358.

"Equivalence Scales," with Krishna Pendakur, entry for **The New Palgrave Dictionary of Economics**, 2nd Edition, MacMillan Press, 2008.

"Engel Curves," entry for **The New Palgrave Dictionary of Economics**, 2nd Edition, MacMillan Press, 2008.

"Nonparametric Identification of Regression Models Containing a Misclassified Dichotomous Regressor Without Instruments," with Xiaohong Chen and Yingyao Hu, **Economics Letters**, 2008, 100, 381-384.

"A Note on the Closed-form Identification of Regression Models with a Mismeasured Binary Regressor," with Xiaohong Chen and Yingyao Hu, **Statistics and Probability Letters**, 2008, 78, 1473-1479.

2007

"Estimation of Average Treatment Effects With Misclassification," **Econometrica**, 2007, 75, 537-551.

"Nonparametric Matching and Efficient Estimators of Homothetically Separable Functions," with Oliver Linton, **Econometrica**, 2007, 75, 1209-1227.

“Endogenous Selection or Treatment Model Estimation,” **Journal of Econometrics**, 2007, 141, 777-806

"A Simple Ordered Data Estimator for Inverse Density Weighted Functions," with Susanne Schennach, **Journal of Econometrics**, 2007, 141, 189-211.

"Weighted and Two Stage Least Squares Estimation of Semiparametric Truncated Regression Models," with Shakeeb Khan, **Econometric Theory**, 2007, 23, 309-347

"Coherence and Completeness of Structural Models Containing a Dummy Endogenous Variable," in, Economics to Econometrics: Contributions in Honor of Daniel L. McFadden, special issue of the **International Economic Review**, 2007, 48, 1379-1392.

"Modeling Heterogeneity," in *Advances in Economics and Econometrics: Theory and Applications*, Ninth World Congress (Econometric Society Monographs), Richard Blundell, Whitney K. Newey, and Torsten Persson, editors, Cambridge: Cambridge University Press, Vol. III, Chapter 5, 2007.

"A Local Generalized Method of Moments Estimator," **Economics Letters**, 2007, 94, 124-128.

2005

"Statistical Analysis of Choice Experiments and Surveys," by Daniel L. McFadden, Albert C. Bemmaor, Francis G. Caro, Jeff Dominitz, Byung-hill Jun, Arthur Lewbel, Rosa L. Matzkin, Francesca Molinari, Norbert Schwarz, Robert J Willis, and Joachim K. Winter; in **Marketing Letters**, 2005, 16, 183-196.

"Demand Systems With Nonstationary Prices," with Serena Ng, **Review of Economics and Statistics**, 2005, 87, 479-494.

2003

"A Rational Rank Four Demand System," **Journal of Applied Econometrics**, 2003, 18, 127-135.

"Calculating Compensation in Cases of Wrongful Death," **Journal of Econometrics**, 2003, 113, 115-128.

"Equivalence Scales Based on Collective Household Models," in *Household Behavior, Equivalence Scales, Welfare and Poverty*; Camilo Dagum and Guido Ferrari, eds., Physica Verlag: New York, 2003, 1-9.

2002

"Semiparametric Binary Choice Panel Data Models Without Strictly Exogenous Regressors," with Bo Honore, **Econometrica**, 2002, 70, 2053-2063.

"Rank, Separability, and Conditional Demands," **Canadian Journal of Economics**, 2002, 35, 410-413

"Nonparametric Censored and Truncated Regression," with Oliver Linton, **Econometrica**, 2002, 70, 765-779.

2001

"Demand Systems With and Without Errors," **American Economic Review**, 2001, 91, 611-618.

2000

"Semiparametric Qualitative Response Model Estimation With Instrumental Variables and Unknown Heteroscedasticity," **Journal of Econometrics**, 2000, 97, 145-177.

"Identification of the Binary Choice Model With Misclassification," **Econometric Theory**, 2000, 16, 603-609.

1998

"Semiparametric Latent Variable Model Estimation With Endogenous or Mismeasured Regressors," **Econometrica**, January 1998, 66(1), 105-121.

1997

"Consumer Demand Systems and Household Equivalence Scales," Handbook of Applied Econometrics, Volume II: Microeconomics, M. H. Pesaran and P. Schmidt, eds., 1997, Oxford: Blackwell Publishers Ltd.

"Quadratic Engel Curves and Consumer Demand," with James Banks and Richard Blundell, **Review of Economics and Statistics**, November 1997, 79(4), 527-539.

"Constructing Instruments for Regressions With Measurement Error When No Additional Data are Available, With an Application to Patents and R&D" **Econometrica**, September 1997, 65(5), 1201-1213.

"Semiparametric Estimation of Location and Other Discrete Choice Moments," **Econometric Theory**, March 1997, 13(1), 32-51.

1996

"Demand Estimation With Measurement Errors on the Left and Right Hand Side," Review of Economics and Statistics, November 1996, 78(4), 718-725.

"Tax Reform and Welfare Measurement: Do We Need Demand System Estimation?" with James Banks and Richard Blundell, **Economic Journal**, September 1996, 106(438), 1227-1241.

"Aggregation Without Separability: A Generalized Composite Commodity Theorem," **American Economic Review**, June 1996, 86(3), 524-543.

1995

"Utility Functions and Global Regularity of Fractional Demand Systems," **International Economic Review**, 1995, 36(4), 927-945.

"Equivalence Scales, Costs of Children, and Wrongful Death Laws," with Richard Weckstein, **Journal of Income Distribution**, 1995, 4(2), 191-208.

"A Theorem on Portfolio Separation With General Preferences," with William Perraudin, **Journal of Economic Theory**, 1995, 65(2), 624-626.

"Consistent Nonparametric Hypothesis Testing with an Application to Slutsky Symmetry," **Journal of Econometrics**, 1995, 67, 379-401.

1994

"An Examination of Werner Hildenbrand's Market Demand," **Journal of Economic Literature**, 1994, 32, 1832-1841.

"Aggregation and Simple Dynamics," **American Economic Review**, 1994, 84, 905-918.

Review of "Aggregation, Consumption, and Trade: Essays in Honor of H. S. Houthakker," eds: L. Philips and L. D. Taylor, **Journal of Economic Literature**, 1994, 32, 128-130.

"Comments on Artificial Neural Networks: An Econometric Perspective," **Econometric Reviews**, 1994, 13, 99-104.

1993

"Distribution Movements, Macroeconomic Regularities, and the Representative Consumer," **Ricerche Economiche**, special issue: Recent Developments and Implications of the Aggregation Theory, 1993 47, 189-199.

"Household Equivalence Scales and Welfare Comparisons: Reply," **Journal of Public Economics**, 1993, 50, 147-148.

"Stochastic Hicksian Aggregation With an Application to Grouping Goods Without Separable Utility," **Annales d'Economie et de Statistiques**, special issue: Recent Advances in Consumer Theory, January-March 1993, 29, 17-42.

1992

"Aggregation With Log Linear Models," **Review of Economic Studies**, 1992, 59, 535-543.

"Testing the Rank of an Estimated Matrix, With Applications to Factor, State Space, and ARMA models," With Len Gill, **Journal of the American Statistical Association**, September, 1992, 87, 766-776.

1991

"The Information Content of Equivalence Scales," with Richard Blundell, **Journal of Econometrics**, 1991, 50, 49-68.

"Cost of Characteristics Indices and Household Equivalence Scales," **European Economic Review**, August 1991, 35, 1277-1293.

"The Rank of Demand Systems: Theory and Nonparametric Estimation," **Econometrica**, May 1991, 59, 711-730.

1990

"Comments on Specification of Household Engel Curves by Nonparametric Estimation," **Econometric Reviews**, 1990, 9(2), 189-195.

"Full Rank Demand Systems," **International Economic Review**, May 1990, 31, 289-300.

"Income Distribution Movements and Aggregate Money Illusion," **Journal of Econometrics**, Annals: Economic Issues in Analyzing Inequality, Part II: Modelling Methods, Jan/Feb 1990, 43(1/2), 35-42.

1989

"A Globally Concave, Symmetric, Flexible Cost Function," **Economics Letters**, 1989, 31, 211-214.

"Household Equivalence Scales and Welfare Comparisons," **Journal of Public Economics**, 1989, 39, 377-391.

"Exact Aggregation and a Representative Consumer," **Quarterly Journal of Economics**, August 1989, 104, 622-633.

"A Demand System Rank Theorem," **Econometrica**, May, 1989, 57, 701-705.

"Identification and Estimation of Equivalence Scales Under Weak Separability," **Review of Economic Studies**, 1989, 56, 311-316.

"Nesting the AIDS and Translog Demand Systems," **International Economic Review**, May 1989, 30, 349-356.

"A Path Independent Divisia-Like Index For PIGLOG Preferences," **Economica**, February 1989, 56, 121-123.

1988

"Exact Aggregation, Distribution Parameterizations, and a Nonlinear Representative Consumer," *Advances in Econometrics*, 1988, 7, 253-290, G. F. Rhodes and T. B. Fomby eds, Greenwich: JAI Press.

"An Exactly Aggregable Trigonometric Engel Curve System," **Econometric Reviews**, 1988, 7, 97-102.

1987

"Fractional Demand Systems," **Journal of Econometrics**, November 1987, 36, 311-337.

"Characterizing Some Gorman Engel Curves," **Econometrica**, November 1987, 55, 1451-1459.

"Bliss Levels That Aren't," **Journal of Political Economy**, February 1987, 95, 211-215.

"AIDS, Translog, and the Gorman Polar Form," **Economics Letters**, 1987, 24, 161-163.

1986

"Additive Separability and Equivalent Scales," **Econometrica**, January, 1986, 54, 219-222.

1985

Review of "Price Level Measurement: Proceedings from a conference sponsored by Statistics Canada," eds: Diewert and Montmarquette, **Journal of Economic Literature**, December, 1985.

"Bundling of Substitutes or Complements," **International Journal of Industrial Organization**, 1985, 3, 101-107.

"A Unified Approach to Incorporating Demographic or Other Effects into Demand Systems," **Review of Economic Studies**, January 1985, 52, 1-18.

SELECTED WORKING PAPERS

"Nonparametric Identification of Accelerated Failure Time Competing Risks Models," with Sokbae Lee, 2009.

"Nonparametric Identification of a Binary Random Factor in Cross Section Data," with Yingying Dong 2009.

"Price Dimension Reduction in Demand Systems With Many Goods," with Stefan Hoderlein, 2009.

"Estimating Features of a Distribution From Binomial Data," with Oliver Linton and Daniel McFadden, original 1997, revised 2009.

"Semiparametric Double Index Model Identification and Estimation," 2008.

"Identifying the Returns to Lying When the Truth is Unobserved," by Yingyao Hu and Arthur Lewbel, 2008.

"Using Heteroskedasticity to Identify and Estimate Mismeasured and Endogenous Regressor Models," revised 2008.

"Estimating Consumption Economies of Scale, Adult Equivalence Scales, and Household Bargaining Power," with Martin Browning and Pierre-Andre Chiappori," original 2002, revised 2008.

"Simple Endogenous Binary Choice And Selection Panel Model Estimators," 2005.

"Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models," 2004.

"Ordered Response Threshold Models," 2002.

"Direct Utility Functions for the PIGL, PIGLOG, Quadratic Logarithmic, and Gorman Polar Form," 1997.

"Demand System Rank, Direct Utility, Portfolio Separation, and a CAPM for Non von Neumann Morgenstern Preferences," 1997.

SELECTED SEMINARS AND CONFERENCES (Recent few years)

"Semiparametric Double Index Model Identification and Estimation," invited session, International Symposium on Econometric Theory and Applications, Kyoto, Japan, 2009.

"Nonparametric Identification of Accelerated Failure Time Competing Risks Models," Far East and South Asia Meeting of the Econometric Society, Tokyo, Japan, 2009.

Discussant, New Economics of the Family, Inaugural conference of the Milton Friedman Institute for Research in Economics, Chicago, 2009.

“Identifying the Returns to Lying When the Truth is Unobserved.” Bates-White Sixth Annual Antitrust Conference, Washington DC, 2009

“Nonparametric identification of a Binary Random Factor in Cross Section Data,” North American Summer Meeting of the Econometric Society, Boston, 2009.

“Identifying the Returns to Lying When the Truth is Unobserved.” At Banff International Research Station, workshop on Semiparametric and Nonparametric Methods in Econometrics, 2009

“Semiparametric Double Index Model Identification and Estimation,” North American Winter Meeting of the Econometric Society, San Francisco, 2009.

"Estimation of collective Household models With Engel Curves," Society of Labor Economists Annual meeting, invited session on "The Family," 2008.

"Returns to Lying When the Truth is Unobserved," Economic Research Initiatives at Duke conference on Identification Issues in Economics," at Duke University, 2008.

“Estimation of collective Household models With Engel Curves," Workshop on Modeling Household Behavior, Institute of Fiscal Studies, London, 2008.

"Identifying the Returns to Lying When the Truth is Unobserved," North American Winter Meeting of the Econometric Society, New Orleans, 2008.

"Nonparametric Measurement Error and Returns to Lying," Invited session, Econometric Society Latin American Meetings, Bogota, 2007

"Using Heteroskedasticity to Identify and Estimate Missmeasured and Endogenous Regressor Models," Econometric Society European Meetings, Budapest, 2007.

"Two Stage Least Squares Estimation of Endogenous Sample Selection Models," North American Winter Meeting of the Econometric Society, Chicago, 2007.

"Tricks With Hicks: The EASI Demand System," Econometric Society European Meetings, Vienna, 2006.

"Simple Endogenous Binary Choice and Selection Panel Model Estimators," North American Winter Meeting of the Econometric Society, Boston, 2006.

Chair and Discussant, session on Panel Data Methods, North American Winter Meeting of the Econometric Society, Boston, 2006.

Discussant, Invited session on "Modeling Heterogeneity," World Econometric Society Meetings, London, 2005.

"Simple Estimators for Endogenous Selection Models," World Econometric Society Meetings, London, 2005.

Invited Lecture, "Simple Endogenous Binary Choice and Selection Panel Model Estimators," 12th Conference on Panel Data, Centre for Applied Microeconometrics, Copenhagen, 2005.

Invited Seminar, "Structural Models Containing a Dummy Endogenous Variable," Festschrift in Honor of Daniel McFadden, Berkeley, CA, 2005.

Program Committee for Econometric Society World Congress, 2005.

Invited keynote lecture, Workshop on Research in Consumer Behavior and Welfare, Estimating Consumption Economies of Scale, Adult Equivalence Scales, and Household Bargaining Power," Garda, Italy, 2004.

Invited seminar, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models," 2004 Econometric Society European Meetings.

Invitational Choice Conferences, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models," Estes Park Colorado, and RAND Santa Monica, 2004.

"Estimation of Average Treatment Effects With Misclassification," 2004 Econometric Society North American Winter Meetings.

REFEREE EXPERIENCE

American Economic Review, American Journal of Agricultural Economics, Bulletin of Economic Research, Canadian Journal of Economics, Econometric Reviews, Econometric Theory, Econometrica, Economic Inquiry, Economic Journal, Economica, Economic Modeling, Empirical Economics, European Economic Review, Hong Kong Research Grants Council, International Economic Review, International Journal of Industrial Organization, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Applied Economics, Journal of Asian Economics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Education, Journal of Economic Literature, Journal of Economic Theory, Journal of Human Resources, Journal of Industrial Economics, Journal of Mathematical Economics, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Political Economy, Journal of Population Economics, Journal of Public Economics, Journal of Statistical Planning and Inference, Mathematical Social Sciences, National Science Foundation, Quarterly Journal of Economics, Rand Journal of Economics, Research in Labor Economics, Review of Economic Studies, Review of Economics and Statistics, Sankhya, Scandinavian Journal of Economics, Social Choice and Welfare, Social Sciences Research Council of Canada, Studies in Applied Mathematics

TEACHING EXPERIENCE

Econometrics and Microeconomics: from introductory undergraduate to Ph.D. level

Average student ratings of Ph.D. level courses: *4.7 out of 5* (for the last three years)

PUBLISHED SOFTWARE

"Micro-ex: Computerized Exercises in Microeconomics" Software to accompany the textbook, "Microeconomics," by R. Pindyck and D. Rubinfeld, published by Macmillan, Inc., 1989, 2nd ed. 1992.

"Our Town Meeting" (with Thomas F. F. Snyder), a classroom economic simulation program, Published by Tom Snyder Productions, Inc., 1987

"The Federal Budget: A Question of Balance" (with Thomas F. F. Snyder and David Dockterman), a classroom economic simulation program, part of the "Decisions, Decisions" simulations series, Published by Tom Snyder Productions, Inc., 1986.

"Run For The Money," (with Thomas F. F. Snyder, through Tom Snyder Productions, inc.), an educational home computer program, Published by Scarborough Systems, Inc. 1985.

"Make Millions," (with G. Richard Fryling and Thomas F. F. Snyder, through Tom Snyder Productions, Inc.), an educational business simulation program, published by Scarborough Systems, Inc. and Mindscape, Inc., 1985.

TESTIMONY EXPERIENCE

Investigation of practices of the California Independent System Operator Corporation and the California Power Exchange (CISO & CPE) for the Federal Energy Regulatory Commission, in the matter of San Diego Gas and Electric Company v. Sellers of Energy and Ancillary Services into Markets Operated by the CISO & CPE, Exhibit no. CA-356, Docket nos. EL-00-95-069 and EL-00-98-058, March 20, 2003.

(Have also testified as an expert witness.)

CONSULTING EXPERIENCE (Recent years, Non-grant related):

Outside Consultant for the "Brattle Group," Cambridge, MA

Experience: postal rate setting, housing prices, Electric and gas utility regulation, and general econometric issues

MISCELLANEOUS

"Research in Juggling History," <http://www2.bc.edu/~lewbel/jugweb/history-1.html>, 1995, revised 2002.

"A Juggler's Tribute to Claude Shannon," IEEE (Institute of Electrical and Electronic Engineers) Information Theory Society Newsletter, December 2001, 51(4), 9-12. Excerpts also appear in Juggle magazine, May/June 2001, p. 17.

"The Science of Juggling," with Peter Jan Beek, Scientific American, November 1995, 273(5), 92-97.

"The Academic Juggler," a regular feature in Juggler's World magazine, devoted to the scientific analysis of Juggling, 1987-1996.

Letter to the Editor, The Wall Street Journal, September 11, 1991, and July 19, 1995.

"Writing and Evaluating Educational Simulations Software," Academic Computing Magazine, March/April 1988, 2, 28-29, 51-54.