August 2016

CURRICULUM VITAE

GARY CHAMBERLAIN

Personal:

Date of Birth: 23 April 1948

Education:

Harvard College, A.B., 1970, Summa Cum Laude (Economics)

Harvard University, Ph.D., 1975 (Economics)

Employment:

Louis Berkman Professor of Economics, Harvard University, 2002–

Professor of Economics, Harvard University, 1987–2002

Professor of Economics, University of Wisconsin, Madison, 1982–1987

Associate Professor of Economics, University of Wisconsin, Madison, 1979–1982

Assistant Professor of Economics, Harvard University, 1975–1979

Honors and Awards:

John Williams Prize for best undergraduate record in Economics, 1970

Alfred P. Sloan Research Fellow, 1981–1983

Fellow of the Econometric Society, 1981–

Romnes Faculty Fellow, University of Wisconsin, Madison, 1983–1987

Fellow, Center for Advanced Study in the Behavioral Sciences, 1984–1985

Council Member, the Econometric Society, 1988–1990, 1991–1993

Fellow of the American Academy of Arts and Sciences, 1989–

Galbraith Teaching Prize, 1993

Fisher-Schultz Lecture, Econometric Society, 2001

Fellow of the American Association for the Advancement of Science (AAAS), 2003–

Member, National Academy of Sciences, elected 2011

Distinguished Fellow of the American Economic Association, 2015

Publications:

"Multimarket Expectations and the Rate of Interest," with M. Feldstein, *Journal of Money, Credit, and Banking*, 1973, 873–902.

"Unobservables with a Variance-Components Structure: Ability, Schooling, and the Economic Success of Brothers," with Z. Griliches, *International Economic Review*, 1975, 422–449. Reprinted in *Latent Variables in Socio-Economic Models*, eds. D. Aigner and A. S. Goldberger, Amsterdam: North-Holland, 1977, 253–284.

"Matrix Weighted Averages and Posterior Bounds," with E. Leamer, *Journal of the Royal Statistical Society*, Series B, 1976, 73–84.

"A Bayesian Interpretation of Pretesting," with E. Leamer, *Journal of the Royal Statistical Society*, Series B, 1976, 85–94.

"An Instrumental Variable Interpretation of Identification in Variance-Components and MIMIC Models," in *Kinometrics: The Determinants of Socio-Economic Success Within and Between Families*, ed. P. Taubman, Amsterdam: North-Holland, 1977, 235–254.

"Are Brothers as Good as Twins?" in *Kinometrics: The Determinants of Socio-Economic Success Within and Between Families*, ed. P. Taubman, Amsterdam: North-Holland, 1977, 287–298.

"More on Brothers," with Z. Griliches, in *Kinometrics: The Determinants of Socio-Economic Success Within and Between Families*, ed. P. Taubman, Amsterdam: North-Holland, 1977, 97–124.

"Education, Income, and Ability Revisited," *Journal of Econometrics*, 1977, 241–257. Reprinted in *Latent Variables in Socio-Economic Models*, eds. D. Aigner and A. S. Goldberger, Amsterdam: North-Holland, 1977, 143–161.

"Omitted Variable Bias in Panel Data: Estimating the Returns to Schooling," *Annales de l'INSEE*, 30/31, 1978, 49–82.

"Analysis of Covariance with Qualitative Data," *Review of Economic Studies*, 1980, 225–238.

"Comment" (on paper by A. Lancaster and S. Nickell), *Journal of the Royal Statistical Society*, Series A, 1980, 160.

"Studies of Teaching and Learning in Economics: Discussion," *American Economic Review*, Papers and Proceedings, 1980, 47–49.

"A Note on the Probability of Casting a Decisive Vote," with M. Rothschild, *Journal of Economic Theory*, 25, 1981, 152–162.

"Comment" (on paper by R. Meyer and D. Wise), in *The Youth Labor Market Problem: Its Nature, Causes, and Consequences*, eds. R. Freeman and D. Wise, Chicago: University of Chicago Press, 1982, 344–347.

"The General Equivalence of Granger and Sims Causality," *Econometrica*, 50, 1982, 569–581.

"Multivariate Regression Models for Panel Data," *Journal of Econometrics*, 18, 1982, 5–46.

"A Characterization of the Distributions that Imply Mean-Variance Utility Functions," *Journal of Economic Theory*, 29, 1983, 185–201.

"Arbitrage, Factor Structure, and Mean-Variance Analysis on Large Asset Markets," with M. Rothschild, *Econometrica*, 51, 1983, 1281–1304.

"Funds, Factors, and Diversification in Arbitrage Pricing Models," *Econometrica*, 51, 1983, 1305–1323.

"Panel Data," in *Handbook of Econometrics*, Volume 2, eds. Z. Griliches and M. Intriligator, Amsterdam: North-Holland, 1984, 1247–1318.

"Comment" (on paper by C. Manski), *Econometric Reviews*, 3, 1984, 199–202.

"Heterogeneity, Omitted Variable Bias, and Duration Dependence," in *Longitudinal Analysis of Labor Market Data*, eds. J. Heckman and B. Singer, Cambridge: Cambridge University Press, 1985, 3–38.

"Asymptotic Efficiency in Semiparametric Models with Censoring," *Journal of Econometrics*, 32, 1986, 189–218.

"Asymptotic Efficiency in Estimation with Conditional Moment Restrictions," *Journal of Econometrics*, 34, 1987, 305–334.

"Asset Pricing in Multiperiod Securities Markets," *Econometrica*, 56, 1988, 1283–1300.

"Arthur S. Goldberger and Latent Variables in Econometrics," *Journal of Economic Perspectives*, 4, 1990, 125–152.

"Efficiency Bounds for Semiparametric Regression," *Econometrica*, 60, 1992, 567–596.

"Comment: Sequential Moment Restrictions in Panel Data," *Journal of Business & Economic Statistics*, 10, 1992, 20–26.

"Quantile Regression, Censoring, and the Structure of Wages," in *Advances in Econometrics: Sixth World Congress*, Volume I, ed. C. Sims, Cambridge: Cambridge University Press, 1994, 171–209.

"Predictive Distributions based on Longitudinal Earnings Data," with Keisuke Hirano, *Annales d'Économie et de Statistique*, 55–56, 1999, 211–242.

"Econometrics and Decision Theory," *Journal of Econometrics*, 95, 2000, 255–283.

"Econometric Applications of Maxmin Expected Utility," *Journal of Applied Econometrics*,

15, 2000, 625–644.

"Optimal Intertemporal Consumption under Uncertainty," with Charles Wilson, *Review of Economic Dynamics*, 3, 2000, 365–395.

"Minimax Estimation and Forecasting in a Stationary Autoregression Model," *American Economic Review: Papers & Proceedings*, 91, May 2001, 55–59.

"Nonparametric Applications of Bayesian Inference," with Guido Imbens, *Journal of Business & Economic Statistics*, 21, 2003, 12–18.

"Random Effects Estimators with Many Instrumental Variables," with Guido Imbens, *Econometrica*, 72, 2004, 295–306.

"Decision Theory Applied to an Instrumental Variables Model," *Econometrica*, 75, 2007, 609–652.

"Comment on Decision Theory Applied to an Instrumental Variables Model," *Econometrica*, 76, 2008, 1565.

"Decision Theory Applied to a Linear Panel Data Model," with Marcelo Moreira, *Econometrica*, 77, 2009, 107–133.

"Binary Response Models for Panel Data: Identification and Information," *Econometrica*, 78, 2010, 159–168.

"Bayesian Aspects of Treatment Choice," in *The Oxford Handbook of Bayesian Econometrics*, ed. by J. Geweke, G. Koop, and H. van Dijk, Oxford: Oxford University Press, 2011, 11–39.

"Predictive Effects of Teachers and Schools on Test Scores, College Attendance, and Earnings," *Proceedings of the National Academy of Sciences*, 110, 2013, 17176–17182.

"Fixed Effects, Invariance, and Spatial Variation in Intergenerational Mobility," *American Economic Review: Papers & Proceedings*, 106, May 2016, 400–404.

Manuscripts

"Identification in Variance-Components Models," Harvard Institute of Economic Research, Discussion Paper No. 486, June 1976.

"Feedback in Panel Data Models," Harvard Institute of Economic Research, Discussion Paper No. 1656, September 1993.

Professional Activities:

Member, Social Science Research Council Committee on the Methodology of Longitudinal Research, 1977–1981

Research Associate, National Bureau of Economic Research, 1978–

Organizer, Econometric Methodology Sessions at Econometric Society Meeting, Chicago, August 1978.

Foreign Editor, *Review of Economic Studies*, 1979–1981

Associate Editor, *Economics Letters*, 1978–1991

Associate Editor, *Journal of the American Statistical Association*, 1979–1981

Lecturer, National Opinion Research Center Summer Workshop on the Analysis of Panel Data, 30 July to 4 August 1979; 16 June to 21 June 1980

Program Committee, Econometric Society Summer Meeting, San Diego, June 1981

Member, National Science Foundation Advisory Committee for Social and Economic Sciences, Subcommittee for Economics, 1981–1983

Invited Survey Paper on "Panel Data," Econometric Society Summer Meeting, Evanston, June 1983

Co-Editor, *Econometrica*, 1983–1986

Walras-Bowley Lecture Committee, Econometric Society, 1983

Frisch Medal Committee, Econometric Society, 1985

Member, Board of Overseers to the Panel Study of Income Dynamics, 1985–1987

Chairman, Program Committee for the Econometric Society Winter Meeting, 1988

Fellows Nominating Committee, Econometric Society, 1989

Invited Symposium Paper on "Quantile Regression, Censoring, and the Structure of Wages," Sixth World Congress of the Econometric Society, Barcelona, Spain, August 1990

Member, American Academy of Arts and Sciences Section Panel for Nominations in Economics, 1991

Member, Program Committee for the Alfred P. Sloan Research Fellowships in Economics, 1992–1998

Council Nominating Committee, Econometric Society, 1992

Lecturer, 1994 Distinguished Guest Lecturer Series in Econometrics, University of Pennsylvania

Invited Paper, Fourth World Meeting of the International Society for Bayesian Analysis, Cape Town, South Africa, December 1996

Invited Paper, Seventh International Conference on Panel Data, Paris, France, June 1997

Invited Paper, American Statistical Association Meetings, Anaheim, August 1997

Invited Lectures, CEMFI, Madrid, January 1998

Invited Paper, Principles of Econometrics Conference, University of Wisconsin-Madison, May 1998

Invited Paper, Inference and Decision Making Conference, Rotterdam, June 1999

Invited Paper, NSF Symposium on Quasi-Experimental Methods, Berkeley, August 1999

Invited Paper, Economic and Social Research Council, Econometric Study Group Conference, Bristol, July 2001

Chair, Walras-Bowley Lecture Committee, Econometric Society, 2002

Member, American Academy of Arts and Sciences Section Panel for Nominations in Economics, 2005

Invited paper, Econometrics in Rio Conference, Vargas Foundation, Rio de Janeiro, July 2006

Chair, Frisch Medal Committee, Econometric Society, 2007

Invited paper, Econometric Society Winter Meetings, Plenary Session, Atlanta, January 2010

National Academy of Sciences, Temporary Nominating Group, Class V, 2012

National Research Council, Board on Testing and Assessment, 2012

National Academy of Sciences, Class Membership Commitee, 2013

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