

CURRICULUM VITAE

PERSONAL:

Name: AMAN ULLAH

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Marital Status: Married; one child

Citizenship: United States of America

EDUCATION:

1964 Lucknow University -- Bachelor's Degree (BA): Statistics, Economics, Mathematics

1966 Lucknow University -- Master's Degree (MS): Mathematical Statistics

1971 Delhi School of Economics: Delhi University -- Doctorate (Ph.D.): Economics.

AWARDS AND HONORS:

- Journal of Econometrics Charter Fellow, 2005
- UCR Dissertation Advisor/Mentor Award 2005
- F.N.A.SC. (Fellow of National Academy of Sciences, India, 1986)
- Honor from Forum for Interdisciplinary Mathematics, USA, 2004
- Distinguished Erskine Fellow, University of Canterbury, New Zealand, 1986
- NSF Post Doctoral Fellow, Southern Methodist University, 1972
- Associate Fellow, CIREQ, Canada, 2007
- Senior Fellow, Rimini Centre for Economic Analysis, Italy, 2008

EMPLOYMENT:

2008-	University of California, Riverside, USA Distinguished Professor
1989 -2008	<u>University of California, Riverside, U.S.A.</u> Professor
1982 -1989	<u>University of Western Ontario, Canada</u> Professor
1975-1982	<u>University of Western Ontario, Canada</u> Associate Professor
1973-1975	<u>Southern Methodist University, U.S.A.</u> Assistant Professor
1972 -1973	<u>Southern Methodist University, U.S.A.</u> Post-doctoral Fellow

ACADEMIC VISITS:

- Australian National University, June 1976 to August 1976.
- Netherlands School of Econometrics, Holland, May 1978 to July 1978.
- Department of Econometrics and Operations Research, Monash University, Australia, July 1980 to August 1980.
- Centre for Operations Research and Econometrics, Belgium, 1980-1981.
- Centre for Multivariate Analysis, University of Pittsburgh, July-August, 1982-1983.
- Indian Statistical Institute, July-August 1983/1984, and December 1984.
- University of New South Wales, Australia, May 1986.
- Distinguished Erskine Fellow, University of Canterbury, New Zealand, June 1986.
- Visiting Professor, University of Illinois, USA, August-December 1987.

- Visiting Scholar, Stanford University, USA, January-July 1988.
- Distinguished Visitor, York University, Canada, March 1990.
- Visiting Professor, Tillburg University, Holland, August 1994.
- Distinguished Visitor, Tinbergen Institute of Econometrics, Holland, August 1994.
- Visiting Professor, University of Dortmund, Germany, 1995.
- Consultant, Research Division, World Bank, 1996.
- Visiting Professor, Bilkent University, Turkey, 1998.
- Visiting Professor, University of Victoria, Canada, 1998.
- Visiting Professor, City University, Hong Kong, 1999.
- Visiting Professor, FGV, Brazil, 1999.
- Visiting Professor, Jawahar Lal Nehru University and Delhi School of Economics, 2000.
- Visiting Professor, Lahore University of Management Sciences, 2000.
- Visiting Professor, Bilkent University, Turkey, 2000.
- Visiting Professor, Universita' Ca' Foscari di Venezia, Italy, 2000.
- Invited Lectures at CIDE (Italian Centre for Econometrics), Bertinorao (Forli), 2000.
- Visiting Fellow, CIREQ, McGill University, Montreal, Canada, 2003 and 2005.
- Cambridge University, Economics Department, England, June 2004
- Xiamen University, Xiamen, China, July 2006
- Business School, Cambridge University, England, August 2006.
- WISE, Xiamen University, Xiamen, China, July 2007
- CIREQ, University of Montreal and McGill University, September 2007
- Singapore Management University, August 2009

PUBLICATIONS:

A. Books --

1. Finite Sample Econometrics, 2004 (Oxford: Oxford University Press), 230 pages.
2. Handbook of Applied Econometrics and Statistical Inference, 2002 edited (New York: Marcel Dekker) (with A. Wan and A. Chaturvedi) 718 pages
3. Handbook of Applied Economic Statistics, edited, 1998 (New York: Marcel Dekker) (with D. E. A. Giles 625) pages
4. Contributions to Econometric Theory and Applications, 1990, edited (New York: Springer-Verlag) (with Carter and Dutta) 366 pages.
5. Nonparametric Econometrics, 1999 (New York: Cambridge University Press) (with Pagan) 424 pages.
6. Econometrics: A Varying Coefficients Approach, 1981 (England: Croom Helm) (with Raj) 372 pages.
7. Recent Advances in Regression methods, November 1981 (New York: Marcel Dekker) (with Vinod) 361 pages.
8. Semi Parametric and Nonparametric Econometrics, 1988, edited for Empirical Economics, (Heidelberg: Physica-Verlag) 172 pages.

B: Articles --

- 1970 "On Nagar's Approximates to Moments of the Two Stage Least Squares Estimation" (with Nagar), *Indian Economic Review*, Vol. 5. pp. 69-80
- "A Note On the Moments of the Wald's Estimator," (with Gupta), *Statistical Neerlandica*, Vol. 24. pp. 109-123 [\[pdf\]](#)
- 1972 "On the Moments of the Concentration Ratio" (with Tiwari), *Sankhya*, Series B, Vol. 34. pp. 405-408 [\[pdf\]](#)

- 1973 "Note on Approximate Skewness and Kurtosis of the Two-Stage Least Squares Estimator" (With Nagar), *Indian Economic Review*, Vol. 7. pp. 70-80
- 1974 "Competitive Firm and the Theory of Input Demand Under Price Uncertainty" (with Batra), *Journal of Political Economy*, May, Vol. 82. pp. 537-150 [\[pdf\]](#)
- "The Sampling Distribution of Improved Estimators for Coefficients in Linear Regression," *Journal of Econometrics*, Vol. 2. pp.143-150 [\[pdf\]](#)
- "Estimation of Seemingly Unrelated Regressions with Random Coefficients" (with Singh), *Journal of American Statistical Association*, March, Vol. 69. pp. 191-195 [\[pdf\]](#)
- "The Exact Mean of the Two Stage Least Squares Estimator of the Structural Parameters in the Equation Having Three Endogenous Variables" (with Nagar), *Econometrica*, Vol. 42. pp. 749-758 [\[pdf\]](#)
- 1975 "Note on the Exact Sampling Distribution of Generalized Hock's Estimator" (with Lal), *Indian Economic Review*, October, Vol. 10. pp. 107-117 [\[pdf\]](#)
- 1976 "The Consumption Function: The Permanent Income Versus the Habit Persistence Hypothesis" (with Singh), *Review of Economics and Statistics*, February, Vol. LVIII. pp. 96-103. [\[pdf\]](#)
- "Uncertainty in Production and the Competitive Firm" (with Ratti), *Southern Economic Journal*, April, Vol. 42. pp. 703-710 [\[pdf\]](#)
- 1977 "A Note on the Skewness and Kurtosis of the Zellner SUR Estimator" (with Rafiquzzaman), *Indian Economic Review*, April, Vol. 12 pp. 181-184 [\[pdf\]](#)
- 1978 "Double k-class Estimators of Coefficients in Linear Regression" (with S. Ullah), *Econometrica*, May, Vol. 46. pp. 705-722. [\[pdf\]](#)
- 1979 "A Disturbed Lag Estimator Derived from Shiller's Smoothness Priors: An Extension" (with Raj), *Economics Letters*, Vol. 2. pp. 219-224. [\[pdf\]](#)
- "The Finite Sample Properties of OLS and IV Estimators in Special Rational Distributed Lag Models" (with Carter), *Sankhya*, Vol. 41. pp 1-18
- 1980 "Generalized Two Stage Least Squares Estimators for a Structural Equation with Both Fixed and Random Coefficients" (with Raj and Srivastava), *International Economic Review*, February, Vol. 21. pp. 171-184. [\[pdf\]](#)

"On Lindley-Like Mean Correction in the Improved Estimator of Regression Coefficients" (with Srivastava), *Economics Letters*, Vol. 6. pp. 29-36. [\[pdf\]](#)

"The Exact, Large-Sample and Small-Disturbance Conditions of Dominance of Biased Estimators in Linear Models," *Economics Letters*, Vol. 6. pp. 339-344. [\[pdf\]](#)

"A Polynomial Distributed Lag Model with Stochastic Coefficients and Priors" (With Raj), *Empirical Economics*, Vol. 5. pp. 219-232 [\[pdf\]](#)

1981 "A Family of Improved Shrinkage Factors for the Ordinary Ridge Estimators" (With Vinod and Kadiyala), *Economic Studies Quarterly*, Vol.32. pp. 164-175 [\[pdf\]](#)

"Evaluation of the Mean Squared Error of Certain Generalized Ridge Estimators Using Confluent Hypergeometric Functions" (with Vinod and Kadiyala), *Sankhya*, Vol. 43. pp. 1-14 [\[pdf\]](#)

1982 "The Approximate Distribution of the Stein-Rule Estimator," *Economics Letters*, Vol. 10. pp. 305-308 [\[pdf\]](#)

1983 "Properties of Shrinkage Estimators when the Disturbances are Not Normal" (With Srivastava and Chandar), *Journal of Econometrics*, Vol. 21. pp 389-402 [\[pdf\]](#)

"Estimation of Linear Regression Model with Autocorrelated Disturbances" (with Magee and Srivastava), *Journal of Time Series Analysis*, Vol. 14. pp. 127-135 [\[pdf\]](#)

1984 "Improvement Ranges for Shrinkage Estimators with Stochastic Target" (with Vinod), *Communications in Statistics*, Vol. 13. pp. 207-215

"On the Robustness of LM, LR and W Tests in Regression Models" (with Zinde-Walsh), *Econometrica*, July, Vol. 52. pp. 1055-1066 [\[pdf\]](#)

"An Empirical Test of Risk Aversion Hypothesis" (with Appelbaum), *Pakistan Journal of Applied Economics*, Vol. 3. pp 57-64 [\[pdf\]](#)

"The Sample Distribution of Shrinkage Estimators and Their F-Ratios in Regression Model" (with Carter and Srivastava), *Journal of Econometrics*, Vo. 25. pp. 109-122 [\[pdf\]](#)

1985 "Estimation and Testing Regression Model with Spherically Symmetric Errors" (with Zinde Walsh), *Economics Letters*, Vol. 2, 127-132 [\[pdf\]](#)

"Nonparametric Time Series Estimation of Joint DGP, Conditional DGP and Vector Autoregression" (with Singh), *Econometric Theory*, Vol. 1. pp. 27-52 (Erratum, 1987) [\[pdf\]](#)

- "Specification Analysis of Econometric Models," *Journal of Quantitative Economics*, Vol. 1. pp. 187-210 [\[pdf\]](#)
- 1986 "Estimation of Linear Regression Model with Moving Average Disturbances" (with Vinod and Singh), *Journal of Quantitative Economics*, Vol. 2, 137-152. [\[pdf\]](#)
- "Nonparametric Recursive Estimation of a Multivariate, Marginal and Conditional DGP with an Application to Specification of Econometric Models," *Communications in Statistics, Theory and Methods*, Vol. 15. pp. 3489-3513
- "Efficient Estimation and Testing Under Unknown Heteroscedasticity Without Using Auxiliary Variables" (with Vinod), *Computer Science and Statistics*, 18th symposium on the interface, Vol. 30. pp. 426-431 [\[pdf\]](#)
- "Distribution of F-ratio Under Multivariate't" (with P.C.B. Phillips), *Econometric Theory*(Solution), Vol. 2. pp. 449-452
- "Moments of OLS Estimators in an ARMA Model with Explanatory Variables," (with Maasoumi) *Economics Letters*, Vol. 21. pp. 265-269 [\[pdf\]](#)
- 1987 "Efficiency on Estimators in Regression Model with AR(1) Errors" (with Magee and Srivastava) in the *Special Volume in Honor of W.G. Cochran* (ed. by D.E.A. Giles and M. King) pp. 81-98
- "Nonparametric Inference in Econometrics" (with Carter and Singh) in *Times Series and Econometric Modelling*, I. MacNeill and G. Umphrey (eds.), Reidel Press, Holland pp. 253-278
- "Nonparametric in Monte Carlo Density Estimation of Rational Expectations Estimators and Their t-Ratio," (with S. Power) in *Advances in Econometrics*. (eds.), JAI Press, pp. 157-186. [\[pdf\]](#)
- "On the Improved Estimation of Structural Coefficients" (with Srivastava), *Sankhya*, Vol. 50. pp. 111-118 [\[pdf\]](#)
- "Specification Analysis in Special Distributed Lag and Other Dynamic Models" (with Maasoumi), *Journal of Quantitative Economics*, Vol. 3. pp. 203-211
- "Limited Information Estimation of a Structural Equation with Moving Average Disturbances," *Metron*, Vol. 45. pp. 159-167 [\[pdf\]](#)
- "Unanticipated Macro Model Estimation," *Econometric Theory* (Solution), Vol. 3. pp. 163-167

- 1988 "On Robustness of Tests in Linear Models with Elliptical Error Distribution" (with Zinde-Walsh) in the *Times Series and Econometric Modelling*, I.MacNeill and G. Umphrey (eds.), Reidel Press, Holland pp. 235-251
- "Econometric Analysis of Models Involving Risk Terms" (with A. Pagan), *Journal of Applied Econometrics*, Vol. 3. pp. 87-105 [\[pdf\]](#)
- "Nonparametric Kernel Estimation of Econometric Parameters," *Journal of Quantitative Economics*, Vol. 4. pp. 81-87 [\[pdf\]](#)
- "Positive-part Stein-Rule Estimator and Tests of Hypothesis" (with Giles), *Economics Letters*, Vol. 25. pp. 49-51 [\[pdf\]](#)
- "Nonparametric Estimation of Econometric Functionals, *Canadian Journal of Economics*. Vol. 21. pp. 625-658 [\[pdf\]](#)
- "Flexible Production Function Estimation by Nonparametric Estimators" (with Vinod), in *Advances in Econometrics*, (eds). JAI Press. [\[pdf\]](#)
- "Nonparametric Estimation and Hypothesis Testing," *Empirical Economics*, Vol. 13, 223-249. [\[pdf\]](#)
- 1989 "Estimation of the Shape of the Demand Curve By Nonparametric Kernel Methods" (with McMillan and Vinod), *Advances in Econometrics and Modelling*, Kluwer Academic Press, Holland, pp. 85-92 [\[pdf\]](#)
- "Estimation of a Probability Density Function with Applications to Nonparametric Inference in Econometrics" (with Singh), *Advances in Econometrics and Modelling*, Kluwer Academic Press, Holland. [\[pdf\]](#)
- "Nonparametric Estimation of Response Coefficients" (with Rilstone), *Communications in Statistics*, Vol. 18. pp. 2615-2627. [\[pdf\]](#)
- 1990 "Unbiased Estimation of the MSE Matrix of Stein-Rule Estimators, Confidence Ellipsoid and Hypothesis Testing" (with Carter and Srivastavas), *Econometric Theory*, Vol. 6. pp. 63-74. [\[pdf\]](#)
- "Finite Sample Econometrics: A Unified Approach," in *Contributions to Econometric Theory and Application*, ed. by Springer, Verlag, pp. 242-292. [\[pdf\]](#)
- 1991 Rao's Score Test in Econometrics (with Bera), *J. of Quantitative Economics*, July, Vol. 7. pp. 189-220. [\[pdf\]](#)

- 1992 "On the Estimation of Residual Variance in Nonparametric Regression," *Journal of Nonparametric Statistics*, Vol. 1. pp. 263—65 [\[pdf\]](#)
- "Smooth Improved Estimators of Econometric Parameters," (with J. Racine), in *Readings in Econometric Theory and Practice*, ed. W.E. Griffiths, H. Lukkepohl, M.E. Bock, North-Holland. pp. 197—213
- The Exact Density of nonparametric Regression Estimators: Fixed Design Case, *Communications in Statistics*, Vol. 21. pp. 1251-1254.
- Chinese Earnings-Age Profile: A Nonparametric Analysis (with Basu), *The Journal of International Trade and Economic Development*, Vol. 1. pp. 151—165 [\[pdf\]](#)
- 1993 Performance Properties of Classical and Inverse Calibration Estimators (with Srivastava), *Journal of Applied Statistical Science*, Vol. 1. pp. 81—88 [\[pdf\]](#)
- General Nonparametric Regression Estimation and Testing in Econometrics, (with Vinod), *Handbook of Statistics: Econometrics*, ed. North Holland, pp. 85—116 [\[pdf\]](#)
- 1994 Moments of the Ratio of Quadratic forms in Non-normal variables with Econometric Examples, (with Srivastava), *Journal of Econometrics*, Vol. 62. pp. 129—141 [\[pdf\]](#)
- Confidence Sets Centered at James-Stein Estimators: A Surprise Concerning the Unknown Variance Case (Hwang), *Journal of Econometrics*, Vol. 60. pp. 145—156 [\[pdf\]](#)
- On the Inverse Moments of the Non Central Wishart Matrix, *Parisankhyan Samikha*, Vol. 1. pp. 49—50 [\[pdf\]](#)
- 1995 Estimation of the Seemingly Unrelated Regression Model When the Error Covariance Matrix is Singular, (with H. Takada and Y. Chen) *Journal of Applied Statistics*, Vol. 22. pp. 517—530 [\[pdf\]](#)
- Moments of the Function of Non-normal Random Vector with Applications to Econometric Estimators and Test Statistics, (with Srivastava and Roy), *Econometric Reviews*, Vol. 4. pp. 459-471 [\[pdf\]](#)
- Stein-Rule Estimation in Models with a Logged-Dependent Variable, *Communications in Statistics*, Vol. 24. pp. 1343-1353
- The Coefficient of Determination and its adjusted version in linear regression models, (with Srivastavas) *Econometric Reviews*, Vol. 14. pp. 229-240

- Efficiency Properties of Some Estimators in Pooling Time-Series and Cross-Section data, *Journal of Quantitative Economics*, Vol. 11. pp. 63-76 [\[pdf\]](#)
- 1996 Entropy, Divergence and Distance Measures with Econometric Applications, *Journal of Statistical Planning and Inference*, Vol. 49. pp. 137—162 [\[pdf\]](#)
- The Second Order Bias and MSE of nonlinear Estimators (with Rilstone and Srivastava) *Journal of Econometrics*, Vol. 75. pp. 369-395 (also Corrigendum, 2005) [\[pdf\]](#)
- On The Bias of the Standard Errors of the LS Residual and the Regression Coefficients Under Normal and Non-Normal Errors (with Breunig), Problem 96.5.4, *Econometric Theory* (Problem and Solutions Section) Vol. 13. pp. 896-897
- 1997 Estimation of Moments and Production Decisions Under Uncertainty, (with Appelbaum) *Review of Economics and Statistics*, Vol.79. pp. 631-637 [\[pdf\]](#)
- On Testimation of a Probability Density: The Normal Case, (with Rahman and Gokhale), *Communications in Statistics*, Vol. 26. pp. 263-278. [\[pdf\]](#)
- A Note on Combining Parametric and Nonparametric Regression, (with Rahman and Gokhale) *Communications in Statistics Theory and Methods*, Vol. 26. pp. 519-529. [\[pdf\]](#)
- Rao's Score Test for the Semi-Parametric models, (with Gonzalez Rivera) *ASA 1997 Proceedings of Business and Economic Statistics Section*, pp. 28-31 [\[pdf\]](#)
- 1998 Econometric Analysis in Complex Surveys, (with Breunig), *Handbook of Applied Economic Statistics*, ed. Marcel Dekkar. 325-354. [\[pdf\]](#)
- Nonparametric and Semiparametric Econometrics of Panel Data (with Roy), in *Handbook of Applied Economics Statistics*, ed. A. Ullah, and D.E.A. Giles, Marcel Dekkar, pp. 579-604. [\[pdf\]](#)
- Estimating Partially Linear Panel Data Models with One Way Error Components, (with Li) *Econometric Reviews*, Vol. 17. pp. 145-166 [\[pdf\]](#)
- 1999 On Goodness of Fit Tests for Weakly Dependent Processes Using Kernel Methods, (with Fan) *Journal of Nonparametric Statistics*, Vol. 11. pp. 337-360. [\[pdf\]](#)
- Parametric and Semi-parametric Estimation of the Effect of Firm Attributes on Efficiency: The Electricity Generating Sector in India (with Khanna and Mundra). *Journal of International Trade and Economic Development*, Vol. 8. pp. 419-436 [\[pdf\]](#)

- Asymptotic Normality of a Combined Regression Estimator (with Fan), *Journal of Multivariate Analysis*, Vol. 71. pp. 191-240 [\[pdf\]](#)
- 2000 Instrumental Variable Estimation of Semiparametric Dynamic Panel Data Models, Monte Carlo Results on Several New and Existing Estimators, (with Li and Berg) *Advances in Econometrics*, ed. T. Fomby, and R. Carter Hill, JAI Press, pp. 297-316.
- Semiparametric Varying Parameter Panel Data Models: An Application to Estimation of Speed of Convergence (with Kumar) in *Advance in Econometrics*, JAI Press, Vol. 14. pp. 109-128
- 2001 Improved Combined Parametric and Nonparametric Regressions: Estimation and Hypothesis Testing, (with M. Dekkar) *Handbook of Applied Econometrics and Statistical Inference*. eds., A. Ullah, A. Wan, and A. Chaturvedi.
- Nonparametric Kernel Methods of Estimation and Hypothesis Testing, in *Companion in Theoretical Econometrics*, B. Baltagi (eds.), Basil Blackwell, U.K. pp. 429-443.
- Nonparametric Bootstrap Tests for Neglected Nonlinearity in Time Series Regression Models, (with Lee), *Journal of Nonparametric Statistics*, Vol. 13. pp 425-451. [\[pdf\]](#)
- Consistent Estimation of Regression Coefficients in Replicated Data with Non-normal Regression Errors, (with Shalabh and Mukherjee), *Annals of Economics and Finance*. 2001. Vol. 2. pp. 241-256 [\[pdf\]](#)
- Semiparametric Panel Data Estimation: With Applications to U.S. Immigration, (with K. Mundra) *Handbook of Applied Econometrics and Statistical Inference*. eds. A. Ullah, A. Wan, A. Chaturvedi, and Marcel Dekkar.
- Rao's Score Test with Nonparametric Density Estimators, (with Gonzalez-Rivera), forthcoming, *Journal of Statistical Planning and Inference*, Vol. 97. pp. 85-100 [\[pdf\]](#)
- 2002 Estimation of the Vector MA Model by Vector Autoregressions, (with J. Galbraith and V. Zinde-Walsh) *Econometric Reviews*, Vol. 21. pp. 205-220 [\[pdf\]](#)
- Sampling Bias in Heckman's Sample Selection Estimator (with Rilstone) in *Recent Advances in Statistical Methods* (ed. Y.P. Chabey) World Scientific Publishing Company
- Implications of Stein-Rule Estimation of the Measure of Goodness of Fit in Linear Regression models, (with Srivastava, Kumar) in *Journal of Statistical Studies* pp. 259-271. [\[pdf\]](#)
- Uses of Entropy and Divergence Measures for Evaluating Econometric Approximations and Inference in *Journal of Econometrics*, Vol. 107. pp. 313-326. [\[pdf\]](#)

- 2003 Real Estate and Stock Returns: a multivariate VAREC model (with Zhong-guo Zhou) in *Property Management*. Vol. 21. pp. 8-24. [\[pdf\]](#)
- Multivariate Local Polynomial Regression for Estimating Average Derivatives (with Li and Lu), *Journal of Nonparametric Statistics*, Vol. 15, pp. 607-624. [\[pdf\]](#)
- Nonparametric Bootstrap Specification Testing in Econometric Models. (with Lee), *Computer-Aided Econometrics*, ed. D.E.A. Giles, Marcel Dekkar, NY, pp 451-477. [\[pdf\]](#)
- 2004 Testing Marshall-Lerner condition: a nonparametric approach (with Mahmud and Yucel) *Applied Economics Letters*, 11,231-236 [\[pdf\]](#)
- Nonparametric Sharp Ratio (with D.Mukherjee), *Journal of Quantitative Economics*, 2,172- 185. [\[pdf\]](#)
- Bias of a Value-at-Risk estimator (with Y.Bao), *Finance Research Letters*, 1,241-249.[\[pdf\]](#)
- 2005 A Nonparametric Random Effect Estimator (with D.Henderson), *Economics Letters*, 88, 403-407 [\[pdf\]](#)
- 2006 More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors (with L.Su), *Econometric Theory*.,22, 98-126. [\[pdf\]](#)
- Nonparametrics Econometrics(with J.Racine), *Palgrave Handbook of Econometrics* (eds:K.Patterson and T.Mills),Vol.1, Palgrave Macmillan Ltd.,UK,
- Finite Sample Properties of FGLS estimator for Random-Effects Model Under Non-normality(with X.Huang), *Contributions in Economic Analysis* (ed:;B.Baltagi)Elsevier, North Holland. [\[pdf\]](#)
- Moments of the Estimated Sharpe Ratio when the Observations are not IID, *Finance Research Letters*, 3,49-56. [\[pdf\]](#)
- Profile Likelihood Estimation of Partially Linear Panel Data Models With Fixed Effects(with L.Su), *Economics Letters*, 92,75-81. [\[pdf\]](#)
- 2007 The Second-Order Bias and Mean Squared Error of Estimators in Time-Series Models (with Y. Bao) *Journal of Econometrics*, Vol. 140. pp. 650-669. [\[pdf\]](#)

Finite Sample Properties of Maximum Likelihood Estimator in Spatial Models (with Y. Bao), *Journal of Econometrics*. 137 (2007):396-413. [\[pdf\]](#)

Nonparametric Pre-whitening Estimators for Conditional Quantiles(with Su), *Statistica Sinica*, Vol. 18. pp. 1131-1152. [\[pdf\]](#)

More Efficient Estimation of the Nonparametric Panel data Model with random Effect (with L.Su),*Economics Letters*, 96, 375-80 [\[pdf\]](#)

A Class of Improved parametrically guided nonparametric regression estimators (with Martins-Filho and Mishra), *Econometric Reviews*, 27, 542-573. [\[pdf\]](#)

2008 Testing of Conditional Uncorrelatedness (with L.Su), *Journal of Business Economics and Statistics*, Vol. 27. pp. 18-29 [\[pdf\]](#)

Asymptotic Distribution of the OLS Estimator for a Purely Autoregressive Spatial Model (with K. Mynbaev), *Journal of Multivariate Statistics*, 99, 245-277 [\[pdf\]](#)

A Bias Adjusted LM Test of Error Cross Section Independence (with Pesaran and Yamagata), *Econometrics Journal*, Volume 11, pp. 105–127. [\[pdf\]](#)

Risk-based Portfolio Strategies in Emerging Stock Markets: Economic Significance from Brazil, Russia, India and China (with Long), *Macroeconomics and Finance In Emerging Market Economies*, Vol. 1, No. 1, pp. 31-49 [\[pdf\]](#)

Estimation and Bias and Mean Square Error of FGLS Estimator of Paired Data Model (with W. Qian) in *Recent Advances in Linear Models and Related Areas* (eds. Shalabh and C. Heumann),Springer. [\[pdf\]](#)

Local Polynomial Estimation of the Simultaneous Equations Model (with L.Su), *Journal of Econometrics*, Vol. 144. pp. 193-218. [\[pdf\]](#)

Kernel Estimators in Econometrics, *The New Palgrave Dictionary of Economics*, second edition (eds.L.Blume and S.Durlauf), Palgrave Macmillan, London [\[pdf\]](#)

Finite Sample Theory in Econometrics, *The New Palgrave Dictionary of Economics*, second edition (eds.L.Blume and S.Durlauf), Palgrave Macmillan, London [\[pdf\]](#)

Semiparametric Estimation, *International Encyclopedia of the Social Sciences*, 2nd edition (ed. W. Darity) Macmillan Reference USA, Farmington Hills, MI

Properties of Estimators (Asymptotic and Exact), *International Encyclopedia of the Social Sciences*, 2nd edition (ed. W. Darity) Macmillan Reference USA, Farmington Hills, MI

2009 Semiparametric Estimator of Time Series Conditional Variance (with S. Mishra and L. Su) *forthcoming Journal of Business Economics and Statistics*. [\[pdf\]](#)

Estimation of Dynamic Conditional Covariance: A Semiparametric Multivariate Model (with Long and Su) *forthcoming Journal of Business Economics and Statistics*. [\[pdf\]](#)

Functional Coefficient Estimation with Both Categorical and Continuous Data (with Su and Chen) *forthcoming Advances in Econometrics*. [\[pdf\]](#)

On Skewness and Kurtosis of Econometric Estimators (with Bao) *forthcoming Econometrics Journal*. [\[pdf\]](#)

PAPERS SUBMITTED FOR PUBLICATION:

1. Expectation of Quadratic Forms in Normal and Nonnormal variables with Econometric Applications (with Bao) [\[pdf\]](#)

WORK IN PROGRESS:

1. Panel Data Econometrics
2. Measurement Error.
3. Nonparametric Econometrics.
4. Finite Sample Econometrics
5. Spatial Econometrics

CONFERENCES AND SEMINARS:

- Australasian Econometric Society Meeting, Canberra, 2009, (Invited Speaker)
- Conference in Honor of Adrian Pagan, Sydney, Australia, 2009 (Invited Presentation)
- European econometric Society Meeting, Barcelona, 2009 (Chair, Presentation)
- Stanford University, SITE Conference, 2009 (Invited Presentation)
- Goethe University Frankfurt, Germany, 2007, (Invited Lectures)
- Canadian Econometrics Group Meeting, Montreal, Canada, 2007 (Invited Keynote Speaker)
- European Econometric Meeting, Budapest, Hungary, 2007 (Presenter)
- 14 Panel Data Conference, Xiamen, China, 2007 (Invited Speaker)
- Discussant on Future of Panel Data Econometrics, Xiamen University, China, 2007
- Delhi School of Economics, India Business School, Jamia Millia, 2007 (Invited Lectures)
- Far Eastern Meeting ,Beijing, China ,2006 (Organizer and Chair of a session, and presenter)
- 13 Panel Data Conference, Cambridge University, England, 2006 (presenter)
- Forum of Interdisciplinary Mathematical Sciences, Portugal, 2006, (Organizer and Chair of a symposium, and presenter)
- World Econometrics Congress, London, August, 2005 (Chair of a session and presenter)
- Joint Statistical Meetings, Minneapolis, August, 2005 (Organizer, chair of a session, and presenter)
- International Conference in Econometrics, Beijing, China, Invited Speaker, April 2005
- International Conference on Interdisciplinary Mathematical and Statistical Techniques, India, Plenary Invited speaker, 2004
- Eleventh Panel data Conference, Texas A &M, University. 2004.
- North American Summer Econometric Society Meeting, 2003

- International Conference on Statistical Inference and Combinatorics (2002), Organized a special session on Nonparametrics Econometrics.
- Italian Centre for Econometrics, Bertonoro, 2001, Invited Lectures on Non parametric Econometrics.
- Research Division, Bank of Italy, Invited Lecture, 2001.
- Indian Econometric Society, Indore, 2000, Plenary Invited Speaker
- Banking Organization, Invited Lecture, Istanbul, 2000.
- Lahore University of Management Sciences, Pakistan, Invited lectures, 2000
- Far Eastern Meeting of Econometric Society, Singapore, 1999. (Organizer, Chair, presenter)
- Time Series and Econometrics Conference, Brazil, 1999, Invited Paper.
- FGV, Brazil, Invited Lecture, 1999
- Camp Econometrics, California, 1998.
- South Asian Econometric Society, Delhi, India, 1998
- Bernoulli Society Meeting, Calcutta, Invited Paper, (1997).
- International Conference on Statistical Inference and Combinatorics, (1997), Invited Paper, India.
- American Statistical Association, Anaheim, 1997, Chair of a session.
- South Asian Econometric Society, Bombay (1979), New Delhi (1996). (Chair, presenter)
- European Econometric Society, Maastricht, Holland, 1994
- University of Tillburg, Holland, Invited Seminar, 1994
- University of Amsterdam and Tinbergen Institute of Econometrics, Holland, Invited Seminars, 1995
- Poverty and Human Resources Division, World Bank, Washington DC, Invited lectures, 1994

- International Statistical Association and Chinese Statistical Association Meeting, Taiwan (Presenter), 1993
- Canadian Econometrics Study Group Meeting, Guelph, 1990
- World Econometric Congress; Cambridge, England (1970) and Boston (1986).
- Indian Econometric Society Meetings at Patna (1971).
- American Econometric Society Meetings at Toronto (1972), Atlantic City (1977), San Francisco (1983), Washington (1990), San Diego (2004), Boston (2006)
- European Meetings of the Econometric Society at Vienna, Austria (1977) and Athens, Greece (1979)
- Canadian Economic Association Meeting, Fredericton (1978) and Hamilton (1981).
- Canadian Econometrics Group, Kingston (1984), London (1985), Montreal (1986), Banf (1988), Guelph (1990), Quebec City (1991), Montreal (1995); Waterloo (1996).
- Indian Econometric conference (1985, invited lecture), Hyderabad.
- III International Meeting of Statistics (1985, invited paper), Spain.
- Time Series and Econometric Modelling Conference (1985, invited paper), London, Ontario.
- Indian Econometric Conference (1986, invited lecture), Ahmadabad (1986), Kanpur (1992).

ADDITIONAL INVITED SEMINARS AND LECTURES:

There is a large list of invited seminars and lectures at various Universities and Organizations in Canada, USA, Europe, Australia, New Zealand, Turkey, Hong Kong, Brazil, Pakistan, India and China.

RESEARCH GRANTS:

- Canadian Council Research Grant (with Raj), 1977-1978. Title of Research: "Estimation of Random Coefficients Models."

- National Sciences and Engineering Research Council Research Grant, three awards, 1978-1979, 1979-1980, 1980-1981. Topic of Research: "Improved Estimation of Econometric Models and Their Applications to Economic Data."
- Social Science and Humanities Research Council of Canada Research Grant (with Rashid) 18 months. Topic of Research: Estimation of the Cost of Capital of Canadian Corporations."
- Social Science and Humanities Research Council of Canada, Leave Fellowship, 1980-1981.
- National Sciences and Engineering Research Council, 1982-1985. Topic of Research: "Robust Methods in Econometrics."
- Social Science and Humanities Research Council of Canada, 1982-1983. Topic of Research: Misspecification Analysis in Dynamic Models."
- Academic Development Fund, University of Western Ontario, 1984-1986. Topic of Research: "Econometric Inference."
- National Sciences and Engineering Research Council, 1985-1988. Topic of Research: "Density Estimation and Its Applications in Econometrics."
- Social Science and Humanities Research Council of Canada, 1987-1990. Topic of Research: "Nonparametric Econometrics."
- National Sciences and Engineering Research Council, 1989-1990: Theory and Application of Nonparametric Methods in Labor Econometric Problems.
- Fonds pour la Formation de Chercheurs et L'aide à la Recherche, Quebec, Canada, 1993-1996.
- Social Science and Humanities Research Council of Canada, 1994-1997, Empirical Analysis of Producer and Consumer Models.
- Academic Senate Research Award, UCR, 1991-92, 1992-93, 1993-94, 1994-95, 1995-96, 1996-97, 1997-98, 1998-99, 2000-07.

EDITORIAL ACTIVITIES:

- Co-Editor: *Econometric Reviews* (Communication Section), 1989-2002

- Co-Editor: *Econometric Reviews*, *Special Volumes* vol. 14 (4) 1995, vol. 15 (1), 1996, *Finite Sample Econometrics*
- Series Editor, *Statistics and Econometrics*, Chapman-Hall/Taylor-Francis.,2006-
- Associate Editor:
 - *Econometrics Reviews*, 2003-present
 - *Journal of Quantitative Economics*, 1984-present
 - *Pakistan Journal of Applied Economics*, 1985-present
 - *Journal of Nonparametric Statistics*, 1989-present
 - *Empirical Economics*, 1989-present
 - *Sankhya*, 1989-2003
 - *The Middle Eastern Business and Economic Review*, 2004-present
 - *American Journal of Mathematical and Management Sciences*, 2005-present
 - *Macroeconomics and Finance In Emerging Market Economies*, 2006-present

OTHER PROFESSIONAL ACTIVITIES:

- Refereeing for: *Annals Of Statistics*, *Econometrica*, *Journal of Econometrics*, *Journal of American Statistical Association*, *Sankhya*, *Journal of Empirical Finance*, *Journal of Applied Econometrics*, *Econometric Theory*, *Quantitative Finance*, *Finance Research Letters*, *Journal of Multivariate Analysis* and other Journals as well.
- Refereeing for: NSF, NSERC, SSHRC, Hong Kong Scientific Research Council
- Refereeing for: Cambridge University Press, Marcel Dekkar, Oxford University Press and Other publishers
- Thesis Examiner for: Department of Economics and Statistics for various Universities, in India, Pakistan, Canada, Australia and Hong Kong
- Reviewer: External reviewer for Cal State Univ., L.A., Economics Dept., 2000.
- Member: Publication Committee, Forum for Interdisciplinary Mathematics, 2007.

ORGANIZATION OF CONFERENCES:

- Time Series and Econometric Modelling, May 27-31, 1985
- Finite Sample Econometrics (with P.C.B. Phillips), August 25-27, 1985
- Second Canadian Econometrics Group Meeting (with R.A.L. Carter), September 27-29, 1985
- Microeconometrics (with M. Veal), October 1986.
- Member International Advisory Committee, IMST 2007-FIM XV, May 20-23, 2007.

TEACHING:

Undergraduate: Econometrics at all levels, Quantitative Methods for Economists, Introductory Economics and Intermediate Economics.

Graduate: Econometrics, Applied Econometrics and Advanced Topics in Econometrics, Mathematics for Economists and Statistics.

Ph.D. Supervision:

Supervisor:

1. K. Kadiyala (Econometrics, Ph.D., 1978)
2. A. Hoque (Econometrics, Ph.D., 1980)
3. L. Magee (Econometrics, Ph.D. 1984)
4. F. Camacho (Time Series, Ph.D. 1985)
5. S. Power (Econometrics, 1986)
6. T. Peters (Econometrics, 1986)
7. P. Rilstone (Nonparametric Econometrics, 1987)
8. J. Racine (Nonparametric Econometrics, Ph.D., 1989)
9. Y. Fan (Nonparametric Econometrics, 1990)
10. A. Ngereng (Nonparametric Econometrics, Ph.D., 1991)
11. Z. Zhou (Time Series Econometrics, 1995)
12. M. Tengesdal (Financial Econometrics, Ph.D., 1995)
18. M. Mercurio (Econometrics, Ph.D. 2000)
19. S. Kumar (Applied Econometrics, Ph.D. 2000)
20. K. Mundra (Applied Econometrics, Ph.D. 2001)
21. G. Popli (Applied Econometrics, Ph.D. 2002)
22. D. Mukherjee (Applied Econometrics, Ph.D. 2002)
23. D. Henderson (Applied Econometrics, Ph.D. 2003)
24. Y. Bao (Econometrics, Ph.D. 2004)
25. D. Chambers (Applied Econometrics, Ph.D. 2004)
26. M. Das (Applied Econometrics, Ph.D. 2005)
27. S. Dhongde (Applied Econometrics, Ph.D. 2005)
28. B. Gress (Spatial Econometrics, Ph.D. 2005)
29. W. Sun (Applied Econometrics, Ph.D. 2005)
30. X. Huang (Panel Data Econometrics, Ph.D. 2005)

13. C. Hung (Financial Econometrics, Ph.D., 1995)
14. J. Lee (Financial Econometrics, Ph.D., 1996)
15. N. Roy (Applied Econometrics, Ph.D., 1997)
16. R. Breunig (Applied Econometrics, Ph.D., 1998)
17. Jang (Micro Econometrics, Ph.D., 1998)
31. X. Long (Time Series Econometrics, Ph.D. 2005)
32. H. Tierney (Applied Econometrics, Ph.D. 2005)
33. S. Chattopadhyay (Spatial Econometrics, Ph.D. 2007)
34. Weiqiang Qian (Econometrics, 2008)
35. Xiaoyu Wu (Microeconometrics, 2008)
36. Aditi Bhattacharya (Microeconometrics, 2009)
37. Deniz Baglan (In Progress)

Committee Member:

1. J. Kurian (Economics of Uncertainty, Ph.D., 1977)
2. M. Charett (Econometrics, Ph.D., 1978)
3. D. Mountain (Applied Micro, Ph.D., 1979)
4. D. Burton (Money, Ph.D., 1979)
5. S.B. Chew (Money, Ph.D., 1979)
6. D. Boamah (Development, Ph.D., 1980)
7. M. Ahsan (Applied Economics, Ph.D., 1983)
8. Su-Fen Yang (Applied Statistics, 1991)
9. B. Kwok (Macro Econometrics, 1991)
10. David Guy (Nonlinear Time Series, Ph.D., 1992)
11. J. Chou (Time Series, Ph.D., 1992)
12. R. Ghiara (Development, Ph.D., 1994)
13. D. Kim (Financial Econometrics, Ph.D., 1994)
14. C. Roldan (Economics, Ph.D., 1994)
15. S. Lee (Applied Statistics, Ph.D., 1994)
16. Y. H. Kim (Applied Statistics, Ph.D., 1995)
17. M. Rahman (Applied Statistics, Ph.D., 1995)
18. G.A. Dagne (Applied Statistics, Ph.D., 1996)
19. E. Zahrt (Labor Economics, Ph.D., 1997)
20. M. Ghamsary (Applied Statistics, Ph.D., 1997)
21. W.G. Hanley (Applied Statistics, Ph.D., 1998)
22. J. Hamilton (Economics, Ph.D., 1999)
23. C. Yu (Applied Macro, Ph.D., 2001)
24. M. Brenner (Development Economics, 2002)
25. F. Dong (Applied Macro, Ph.D., 2002)
26. S. Ganguli (Environmental Economics, Ph.D. 2003)
27. W. Pariyaprasert (Applied Micro. Ph.D., 2004)
28. S. Mishra (Financial Econometrics, Ph.D., 2004)
29. J. Lin (Statistics, Ph.D. 2004)
30. Y. Tian (Statistics, Ph.D. 2004)
31. T. Li (Development Economics, Ph.D., 2005)
32. Yang Yang (Forecasting, Ph.D., 2005)
33. Soonie Kwon (Statistics, Ph.D., 2005)
34. C. Byun (Macroeconometrics, Ph.D. 2005)
35. W. Yang (Time Series Econometrics, Ph.D. 2005)
36. Huiyu Huang (Forecasting, Ph.D. 2007)
37. W. Zhang (Statistics, Ph.D. 2007)
38. Q. Zhang (Statistics, Ph.D. 2007)
39. Z. Senyuz (Macroeconometrics, 2008)
40. E. Yoldas (Time-Series Econometrics, 2008)
41. S. Chen (Statistics, In progress)

ADMINISTRATION:

At University of California Riverside

- Chair, Economics Department, 2008-09, 2009-10
- Committee on Academic Personnel (CAP), member 2002-03, 2003-04, 2004-05.
- Committee on Committees, member, 2006, 2007, 2008
- Acting Chair, Department of Accounting and Information Sciences, AGSM, 2007-08
- Academic Personnel Ad hoc Committees Member, 2001-02 and Chair, 2007.
- Acting Chairman Economics Department, January-February 1994, August, 2003, August 2004.
- Coordinator, Distinguished Visitor Program, 2006-2007, 2007-2008.
- Member, Graduate Affairs Committee, 2005, 2006, 2007.
- Member, Hiring Committees of Labor, 2003-05 , Macroeconomics, 2005-06.
- Chair, Public Economics Hiring Committee, 2006-2007.
- Member, Planning and Advisory Committee, Economics Department, 2003, 2004, 2005, 2006.
- Coordinator, Econometrics Colloquim, 1991-1997, Fall 2002, Fall/Winter 2003, Fall 2004, 2005, Spring 2007.
- Coordinator, Econometrics Field, 1991-1997, 2003-2005.
- Chair, Econometrics Field Examiner Committee, 1990-2002, 2003-04
- Member, Econometrics Field Examiner Committee, 2005-2007.
- Chairman, Economics Department, July 1998-1999.
- Vice Chair, Economics Department, July 1997-1998,
- Member All UC Privilege and Tenure Committee, 1998-1999.
- Member UCR, Privilege and Tenure Committee, 1997-1998, 1998-1999.

- Member, Center for Research in Intelligent Systems, Engineering Faculty, 1998-.
- Member, UCR Parking Committee, 1998-1999
- Graduate Advisor, Economics Department, 1994-1997
- Faculty Chairman, Graduate School of Management, 1990-1991.
- Chair, Research Committee, Graduate School of Management, 1989-1990.
- Member, Advisory Committee, Academic Senate, UCR, 1990-1991.
- Chair, Search Committee for Economics, Graduate School of Management, 1990-1991.
- Member, Academic Plan Committee, Economics Dept., 1991-1992, 1992-1993.

At University Western Ontario

- Founding Director, Centre for Decision Sciences and Econometrics, 1985-1988.
- Director, Workshop Program, 1982-1983, 1984-1985.
- Director, Econometrics Workshop, 1975-1979 and 1981-1987.
- Associate Director, Graduate Program, 1988-1989.
- Member Appointment Promotion and Tenure Committee, 1976-1977, 1978-1979, 1979-1980, 1982-1984, 1986-1987, 1988-1989.
- Chairman, Best Thesis Prize Committee, 1979-1980, 1986-1987.
- Member, Departmental Convocation Committee, 1975-1978.
- Member, Undergraduate Students Counselling Group, 1979.
- Social Science Representative to the Engineering Faculty, 1987.