

CURRICULUM VITAE

PERSONAL

Name: Aman Ullah

Address: Department of Economics

University of California, Riverside, California, 92521-0203, USA

Phone: 951-827-1591 (O); 951-780-4235 (H)

Fax: 951-827-5685

Email: AMAN.ULLAH@UCR.EDU

Website: <http://economics.ucr.edu/ullah.html>

Marital Status: Married; one child

Citizenship: United States of America and Canada

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.

AWARD

- Faculty Research Lecturer: Highest research award from UCR Academic Senate, 2019
- Essays in Honor of A. Ullah, *Advances in Econometrics*, Vol. 36, 2017 (eds. R. Carter Hill, G.Gonzalez-Rivera, T.Lee)
- Special Issue of the journal *Econometric Reviews* in Honor of A. Ullah, 2015 (eds. Q. Li and E. Maasoumi)
- Conference in Honor of A. Ullah at Mission-Inn, Riverside (organized by R. Carter Hill, G. Gonzalez-Rivera, and T. Lee), March 2015
- International Econometrics Symposium in Honor of A. Ullah at SWUFE, China (organized by L.Gan and Q.Li), 2011
- Advisory Board Member, Info-Metrics Institute, American University, 2016
- Fellow, *Econometric Reviews*, 2019
- Fellow (Editorial), *Econometric Reviews*, 2019
- Fellow, *Advances in Econometrics*, 2018
- Fellow (Distinguished), Institute of Advanced Economics Research(IAER), DUFE, China, 2017
- Fellow, Indian Econometric Society, 2016
- Fellow, Royal Statistical Society, 2012

- Fellow, American Association for the Advancement of Science (AAAS), 2010
- Fellow (Senior), Rimini Centre for Economic Analysis, Italy, 2008
- Fellow, Journal of Econometrics, 2005
- Fellow, F.N.A.SC. (National Academy of Sciences, India), 1986
- Fellow (Associate), Informatics Institute, American University, Washington, 2010-15
- Fellow (Associate), CIREQ, Canada, 2007
- Fellow (Distinguished Erskine), University of Canterbury, New Zealand, 1986
- UCR Dissertation Advisor/Mentor Award 2005
- Honor from Forum for Interdisciplinary Mathematics, USA, 2004
- NSF Post-Doctoral Fellow, Southern Methodist University, 1972

EMPLOYMENT

2008-	Distinguished Professor, University of California, Riverside, USA
1989 -2008	Professor, University of California, Riverside, USA
1982 -1989	Professor University of Western Ontario, Canada
1975-1982	Associate Professor, University of Western Ontario, Canada
1973-1975	Assistant Professor, Southern Methodist University, USA
1972 -1973	Post-doctoral Fellow, Southern Methodist University, USA

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, Tilburg 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, Università Ca' Foscari di Venezia, Italy, 2000.
- Invited Lectures at CIDE (Italian Centre for Econometrics), Bertinoro (Forlì), 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, 2010, 2013
- University of Queensland, Australia, August 2012.
- Chinese Academy of Sciences, China, August 2012.
- City University of Hong Kong, Hong Kong, August 2012.
- Capital University of Economics and Business, ISEM, Beijing, China, July 2013
- Xiamen University, China, July 2015; DUFU, Dalian, China, 2015
- HUST, Wuhan, 2016, July 2016; DUFU, Dalian, China, 2016
- McGill University, May 2016
- Chinese Academy of Sciences, June 2017
- DUFU, Dalian, China, July 2017
- American University, September 2017
- IAER, DUFU, Dalian, China, June 2018, June 2019
- Xiamen University, China, July 2019

PUBLICATIONS

A.1 Books

1. *Advances in Info-Metrics: Information and Information Processing Across Disciplines* 2020 (Oxford: Oxford University Press) (With M. Chen, J.M. Dunn, and A. Golan)

2. *Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics*, 2014 (Oxford: Oxford University Press) (with J. Racine and L. Su), 539 pages.
3. *Handbook of Empirical Economics and Finance*, 2010 (New York: Taylor and Francis) (with D.E.A. Giles), 532 pages.
4. *Finite Sample Econometrics*, 2004 (Oxford: Oxford University Press), 230 pages.
5. *Handbook of Applied Econometrics and Statistical Inference*, 2002 edited (New York: Marcel Dekker) (with A. Wan and A. Chaturvedi) 718 pages.
6. *Handbook of Applied Economic Statistics*, edited, 1998 (New York: Marcel Dekker) (with D. E. A. Giles) 625 pages
7. *Contributions to Econometric Theory and Applications*, 1990, edited (New York: Springer-Verlag) (with Carter and Dutta) 366 pages.
8. *Nonparametric Econometrics*, 1999 (New York: Cambridge University Press) (with Pagan) 424 pages.
9. *Econometrics: A Varying Coefficients Approach*, 1981 (England: Croom Helm) (with Raj) 372 pages.
10. *Recent Advances in Regression methods*, November 1981 (New York: Marcel Dekker) (with Vinod) 361 pages.
11. *Semi Parametric and Nonparametric Econometrics*, 1988, edited for Empirical Economics, (Heidelberg: Physica-Verlag) 172 pages.

A.2 Journals

Econometrics Reviews: Special Issue, 2017 in Honor of Essie Maasoumi (Guest Editors: Peter Phillips and Aman Ullah).

Journal of Quantitative Economics: Special Issue, forthcoming 2021 in Honor of Late Anirudh Lal Nagar (Guest Editors: Yong Bao and Aman Ullah)

B. Articles

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

- 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.
- "The Sampling Distribution of Improved Estimators for Coefficients in Linear Regression", **Journal of Econometrics**, Vol. 2. pp.143-150.
- "Estimation of Seemingly Unrelated Regressions with Random Coefficients" (with Singh), **Journal of American Statistical Association**, March, Vol. 69. pp. 191-195.
- "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.
- 1975 "Note on the Exact Sampling Distribution of Generalized Hock's Estimator" (with Lal), **Indian Economic Review**, October, Vol. 10. pp. 107-117.
- 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.
- "Uncertainty in Production and the Competitive Firm" (with Ratti), **Southern Economic Journal**, April, Vol. 42. pp. 703-710.
- 1977 "A Note on the Skewness and Kurtosis of the Zellner SUR Estimator" (with Rafiquzzaman), **Indian Economic Review**, April, Vol. 12. pp. 181-184.
- 1978 "Double k-class Estimators of Coefficients in Linear Regression" (with S. Ullah), **Econometrica**, May, Vol. 46. pp. 705-722.
- 1979 "A Disturbed Lag Estimator Derived from Shiller's Smoothness Priors: An Extension" (with Raj), **Economics Letters**, Vol. 2. pp. 219-224.
- "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.
- "On Lindley-Like Mean Correction in the Improved Estimator of Regression Coefficients" (with Srivastava), **Economics Letters**, Vol. 6. pp. 29-36.
- "The Exact, Large-Sample and Small-Disturbance Conditions of Dominance of Biased Estimators in Linear Models," **Economics Letters**, Vol. 6. pp. 339-344.

- "A Polynomial Distributed Lag Model with Stochastic Coefficients and Priors" (With Raj), ***Empirical Economics***, Vol. 5. pp. 219-232.
- 1981 "A Family of Improved Shrinkage Factors for the Ordinary Ridge Estimators" (With Vinod and Kadiyala), ***Economic Studies Quarterly***, Vol.32. pp. 164-175.
- "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.
- 1982 "The Approximate Distribution of the Stein-Rule Estimator," ***Economics Letters***, Vol. 10. pp. 305-308.
- 1983 "Properties of Shrinkage Estimators when the Disturbances are Not Normal" (With Srivastava and Chandar), ***Journal of Econometrics***, Vol. 21. pp 389-402.
- "Estimation of Linear Regression Model with Autocorrelated Disturbances" (with Magee and Srivastava), ***Journal of Time Series Analysis***, Vol. 14. pp. 127-135.
- 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.
- "An Empirical Test of Risk Aversion Hypothesis" (with Appelbaum), ***Pakistan Journal of Applied Economics***, Vol. 3. pp 57-64.
- "The Sample Distribution of Shrinkage Estimators and Their F-Ratios in Regression Model" (with Carter and Srivastava), ***Journal of Econometrics***, Vol. 25. pp. 109-122
- 1985 "Estimation and Testing Regression Model with Spherically Symmetric Errors" (with Zinde Walsh), ***Economics Letters***, Vol. 2, 127-132.
- "Nonparametric Time Series Estimation of Joint DGP, Conditional DGP and Vector Autoregression" (with Singh), ***Econometric Theory***, Vol. 1. pp. 27-52 (Erratum, 1987).
- "Specification Analysis of Econometric Models," ***Journal of Quantitative Economics***, Vol. 1. pp. 187-210.
- 1986 "Estimation of Linear Regression Model with Moving Average Disturbances" (with Vinod and Singh), ***Journal of Quantitative Economics***, Vol. 2, 137-152.
- "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.

"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.

1987 "Efficiency on Estimators in Regression Model with AR(1) Errors" (with Magee and Srivastava) in the **Special Volume in Honor of W.G. Cochrane** (ed. by D.E.A. Giles and M. King) pp. 81-98.

"Nonparametric Inference in Econometrics" (with Carter and Singh), **Times Series and Econometric Modeling**, 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), **Advances in Econometrics**. (eds.), JAI Press, pp. 157-186.

"On the Improved Estimation of Structural Coefficients" (with Srivastava), **Sankhya**, Vol. 50. pp. 111-118.

"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.

"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), **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.

"Nonparametric Kernel Estimation of Econometric Parameters", **Journal of Quantitative Economics**, Vol. 4. pp. 81-87.

"Positive-part Stein-Rule Estimator and Tests of Hypothesis" (with Giles), **Economics Letters**, Vol. 25. pp. 49-51.

"Nonparametric Estimation of Econometric Functionals, **Canadian Journal of Economics**. Vol. 21. pp. 625-658.

- "Flexible Production Function Estimation by Nonparametric Estimators" (with Vinod), in ***Advances in Econometrics***, (eds). JAI Press.
- "Nonparametric Estimation and Hypothesis Testing", ***Empirical Economics***, Vol. 13, 223-249.
- 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.
- "Estimation of a Probability Density Function with Applications to Nonparametric Inference in Econometrics" (with Singh), ***Advances in Econometrics and Modelling***, Kluwer Academic Press, Holland.
- "Nonparametric Estimation of Response Coefficients" (with Rilstone), ***Communications in Statistics***, Vol. 18. pp. 2615-2627.
- 1990 "Unbiased Estimation of the MSE Matrix of Stein-Rule Estimators, Confidence Ellipsoid and Hypothesis Testing" (with Carter and Srivastava), ***Econometric Theory***, Vol. 6. pp. 63-74.
- "Finite Sample Econometrics: A Unified Approach", ***Contributions to Econometric Theory and Application***, ed. by Springer, Verlag, pp. 242-292.
- 1991 "Rao's Score Test in Econometrics" (with Bera), ***Journal of Quantitative Economics***, July, Vol. 7. pp. 189-220.
- 1992 "On the Estimation of Residual Variance in Nonparametric Regression", ***Journal of Nonparametric Statistics***, Vol. 1. pp. 263-65.
- "Smooth Improved Estimators of Econometric Parameters" (with J. Racine), ***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.
- 1993 "Performance Properties of Classical and Inverse Calibration Estimators" (with Srivastava), ***Journal of Applied Statistical Science***, Vol. 1. pp. 81-88,
- "General Nonparametric Regression Estimation and Testing in Econometrics" (with Vinod), ***Handbook of Statistics: Econometrics***, ed. North Holland, pp. 85-116.
- 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.

- "Confidence Sets Centered at James-Stein Estimators: A Surprise Concerning the Unknown Variance Case" (with Hwang), ***Journal of Econometrics***, Vol. 60. pp. 145-156.
- "On the Inverse Moments of the Non-Central Wishart Matrix", ***Parisankhyan Samikha***, Vol. 1. pp. 49-50.
- 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.
- "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.
- "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.
- 1996 "Entropy, Divergence and Distance Measures with Econometric Applications", ***Journal of Statistical Planning and Inference***, Vol. 49. pp. 137-162.
- "The Second Order Bias and MSE of nonlinear Estimators" (with Rilstone and Srivastava), ***Journal of Econometrics***, Vol. 75. pp. 369-395 (also Corrigendum, 2005).
- "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.
- "On Testimation of a Probability Density: The Normal Case" (with Rahman and Gokhale), ***Communications in Statistics***, Vol. 26. pp. 263-278.
- "A Note on Combining Parametric and Nonparametric Regression" (with Rahman and Gokhale), ***Communications in Statistics Theory and Methods***, Vol. 26. pp. 519-529.
- "Rao's Score Test for the Semi-Parametric models" (with Gonzalez Rivera), ***ASA Proceedings of Business and Economic Statistics Section***, pp. 28-31.
- 1998 "Econometric Analysis in Complex Surveys" (with Breunig), ***Handbook of Applied Economic Statistics***, ed. Marcel Dekkar. 325-354.

"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.

"Estimating Partially Linear Panel Data Models with One Way Error Components" (with Li), **Econometric Reviews**, Vol. 17. pp. 145-166.

1999 "On Goodness of Fit Tests for Weakly Dependent Processes Using Kernel Methods" (with Fan), **Journal of Nonparametric Statistics**, Vol. 11. pp. 337-360.

"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.

"Asymptotic Normality of a Combined Regression Estimator" (with Fan), **Journal of Multivariate Analysis**, Vol. 71. pp. 191-240.

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), **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", **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 T. Lee), **Journal of Nonparametric Statistics**, Vol. 13. pp. 425-451.

"Consistent Estimation of Regression Coefficients in Replicated Data with Non-normal Regression Errors" (with Shalabh and Mukherjee), **Annals of Economics and Finance**, Vol. 2. pp. 241-256.

"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 G. Gonzalez-Rivera), **Journal of Statistical Planning and Inference**, Vol. 97. pp. 85-100.

- 2002 "Estimation of the Vector MA Model by Vector Autoregressions" (with J. Galbraith and V. Zinde-Walsh), **Econometric Reviews**, Vol. 21. pp. 205-220.
- "Sampling Bias in Heckman's Sample Selection Estimator" (with Rilstone), **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.
- "Uses of Entropy and Divergence Measures for Evaluating Econometric Approximations and Inference", **Journal of Econometrics**, Vol. 107. pp. 313-326.
- 2003 "Real Estate and Stock Returns: a multivariate VAREC model" (with Z. Zhou), **Property Management**. Vol. 21. pp. 8-24.
- "Multivariate Local Polynomial Regression for Estimating Average Derivatives" (with Li and Lu), **Journal of Nonparametric Statistics**, Vol. 15, pp. 607-624.
- "Nonparametric Bootstrap Specification Testing in Econometric Models" (with Lee), **Computer-Aided Econometrics**, ed. D.E.A. Giles, Marcel Dekkar, NY, pp 451-477.
- 2004 "Testing Marshall-Lerner condition: a nonparametric approach" (with Mahmud and Yucel), **Applied Economics Letters**, 11, pp. 231-236
- "Nonparametric Sharp Ratio" (with D. Mukherjee), **Journal of Quantitative Economics**, 2, pp. 172- 185.
- "Bias of a Value-at-Risk Estimator" (with Y. Bao), **Finance Research Letters**, 1, pp. 241-249.
- 2005 "A Nonparametric Random Effect Estimator" (with D. Henderson), **Economics Letters**, 88, pp. 403-407.
- 2006 "More Efficient Estimation in Nonparametric Regression with Nonparametric Autocorrelated Errors" (with L. Su), **Econometric Theory**, 22, pp. 98-126.
- "Nonparametric Econometrics" (with J. Racine), **Palgrave Handbook of Econometrics**, (eds: K. Patterson and T. Mills), Vol.1. pp. 1001-1034. Palgrave Macmillan Ltd., U.K.
- "Finite Sample Properties of FGLS estimator for Random-Effects Model under Non-normality" (with X. Huang), Vol. 274. pp. 67-89. **Contributions in Economic Analysis** (ed: B. Baltagi) Elsevier, North Holland.
- "Moments of the Estimated Sharpe Ratio When the Observations Are Not IID", **Finance Research Letters**, 3, pp. 49-56.
- "Profile Likelihood Estimation of Partially Linear Panel Data Models with Fixed Effects" (with L. Su), **Economics Letters**, 92, pp. 75-81.

- 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.
- "Finite Sample Properties of Maximum Likelihood Estimator in Spatial Models" (with Y. Bao), ***Journal of Econometrics***, 137, pp. 396-413.
- "Nonparametric Pre-whitening Estimators for Conditional Quantiles" (with Su), ***Statistica Sinica***, Vol. 18. pp. 1131-1152.
- "More Efficient Estimation of the Nonparametric Panel data Model with random Effect" (with L.Su), ***Economics Letters***, 96, pp. 375-80.
- "A Class of Improved parametrically guided nonparametric regression estimators" (with Martins-Filho and Mishra), ***Econometric Reviews***, 27, pp. 542-573.
- 2008 "Testing of Conditional Uncorrelatedness" (with L. Su), ***Journal of Business Economics and Statistics***, Vol. 27. pp. 18-29
- "Asymptotic Distribution of the OLS Estimator for a Purely Autoregressive Spatial Model" (with K. Mynbaev), ***Journal of Multivariate Statistics***, 99, pp. 245-277
- "A Bias Adjusted LM Test of Error Cross Section Independence" (with Pesaran and Yamagata), ***Econometrics Journal***, Volume 11, pp. 105–127.
- "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.
- "Estimation and Bias and Mean Square Error of FGLS Estimator of Paired Data Model" (with W. Qian), ***Recent Advances in Linear Models and Related Areas*** (eds. Shalabh and C. Heumann), Springer.
- "Local Polynomial Estimation of the Simultaneous Equations Model" (with L. Su), ***Journal of Econometrics***, Vol. 144. pp. 193-218.
- "Kernel Estimators in Econometrics", ***The New Palgrave Dictionary of Economics***, second edition (eds. L. Blume and S. Durlauf), Palgrave Macmillan, London.
- "Finite Sample Theory in Econometrics", ***The New Palgrave Dictionary of Economics***, second edition (eds. L. Blume and S. Durlauf), Palgrave Macmillan, London.
- "Semiparametric Estimation", ***International Encyclopedia of the Social Sciences***, second edition (ed. W. Darity), Macmillan Reference USA, Farmington Hills, MI.
- "Properties of Estimators (Asymptotic and Exact)", ***International Encyclopedia of the Social Sciences***, second edition (ed. W. Darity), Macmillan Reference USA, Farmington Hills, MI.

- 2009 "On Skewness and Kurtosis of Econometric Estimators" (with Bao), ***Econometrics Journal***, Vol.12. 232-247.
- "Higher-Order Bias and MSE of Nonlinear Estimators" (with Bao), ***Pakistan Journal of Statistics***, Vol. 25(4), 287-594.
- 2010 "Semiparametric Estimator of Time Series Conditional Variance" (with S. Mishra and L. Su), ***Journal of Business Economics and Statistics***, Vol.28. 275-290.
- "Expectation of Quadratic Forms in Normal and Non-normal Variables with Econometric Applications" (with Bao), ***Journal of Statistical Planning and Inference***, Vol.140. 1193-1205.
- "Functional Coefficient Estimation with Both Categorical and Continuous Data" (with Su and Chen), ***Advances in Econometrics***, Vol. 25. 131-167.
- "Comparison of Conditional Quantile Forecasts from Quantile Regression Models," with D. Baglan, A Festschrift in Honor of Dilip Nachane, ICFAI Press, 2010.
- 2011 "Estimation and Forecasting of Dynamic Conditional Covariance: A Semi-parametric Multivariate Model" (with Long and Su), ***Journal of Business Economics and Statistics***, 1, 109-125.
- 2012 "Why Does Growing up in an Intact Family during Childhood Lead to Higher Earnings during Adulthood in the United States" (with Mohanty), ***American Journal of Economics and Sociology*** Vol. 71, 662-694
- "Direct and Indirect Effects of Happiness on Wage: A Simultaneous Equations Approach" (with Mohanty), ***Journal of Socio-Economics***, Vol. 41. 143-152.
- "Nonparametric and Semiparametric Volatility Models: Specification, Estimation, and Testing" (with Su, Mishra and Wang), ***Handbook in Financial Engineering and Econometrics: Volatility Models and Their Applications*** (eds: L. Bauwens, C. Hafner, and S. Laurent). Wiley, New York, Ch.11, 269-291
- "Nonparametric Estimation in a One-way Error Component model: A Monte Carlo Analysis" (with Henderson), ***Statistical Paradigms: recent Advances Paradigms: Recent Advances and Reconciliations*** (eds: A. Sengupta, T. Samanta, A. Basu), World Scientific Review.
- 2013 "Nonparametric Regression Estimation with General Parametric Error Covariance: A More Efficient Two-Step Estimator " (with L. Su and Y. Wang), ***Empirical Economics***. 45, 1009
- "On Existence of Moment of Mean Reversion Estimator in Linear Diffusion Models", (with Y. Bao and V. Zinde-Walsh). ***Economics Letters***.120, 146-148.

"A Nonparametric Goodness-of-fit Based Test for Conditional Heteroskedasticity" (with L. Su), **Econometric Theory**.29, 187-212.

"Local Linear GMM Estimation of Functional Coefficient IV Models with an Application to Estimating the Rate of Return to Schooling" (with L. Su and I. Murtazashvili), **Journal of Business Economics and Statistics**. 31:2, 184-207

"Parametric and Nonparametric Frequentist Model Selection and Model Averaging", (with H. Wang). **Econometrics**, 1(2), 157-179

2014 "Robustify Financial Time Series Forecasting with Bagging," (with S.Jin and L.Su), **Econometric Reviews**, 33, 575-605.

"Nonparametric and Semiparametric Regressions Subject to Monotonicity Constraints: Estimation and Forecasting," (with T. Lee and Y. Tu), **Journal of Econometrics**, 182, 196-210.

"Moment Approximation for Least-Squares Estimator in First-Order Regression Models with Unit Root and Nonnormal Errors", (with Y. Bao and R. Zhang), **Advances in Econometrics**, Vol. 33, 65-92.

"Nonparametric and Semiparametric Estimation of a Set of Regression Equations", (with Y. Wang), **Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics**, Oxford University Press, Oxford. 485-500.

2015 "Testing Additive Separability of Error Term in Nonparametric Structural Models" (with L. Su and Y. Tu), **Econometric Reviews**, 34:6-10

"A Semiparametric Conditional Duration Model", (with M. Dungey, X. Long, Y. Wang), **Economics Letters**, 124: 362-366.

"Forecasting Equity Premium: Global Historical Average Versus Local Historical Average and Constraints", (with T. Lee and Y. Tu) **Journal of Business Economics and Statistics**. 33:3, 393-402.

"Bias in the Estimation of Mean Reversion in Continuous-Time Levy Processes", (with Y. Bao, Y. Wang and J. Yu), **Economics Letters**, 134: 16-19.

2016 "On the Dominance of Mallows Model Averaging Estimator over Ordinary Least Squares Estimator (with X. Zhang and S. Zhao), **Economics Letters**, 142: 69-73.

2017 "A Semiparametric Generalized Ridge Estimator and Link with Model Averaging", (with A. Wan, H. Wang, X. Zhang, and G. Zou), **Econometric Reviews**, Vol. 36, Nos. 1-3, 370-384.

"Interval Estimation: An Information Theoretic Approach", (with A. Golan), **Econometric Reviews**. Vol. 36, Nos. 6-9, 781-795.

"Distribution of the Mean Reversion Estimator in the Ornstein-Uhlenbeck Process", (with Y. Bao and Y. Wang), **Econometrics Reviews**. Vol. 36, Nos.6-9, 1039-1056.

"A Combined estimator of regression models with measurement errors ", (with B.Huang, and T. Lee), **Indian Economic Review**, Vol.52, Issue 1, pp.73-91. Invited paper for Inaugural Issue by Springer.

2018 "A class of model averaging estimators (with S. Zhao and X. Zhang)", **Economics Letters**, Vo. 162, pp. 101-106

"Component-wise Discrete Asymmetric AdaBoost for High-dimensional Binary Quantile Regression" (with J. Chu and T.Lee) In **JSM Proceedings, Business and Economic Statistics Section**. 2018. Alexandria, VA: American Statistical Association

"The Second-order Bias of Quantile Estimators" (With T. Lee and H. Wang), **Economics Letters**, 173, 143- 47.

2019 "Nonparametric estimation of marginal effect in fixed-effect panel data model", (with Y. Lee and D. Mukherjee), **Journal of Multivariate Analysis**," Vol. 171, 53-67.

"Stein-like Shrinkage Estimation of Panel Data Models with Common Correlated Effects", (with B. Huang and T. Lee), Forthcoming in **Advances in Econometrics**, Volume 40. 35 manuscript pages. (Refereed, Invited)

"Variable Selection in Sparse Semiparametric Single Index Models". (With J. Chu and T. Lee) Forthcoming in **Advances in Econometrics**, Volume 40. 30 manuscript pages. Acceptance Letter on 9/26/2018. (Refereed, Invited)

"A Combined Random Effect and Fixed Effect Forecast for Panel Data Models" (with B.Huang and T. Lee). Forthcoming in **Journal of Management Science and Engineering**. (Refereed, Invited)

"Forecast Combination Using High-Dimensional Precision Matrix" (with T.Lee and M.Y.Mao) In **JSM Proceedings, Business and Economic Statistics Section**. Alexandria, VA: American Statistical Association.

"Efficient Prediction under Model Instabilities" (with T. Lee and S. Parsaeian,). In **JSM Proceedings, Business and Economic Statistics Section**. Alexandria, VA: American Statistical Association.

"The Second-order Asymptotic Properties of Asymmetric Least Squares Estimation" (with T. Lee and H.Wang). **Sankhya B**.

2020 "Component-wise AdaBoost Algorithms for High-dimensional Binary Classification and Class Probability Prediction" (with J.Chu and T.Lee). **Handbook of Statistics**, Volume 42, Chapter 3, edited by H.D. Vinod and C.R. Rao. North Holland Publishers. January 2020.

“Bootstrap Aggregating and Random Forests” (with T.Lee and R.Wang).
Macroeconomic Forecasting in the Era of Big Data, Chapter 13. Springer Publishers.

“Boosting” (with J.Chu, T.Lee and R. Wang). ***Macroeconomic Forecasting in the Era of Big Data***, Chapter 14. Springer Publishers.

“Combined Estimation of Semiparametric Panel Data Models” (with B.Huang and T.Lee)
Econometrics and Statistics , 15, 30-45.

“Information theoretic estimation of econometric functions”, (with M.Y. Mao) ***Advances in Info-Metrics: Information and Information Processing Across Disciplines*** (eds . M. Chen, M. Dun, A. Golan, and A. Ullah), Oxford University Press

“Nonparametric estimation of marginal effects in regression spline random effect models”.
(with S. Ma and J. Racine). ***Econometric Reviews***

“Information-Theoretic Approach for Forecasting Interval-Valued SP500 Daily Returns” (with T.S.T. Buansing and A. Golan). ***International Journal of Forecasting***, **36**,800-813.

“Estimation of High-Dimensional Dynamic Conditional Precision Matrices with an Application to Forecast Combination” (with T.Lee and M.Y.Mao), ***Econometric Reviews***

“ Maximum Entropy Analysis of Consumption-based Asset Pricing Model and Volatility”.
Journal of Econometric Methods

“Improved Average Estimation in Seemingly Unrelated Regression Equations” (With A. Mehrabani), ***Econometrics***, 8,1-22

“ On the Exact Statistical Distribution of Econometric Estimators and Test Statistics”(Y. Bao and X. Liu). Forthcoming in ***Contributions of Barry C. Arnold to Statistical Science - Theory and Applications*** (eds. I. Ghosh, H.K.T. Ng and N. Balakrishnan) , Springer

“ ET Interview: Esfandiar (Essie) Maasoumi”, ***Econometric Theory***

“C. R. RAO’S Foundational Contributions to Statistics: In Celebration of His Centennial Year (with Prakasa Rao, B.L.S., Carter, R., Nielsen, F., Agresti , A., and T.J.Rao), ***Amstat News***

Papers Under Progress

“

“Exact Distribution of the F-Statistic under Heteroskedasticity of Unknown Form for Improved Inference” (with J. Chu, T. Lee and H. Xu). Under review

“Asymmetric AdaBoost for High Dimensional Maximum Score Regression” (with J.Chu and T.Lee)

“Information Theoretic Approach to Estimating Multiple Regression Functions and Their Marginal Effects” (with A. Golan, T. Lee and M.Y. Mao)

WORK IN PROGRESS

1. Machine Learning, Big Data, High Dimension
2. Panel Data Econometrics
3. Information Theoretic Econometrics
4. Nonparametric Econometrics.
5. Finite Sample Econometrics
6. Interval Data Econometrics

CONFERENCES AND SEMINARS

- Seminar and conference presentations at Vanderbilt (Illness) in August 2020, UIUC(Covid) and USI (Covid) in April 2020, and Kansas Conference (2020) in April 2020 canceled.
- World Finance and Banking Symposium, New Delhi, India, December 18-21, 2019, presentation and discussant
- Third Annual Economics Conference, Ashoka University, India, December 14-16, 2019
- Centennial Inaugural Lecture, Lucknow University, Invited presentation, December 7, 2019
- Indira Gandhi Institute of Development Economics, Invited presentation, December 12, 2019

- Econometric Society & DSE Winter School, Invited Lecture, DSE, Delhi, December 9-12. Declined
- Fourth International Interval Data Symposium, Invited Keynote Speaker, Chinese Academy of Science, Beijing, June 2019
- Tsinghua University Conference, Invited Presentation, Beijing, China, June 2019
- University of Xiamen, Invited Lectures (2), Xiamen University, China, July 2019
- Institute of Advanced Economics Research, Invited Lecture, DUFU, Dalian, China, July 2019
- California Econometrics Conference, UC Davis, Participation, October 2019
- Seminars at University of Guelph, Western University, and York University, Canada, October 1, 3, 8 2019.
- Conference in honor of Cheng Hsiao, Beihang University, Paper presentation, June 2018
- Western International Economic Association Conference, Santiago, Chile, Paper Presentation and Chair of Session, January 2017
- Third International Interval Data Conference, Keynote Speaker, Chinese Academy of Sciences, Beijing, June 2017
- Third DUFU Conference, Dalian, China, Co-Organizer, July 2017
- Seminar at American University, Washington, DC, September 2017
- Seminar at Emory University, Atlanta, September 2017
- Big Data Conference, USC, Participation, October 2016
- Peter Hall Memorial Conference, UC Davis, Statistics, Paper presentation, October 2016
- International Conference in Honor of Max King, Paper presentation, Monash University, Australia, December 2016
- Second DUFU Workshop, Dalian, China, Paper presentation, July 2016 name of presentation or paper
- Conference in Honor of J.M. Dufour, McGill University, Paper presentation, May 2016
- Info-Metrics Conference, Cambridge, Chair, Invited Session, April. 2016
- First DUFU Workshop, Dalian, China, Paper presentation, July 2015.
- International First Interval Data Conference, Keynote Speaker, Chinese Academy of Sciences, June, 2015
- Info-Metrics Conference, UCR, Mission-In, Member, Panel Discussion, 2015
- Informatics Conference, American University, October 2014
- Indian Econometric Society 50th Meeting, Mumbai 2013 (Invited Keynote Address, Not attended)
- Seminars at Capital University and University of International Trade and Finance, Beijing, September at National University Singapore and Singapore Management University, August 2013
- Statistics Association Meeting, Qatar, December 2012 (Invited Keynote Speaker).
- Forum of Mathematical Sciences, Chandigarh, India, September 2012 (Invited Speaker, Not attended).
- University of Queensland and University of Tasmania, Australia, August 2012.
- Concordia University, Montreal, Canada, April 2012 (Invited Dwivedi Memorial Lecture).
- Info-Metrics Conference, American University, March 2012 (Chair of Session).
- Indian Science Congress, Statistics Section, Bhubaneshwar, India, January 2012 (Keynote Speaker, Chair).

- Conference on Shrinkage Estimation, American University, November 2011 (Chair, Panel Discussion).
- Conference in honor of Hashem Pesaran, Cambridge University, June 2011 (Presentation).
- Symposium in honor of Aman Ullah, South Western University of Economics and Finance, Chengdu, China, May 2011 (Presentation).
- Rimini Conference on Economics and Finance, Rimini, Italy, June 2010 (Chair, Organized Sessions, Presentations).
- World Econometrics Congress, Shanghai, China, August 2010 (Chair, Presentation).
- World Econometrics Congress, Shanghai, China, August 2010 (Member, Organizing Committee).
- Singapore Management University, Singapore, August 2010 (Seminar).
- University of Colorado, Boulder, September 2010 (Seminar).
- Info-metrics Conference, American University, Washington D.C, September 2010 (member, Panel Discussion).
- Emory University, Atlanta, October 2010 (Seminar).
- Islamic Society of Statistics Sciences (ISOSS), Lahore, February 2011 (Keynote Speaker, Unable to attend).
- American University, Washington, D.C., March 2011 (Seminar).
- 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).
- American Econometric Society Meetings, Boston, 2006.
- 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, April 2005 (Invited Speaker).
- International Conference on Interdisciplinary Mathematical and Statistical Techniques, India, 2004 (Plenary Invited speaker).
- Eleventh Panel data Conference, Texas A & M University, 2004.
- American Econometric Society Meetings, San Diego, 2004.
- North American Summer Econometric Society Meeting, 2003.
- International Conference on Statistical Inference and Combinatorics, 2002 (Organized a special session on Nonparametric Econometrics).

- Italian Centre for Econometrics, Bertonoro, 2001 (Invited Lectures on Nonparametric 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, 2000 (Invited lectures).
- Far Eastern Meeting of Econometric Society, Singapore, 1999 (Organizer, Chair, presenter).
- Time Series and Econometrics Conference, Brazil, 1999 (Invited Paper).
- FGV, Brazil, 1999 (Invited Lecture).
- Camp Econometrics, California, 1998.
- South Asian Econometric Society, Delhi, India, 1998.
- Bernoulli Society Meeting, Calcutta, 1997 (Invited Paper).
- International Conference on Statistical Inference and Combinatorics, India, 1997 (Invited Paper).
- American Statistical Association, Anaheim, 1997 (Chair of a session).
- South Asian Econometric Society, New Delhi 1996 (Chair, presenter).
- Canadian Econometrics Group, Waterloo, 1996.
- University of Amsterdam and Tinbergen Institute of Econometrics, Holland, 1995 (Invited Seminars).
- Canadian Econometrics Group, Montreal, 1995.
- European Econometric Society, Maastricht, Holland, 1994.
- University of Tillburg, Holland, 1994 (Invited Seminar).
- Poverty and Human Resources Division, World Bank, Washington DC, 1994 (Invited lectures).
- International Statistical Association and Chinese Statistical Association Meeting, Taiwan, 1993 (Presenter).
- Indian Econometric Conference, Kanpur, 1992.
- Canadian Econometrics Group, Quebec City, 1991.
- Canadian Econometrics Study Group Meeting, Guelph, 1990.
- American Econometric Society Meetings, Washington, 1990.
- Canadian Econometrics Group, Guelph, 1990.
- Canadian Econometrics Group, Banf, 1988.
- World Econometric Congress, Cambridge, Boston, 1986.
- Canadian Econometrics Group, Montreal, 1986.
- Indian Econometric Conference, Ahmadabad, 1986 (invited lecture).
- Canadian Econometrics Group, London, 1985.
- Indian Econometric conference, Hyderabad, 1985 (invited lecture).
- III International Meeting of Statistics, Spain, 1985 (invited paper).
- Time Series and Econometric Modeling Conference, London, Ontario, 1985 (invited paper).
- Canadian Econometrics Group, Kingston, 1984.
- American Econometric Society Meetings, San Francisco, 1983.
- Canadian Economic Association Meeting, Hamilton, 1981.
- European Meetings of the Econometric Society, Athens, Greece, 1979.
- South Asian Econometric Society, Bombay, 1979.

- Canadian Economic Association Meeting, Fredericton, 1978.
- American Econometric Society Meetings, Atlantic City, 1977.
- European Meetings of the Econometric Society, Vienna, Austria, 1977.
- American Econometric Society Meetings, Toronto, 1972.
- Indian Econometric Society Meetings, Patna, India, 1971.
- World Econometric Congress, Cambridge, England, 1970.

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

- Academic Senate Research Award, UCR, 1991-92, 1992-93, 1993-94, 1994-95, 1995-96, 1996-97, 1997-98, 1998-99, 2000-07, 2008-2016 and Travel Grants, 2017-18, 2020-21.
- Social Science and Humanities Research Council of Canada, 1994-1997, Empirical Analysis of Producer and Consumer Models.
- Fonds pour la Formation de Chercheurs et L'aide à la Recherche, Quebec, Canada, 1993-1996.
- National Sciences and Engineering Research Council, 1989-1990: Theory and Application of Nonparametric Methods in Labor Econometric Problems.
- Social Science and Humanities Research Council of Canada, 1987-1990. Topic of Research: "Nonparametric Econometrics."
- National Sciences and Engineering Research Council, 1985-1988. Topic of Research: "Density Estimation and Its Applications in Econometrics."
- Academic Development Fund, University of Western Ontario, 1984-1986. Topic of Research: "Econometric Inference."
- 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."
- Social Science and Humanities Research Council of Canada, 1982-1983. Topic of Research: Misspecification Analysis in Dynamic Models."
- Social Science and Humanities Research Council of Canada, Leave Fellowship, 1980-1981.
- 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."
- 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."

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

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*
- Advisory Board Member, *Indian Economics Review*, 2020.
- Associate Editor, *Econometrics Reviews*, 2003-present
- Associate Editor, *Econometrics*, 2012-present
- Associate Editor, *Journal of Quantitative Economics*, 1984-present
- Associate Editor, *Pakistan Journal of Applied Economics*, 1985-present
- Associate Editor, *Journal of Nonparametric Statistics*, 1989-2010
- Associate Editor, *Empirical Economics*, 1989-present
- Associate Editor, *Sankhya*, 1989-2003
- Associate Editor, *The Middle Eastern Business and Economic Review*, 2004-present
- Associate Editor, *American Journal of Mathematical and Management Sciences*, 2005-present
- Associate Editor, *Macroeconomics and Finance in Emerging Market Economies*, 2006-present

OTHER PROFESSIONAL ACTIVITIES

- Honorary Director, Institute of Advanced Economics Research(IAER), DUFE, China, 2018-
- 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*, *Oxford Bulletin* and other Journals as well.
- Refereeing: *Econometrica* (1), *JQE* (25 for special issue), *JoE* (2),
- Refereeing for: NSF, NSERC, SSHRC, Hong Kong Scientific Research Council
- Refereeing for: Cambridge University Press, Taylor & Francis, 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.
- External Reviewer: Cal State University, LA, Economics Department, 2020, Declined

- Refereeing: Journal of Statistical Computation, Declined, July 2020
- Refereeing: Communication Statistics, Declined, July 2020

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
- Micro-econometrics (with M. Veal), October 1986.
- Member, International Advisory Committee, IMST 2007-FIM XV, May 20-23, 2007.
- Co-Organizer (with G. Gonzalez-Rivera and T. Lee), All UC Econometrics Conference, September 2009.
- Member, Program Committee, World Congress of Econometrics Society, Shanghai, China, August 2010.
- Member, Scientific Committee, International Symposium in Forecasting, San Diego, June 2010.
- Member, Advisory Committee, National Conference in Quantitative Methods, Hyderabad, India, March 2010.
- Member, Organizing Committee, World Econometric Congress, Shanghai, China, August 2010.
- Co-Organizer (with Amos Golan and Tae Lee), Information and Nonparametrics Conference (Joint UCR and American University), November 2012.
- Member, Organizing Committee, Asian Econometric Congress, Delhi, India, December 2012.
- Chair, Program Committee, Recent Innovations in Info-Metrics, Washington DC, October 2014
- Member Organizing Committee, Info-Metrics State of Research, Washington, DC, November 2016
- Co-organizer (with Y. Fan and J. Yu), Econometrics Workshop, DUFE, Dalian, China, July 2017, June 2018
- Member Advisory Board, Asian Econometric Society Meeting, Xiamen, China, 2019
- Co-organizer (with Y.Fan and J. Yu) Econometrics Workshop, DUFE, Dalian, China, July 2017, June 2019 (canceled due to Covid)
- Co-Organizer (with T.Lee and R. Shi): Southern California Conference , UCR, January, 2019
- Co-Organizer (with T. Lee and R. Shi): Southern California Conference, UCR, June, 2020(Cancelled due to Covid-19).

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)
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)
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)
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, Ph.D. 2008)
35. Xiaoyu Wu (Microeconometrics, Ph.D. 2008)
36. Aditi Bhattacharya (Microeconometrics, Ph.D. 2009)
37. Deniz Baglan (Applied Econometrics, Ph.D. 2010)
38. Shruti Kapoor (Applied Economics, Ph.D. 2010)
39. Arindam Nandi (Applied Economics, Ph.D. 2010)
40. Charl Mutsalklisana (Applied Economics, Ph.D. 2011)
41. Getachew Sis Nigatu (Applied Economics, Ph.D. 2012)

42. Yundong Tu (Econometrics, Ph.D. 2012)
43. Yun Wang (Econometrics, Ph.D. 2012)
44. Wei Lin (Econometrics, Ph.D. 2013)
45. Yue Liu (Statistics, Ph.D. 2013)
46. Ru Zhang (Econometrics, Ph.D. 2013)
47. Huansha Wang (Econometrics, Ph.D. 2014)
48. Jie Wei (Micro-Econometrics, Ph.D. 2014)
49. Najrin Khanom (Macroeconometrics, Ph.D. 2016)
50. Bai Huang (Econometrics, Ph.D. 2017)
51. He Wang (Econometrics, 2018)
52. Millie Yi Mao (Econometrics, 2019)
53. Jianghao Chu (Econometrics, 2019)
54. Ali Mehrabani (In progress)
55. Ran Wang (Econometrics (Machine Learning) ,2020), Amazon
56. Shahnaz Parsaeian (Econometrics Forecasting, 2020), Kansas
57. Seolah Kim (Econometrics(NP), 2020), Albion
58. Tao Wang (Econometrics(NP), under progress)
59. Justin Dang (Econometrics (Machine Learning), under 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 (Timeseries 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. S. Sinha (Economics, Ph.D. 2007)
40. Y. Gao (Engineering, Ph.D. 2008)
41. Z. Senyuz (Macroeconometrics, 2008)
42. D. Muralidharan (Economics, Ph.D. 2008)
43. J. Son (Economics, Ph.D. 2008)
44. E. Rattia Lima (Economics, Ph.D. 2008)
45. E. Yoldas (Time-Series Econometrics, Ph.D. 2008)
46. J. Suarez Espinosa (Statistics, Ph.D. 2008)
47. I. Kim (Economics, Ph.D. 2010)
48. W. Leung (Economics, Ph.D. 2010)
49. T. Beleche (Economics, Ph.D. 2010)
50. D. Dey (Statistics, Ph.D. 2010)
51. J. Li (Economics, Ph.D. 2010)
52. W. Gu (Economics, Ph.D. 2011)
53. M. Kuroki (Economics, Ph.D. 2011)
54. C. Lutz (Economics, Ph.D. 2011)
55. I. Ghosh (Statistics, Ph.D. 2011)
56. M. Ramachandran (Economics, Ph.D. 2011)
57. M. Jain (Development Economics, Ph.D. 2012)
58. S. Chen (Statistics, Ph.D. 2012)
59. S. Daway (Economics, Ph.D. 2012)
60. C. Sun (Economics, Ph.D. 2012)
61. G. Daniels (Economics, Ph.D. 2013)
62. R. Kumar (Economics, Ph.D. 2013)
63. M. Lu (Economics, Ph.D. 2013)

64. Z. Xi (Econometrics, Ph.D. 2013)
65. Y. Sun (Econometrics, Ph.D. 2013)
66. A. Dasgupta (Economics, Ph.D. 2013)
67. V. Kakar (Economics, Ph.D. 2013)
68. M. Majid (Economics, Ph.D. 2013)
69. I. Chatterjee (Economics, Ph.D. 2014)
70. M. Jiang (Macroeconomics, Ph.D. 2014)
71. Y. Su (Economics, Ph.D. 2014)
72. D. Zhou (Economics, Ph.D. 2014)
73. Y. Ge (Econometrics, Ph.D. 2015)
74. P. Panda (Development, Ph.D. 2015)
75. S. Naji Esfahani (Economics, Ph.D. 2015)
76. R. Abubaker (Economics, Ph.D. 2016)
77. A. Aiyar (Economics, Ph.D. 2016)
78. S. Bhattacharya (Economics, Ph.D. 2016)
79. A. Bhattacharya (Development, Ph.D. 2017)
80. D. Singhania (Development, Ph.D. 2017)
81. Hao Xu (Econometrics, Ph.D. 2018)
82. Peng Zhang (Public Economics, Ph.D. 2020)

Supervisor/Mentoring Post Graduate/Visitor

1. Akio Namba (2011, 2013, 2019), From Kyoto University, Japan
2. Yuying Sun (2018) , From Academy of Sciences, China
3. Mengchen Ji (2018), From Academy of Sciences, China
4. Xie Zhu (2017), From Business School, Beijing University, China
5. Madeeha Qureshi (2016), From Quaid Azam University, Pakistan

ADMINISTRATION

At University of California Riverside

- Chair, Economics Department, 2008-2017.
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- Chair Field Exam Committee (2020)
- Member Field Exam Committee (2018, 2019)
- Member PAC (2018, 2019, 2020)
- Coordinator, Econometrics Colloquium, 2018, 2019, 2020 (Winter quarters)
- Committee appointed by Provost to Review SoBA, 2017, Member
- Chair, appointed by VPAP, Academic Personnel Merit Case, SoBA, 2016.
- Econometrics Colloquium, Coordinator, 2008- 2017 (one quarter each year)
- Coordinator, Econometrics Field, 2017

- Member, Department Planning and Advisory Committee, 2018 (W &S)
- Member, Center for Research in Intelligent Systems, Engineering Faculty, 2007-
- Steering Committee Member, Institute of Global Conflict and Cooperation (IGCC), UC San Diego, 2012-2017
- 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 Colloquium, 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.