

Curriculum Vitae of Mohammad Hashem Pesaran, FBA

Date: November 4, 2013

Webpage: Pesaran.com

Education: **University of Salford** (England)
B.Sc in Economics with Statistics
(First class) 1968

Harvard University
Visiting student, 1970-71

Cambridge University
Ph.D in Economics, 1972, Master of Arts, 2003

Research Interests: Econometric Analysis of Heterogeneous Panels with Unobserved Common Effects; Panel Unit Root Tests; Testing and Modelling Weak and Strong Cross-Sectional Dependence, Analysis of Panel Vector Autoregressive Models (PVAR); Long-Run Structural Macroeconometric Modelling; Global Vector Autoregressive Modelling (GVAR); Economic and Financial Forecasting in the Presence of Structural Breaks; Financial Econometrics – Credit Risk Analysis and Portfolio Optimization; Testing Capital Asset Pricing Models, Econometric Analysis of Non-tested Models; Empirics of Growth.

Honours, Scholarships and Prizes

Scholarship from Central Bank of Iran, 1964-1971
First Group Prize, Salford University, 1968
Fellow, Econometric Society, 1989
George Sell Prize, The Institute of Petroleum, London, for research on the exploration and development of oil in the North Sea, 1990
Fellow, Journal of Econometrics, 1990
Royal Economic Society Prize, 1992
Honorary Degree, Doctor of Letters *honoris causa*, awarded by Salford University, 1993
Fellow of the British Academy, 1998
Research Fellow, Institute for the Study of Labour (IZA), Bonn, 1999-
Research Fellow, CESifo (Center for Economic Studies and ifo Institute for Economic Research), Munich <http://www.CESifo.de>, 2000-
Best Paper Award 2002-2004, *Econometric Reviews*, awarded in 2005 (for the paper Long Run Structural Modelling written jointly with Yongcheol Shin)
Best Paper Award 2004-2005, "How Costly is it To Ignore Breaks when Forecasting the Direction of a Time Series?", *International Journal of Forecasting*, 20 (3), 411-435. Written jointly with Allan Timmermann and awarded in 2007.
Econometric Theory Multa Scripsit Award in recognition of cumulative contributions to the journal *Econometric Theory* and to the Science of Econometrics, 2008.
Honorary Doctorate from the University of Goethe, Frankfurt, June 2008. The degree of "Doctor Rerum Politicarum Honoris Causa" was awarded in recognition of pioneering work in the areas of econometric theory and macroeconometrics.
Fellow of the Judge Business School, Cambridge, 2009/2010-2013/2014.
Honorary Fellow, Graduate School of Business and Economics, Maastricht University, January 2013-
Honorary Doctorate from Maastricht University, January 2013
Distinguished Professor, University of Southern California, April 2013
Thomson Reuters Citation Laureate in Economics, September 2013

Career

Appointments/positions held

1971-73	Junior Research Officer in the Department of Applied Economics , Cambridge University, and Lektor at Trinity College , Cambridge
1973-74	Assistant to the Vice-Governor of the Central Bank of Iran
1974-76	Head of the Economic Research Department of the Central Bank of Iran
1977-78	Undersecretary in the Ministry of Education , Iran
1979-88	Teaching Fellow and Director of Studies in Economics, Trinity College , Cambridge
1979-85	Lecturer in Economics, Cambridge University
1985-88	Reader in Economics, Cambridge University
1988-2012	Professor of Economics (an <i>ad hominem</i> chair) at Cambridge University , and Professorial Fellow of Trinity College , Cambridge
2012-	Emeritus Professor of Economics at University of Cambridge , and Fellow of Trinity College, Cambridge
1989-93	Professor of Economics and Director, Program in Applied Econometrics at University of California, Los Angeles
2000-02	Vice President (in charge of development of computerized trading systems), Tudor Investment Corporation , London Office (Two-year secondment leave from Cambridge University)
2004-06	Director, USC College Institute for Economic Policy Research
2005-2008	Director, Centre for International Macroeconomics and Finance (CIMF), Cambridge University
2005 (August)-	John Elliott Chair in Economics and Professor of Economics, University of Southern California, USA
2012 (August) -	Director of USC Dornsife Centre for Applied Financial Economics http://dornsife.usc.edu/center-cafe/

Visiting Positions:

Harvard University (Autumn 1982) Visiting Lecturer
Australian National University (Summer 1984) Visiting Fellow
Dutch Network for Quantitative Economics, Groningen (December 1985), Lecturer
University of Rome (March/April 1986), Visiting Professor
University of California, Los Angeles (Academic year 1987/88), Visiting Professor
Australian National University (Aug/Sep 1988), Visiting Fellow
Institute of Advanced Studies, Vienna, Austria (November 1991)
University of Pennsylvania (Fall 1993), Visiting Professor
University of Southern California, Visiting Professor (Fall 1995, Fall 1997, Fall 1999 and Fall 2003)
University of Munich, Centre for Economic Studies (March 1997)
Distinguished Visitor at University of California, Riverside, November 2003

Teaching:

Econometrics and Times Series Analysis at the **Institute of Advanced Statistics**, Tehran
Monetary Economics at **Tehran University**
Probability and Statistics (ECON 2210A) at **Harvard University**, and at **Cambridge University**
Undergraduate courses (University of Cambridge) Topics in applied econometrics (Paper 11), monetary and fiscal policies in open economies, OPEC, Iranian economic development (Papers 1, 2 & 3), probability and statistics (Prelim, paper 6), introductory econometrics (Prelim, paper 5)
Graduate (Mphil) courses (University of Cambridge) Econometrics, methodology of applied economics, uncertainty and expectations in economics, Economic Theory and Econometrics Topics in Advanced Macroeconometrics and Panel Data Analysis.
PhD Course (University of Cambridge) Global and National Macroeconomic Modelling, and Panel Data Econometrics, 2000-2011
Graduate and undergraduate econometrics (UCLA). Econ. 147B, Econ 203B, Econ 232B
Econometric models with expectational variables, at **Australian National University**, and at **UCLA**

OPEC, oil prices and economic development, **UCLA**
Model evaluation and hypothesis testing at **Institute of Advanced Studies**, Vienna, 1991,
and at **Virginia Polytechnic Institute**, 1992
Advanced graduate courses, ECON 721 and ECON 982, **University of Pennsylvania**,
1993
Graduate and undergraduate econometrics at **University of Southern California**, ECON
414 and ECON 715, 1995; ECON 612 and ECON 715, 1997; ECON 613, 1999, 2003,
2006, 2008, 2010 & 2011; Econ 715, Fall 2012; Econ 715, Fall 2013.

Courses: Forecasting Techniques in Financial Markets (one week summer course), **International Centre for Monetary and Banking Studies**, Geneva, 1992-1999 (inclusive)
Working with *Microfit*: Modern Developments in Econometrics and Forecasting Techniques, (three day course) **Cambridge Econometrics and Camfit Data**, Cambridge, 1994-2004 (inclusive)
Analysis of Dynamic Panel Data Models, one week courses held at the **IMF Institute**, Washington, January 1997, December 1998, and June 2000, also at the **Bank of England**, January 2004

Company Directorships and Associations

Director, Camfit Data Ltd., 1986-2009
Non-executive Director, Acorn Investment Trust, 1987-1989, 1991-1993
Non-executive Director, Cambridge Econometrics, 1985, 1988-89, 1992-96
Honorary President of Cambridge Econometrics, 1996- 2005
Charter Member, Oliver Wyman Institute, Oliver Wyman & Co., New York, 1997-2000
Non-executive Director, WJB Chiltern Plc, 1999-2003
Partner, GSA Capital, London, 2006-2009

Professional Associations and International Consultancies

Outside consultant to the ESRC Modelling Consortium, 1991
Membership of the Academic Panel of HM Treasury, 1993-
Member of the Advisory Committee of the UK Meteorological Office, 1994-97
Elected member of the Board of Trustees of the Economic Research Forum of Arab Countries, Iran and Turkey, 1996-2001; Member of the Advisory Board, 1993-96
ERF Research Fellow, 1993-
United Nations Development Program (UNDP), Development of data bank and a macroeconomic model for Iran, 1994-95
Visiting Scholar at International Monetary Fund, September 1994, May and September 1996, January 1997, September 1998
World Bank, Modelling Energy Demand in South East Asian Economies, 1994-98
Member of the World Bank's Council of Advisers for the MENA Region, 1996-2000
Member of the Board of Trustees of the British Iranian Trust, 1997-
Member of the Academic Econometric Panel of the Office for National Statistics, 1997-2002
Member of the Advisory Board of the Financial Econometrics Research Centre, City University Business School, London, 2001-
Jury member for Lawrence Klein Prize for young Polish econometricians, 2002-2005
Fellowship Nomination Committee of the Econometric Society, 2002
Member of the Board of Experts for the Italian research evaluation exercise, 2005
Council member of the Royal Economic Society, 2007-
Founding Member of the Spatial Econometrics Association, 2007
Member of the Association of Professors and Scholars of Iranian Heritage (APSIH), July 2008.
Research Affiliate of the Volatility Institute at New York University's Stern School of Business, 2009-
Fellow of Spatial Econometrics Association, 2009-
Advisory Board member of the Info-Metrics Institute, American University, Washington, DC, October 2009-
Member of the Royal Economic Society, Junior Fellowship Scheme Committee, 2010, 2011, 2012

Senior Fellow, The Rimini Centre for Economic Analysis, Italy, September 2011-
President of the International Iranian Economic Association, 2013-2014

Membership of College Committees

Trinity College Library Committee, 1985-1988
Trinity College Finance Committee, 1987-1989, 1998-2002
Trinity College Education Committee, 1985-1989, 2005-2011
Trinity College Council, 1998-2001
Trinity College Sports Facilities Committee, 1999-2002

Membership of University Committees – University of Cambridge

Committee of Management, *Centre of Middle Eastern Studies*, 1986-1989
Committee of Management, *Department of Applied Economics*, 1980-1987
Advisory Committee, *Department of Applied Economics*, 1988-1989, 1991-2000, 2002-2003
Board of the *Faculty of Economics and Politics*, 1989 & 1991-2000, 2002-2010
Chairman of Degree Committee, *Faculty of Economics and Politics*, Lent 1989
Appointments Committee, *Dept of Applied Economics*, 1985-1987, October 1988-1989, 1992-2000
Appointments Committee, *Faculty of Economics and Politics*, 1989, 1993-2000
Appointments Committee, Faculty of Economics, 2005-
Electoral Boards of Chairs of Economics (three Chairs), 1994
Electoral Board of Chair of Political Economy, 1999, 2004-2010
University IT Syndicate, 1999-2000
Promotions Committee for Personal Professorships and Readerships, *Faculty of Economics and Politics*, 2001, 2002
Centenary Conference Committee, *Faculty of Economics and Politics*, 2003
Member of Chair of Real Estate, 2003
Electoral Board of Chair of International Macroeconomics, 2003
Electoral Board of Chair of Political Economy, 2004-2010
Chair, Research Committee, *Faculty of Economics*, 2004-2009
Personal Promotions Committee, *Faculty of Economics*, 2005, 2008
Research Fellow of Cambridge Judge Business School 2011/12, 2012/13

Membership of University Committees (UCLA 1989-1993)

Advisory Board, Near Eastern Centre
Program of Applied Econometrics (*ex officio*)
8-Year Review Committee of the Economics Department
Curriculum Review Committee

Membership of University Committees (USC)

Senior Recruiting Committee (Fall 2003, Fall 2004)
Chair, Computing Committee (Fall 2003, Fall 2004)
Member, Reappointment, Promotion and Tenure (2011-2012)
Faculty, Middle East Studies Program (Mach 29, 2011-)
Chair of the Search Committee for recruiting the Chair of the Economics Department, 2012-2013.
Member of the University Committee on Appointments, Promotions, and Tenure (UCAPT), 2012-2013; 2013-2014.
Member of Dornsife Social Science Personnel Committee (2013-2014)

Program Committees, etc (International Conferences)

European Meeting of the Econometric Society, Dublin, 1982
Cambridge Journal of Economics' Conference on *Methodological Issues in Keynesian Economics*, Cambridge, September 1983
European Meeting of the Econometric Society, Madrid, 1984
European Meeting of the Econometric Society, Budapest, 1986
European Meeting of the Econometric Society, Copenhagen, 1987

UCLA Program in Applied Econometrics and the Journal of Applied Econometrics Conference on *Nonlinear Dynamics and Econometrics* held at UCLA, April 1991, (organised jointly with Simon Potter)

Econometric Society World Congress, Tokyo, 1995

Biennial International Conference on Panel Data, Amsterdam, 1996

Assessor for the 'Experiment in Applied Econometrics', University of Tilburg, The Netherlands, December 1996

European Meeting of the Econometric Society, Santiago de Compostela, 1999

Tenth Annual Conference on Panel Data, Academy of Science, Berlin, 2002

European Meeting of the Econometric Society, Sweden, 2003

External Member of Promotion Committee at Cyprus University, November 2003

Scientific Committee of the Eleventh Annual Conference on Panel Data, Texas, USA 2004

Scientific Committee and Local Organizing Committee of the Thirteen Annual Conference on Panel Data, Cambridge, England, 2006

Scientific Programme Committee of the International Workshop on Computational and Financial Econometrics, April 2007, Geneva, Switzerland

<http://www.csdassn.org/europe/CFE07/>

Co-organiser of the Conference on Iran's Economy, University of Illinois at Urbana-Champaign, USA, December 2008

<http://iraneeconomy.csames.illinois.edu/>

Chair of the Scientific Committee for the Conference on Iranian Economy, held at USC, Los Angeles, September 2009

<http://dornsife.usc.edu/conferences/iran/Welcome.htm>

Co-organiser of the 75th Anniversary of the General Theory, (Keynes Conference) held at the University of Cambridge, June 2011.

<http://www.econ.cam.ac.uk/keynes-conf-2011/index.html>

Co-organiser of the conference "Advances in Development Economics" in honour of Jeff Nugent held at USC, April 2011.

<http://dornsife.usc.edu/conferences/ade2011/home/>

Scientific Committee member of the Iran Economy Conference, SOAS University, London, December 2011.

<http://www.soas.ac.uk/lmei-cis/events/inaugural-conference-on-irans-economy-2011/>

Scientific Programme Committee of the "6th International Conference on Computational and Financial Econometrics" (CFE 2012) that will take place in Oviedo, Spain 1-3 December 2012.

<http://www.cfe-csda.org/cfe12/index.html>

Co-organiser (with Marcelle Chauvet, UC Riverside) of the conference on "Global Crisis and Latin American Economies", held at USC, November, 16, 2012.

<http://dornsife.usc.edu/conferences/econ12>

Organising Committee member of the Conference on MENA Economies 21-22 June 2013 to be held in Istanbul, Turkey, hosted by Istanbul Bilgi University.

<http://mena2013.bilgi.edu.tr/>

Co-organiser of the ESRC supported conference on "Cross-sectional Dependence in Panel Data Models", held in Cambridge on May 30-31, 2013.

<http://www.econ.cam.ac.uk/CSDPDM/panel-econometrics-conf/conf.html>

Public Lectures and Interviews

Plan and Budget Organization, Tehran, Iran, 1994
Keynote Speech to the Iranian Scholars Association, Boston, USA, April 1994
Speech at Kanoon Iran, Iranian Cultural Society, London, 1994, 2001
Interviewed by *Peyam Emrouz*, monthly publication in Tehran, Iran, 1995 and 1996
Middle East Technical University, Ankara, Turkey, 2000
Stanford University, Iranian Society, November, 2003
Speech to Iranian Graduate Students Association, USC, Los Angeles, USA, November 2004
Panel discussion on Middle East and the Gulf War, organized by UCLA Foundation, 2006
Iranian Chamber of Commerce, Los Angeles, California, 2006
Interviews on the Iranian Economy to the Persian Service of BBC, Radio Farda, 670AM KIRN Radio (Los Angeles)
BBC Radio 4 (Uncovering Iran), Oil and Economy in Modern Iran, 2006
APSIH Iranian Radio Interview, 'Exploring International Linkages in the Global Macroeconomy', Los Angeles, April 2008
Interview on global economy with Phoenix Satellite TV, 2009
Various Interviews with BBC Persian TV during 2009-2012.

Public lectures at UCLA on the Iranian Economy (Sanctions, Oil Income and the Iranian Economy) February 7, 2010 (in Persian) and February 8, (in English).

Interview with the Voice of America on the State of the Iranian Economy, February 12, 2010. http://www.youtube.com/watch?v=kOi_QrcRoIg & <http://www.youtube.com/watch?v=1lyOzmg180A>

Appeared on Chinese CCTV-2 Economic Channel, Introduction of Dialogue, a talk show hosted by Weihong Chen. A special program of CCTV, "Feast of thoughts", featuring the World Congress and its distinguished quest, August 2010.

Addressed the USC Board of Trustees, February 2011.

Presented Predictability of Asset Returns and the Efficient Market Hypothesis in the SKBI Public Lecture Series, Singapore Management University, 31 October 2011.
<http://www.youtube.com/watch?v=3lX6Q8l07bM&feature=relmfu>
<http://www.youtube.com/watch?v=Y9cOtk8G7ZM&feature=relmfu>
<http://www.youtube.com/watch?v=f4RHWcd6C98&feature=relmfu>

Took part in an event organised by the Economic Research Council "Clash of the Titans" on the Future of UK Economy, London, 6 December 2011.
<http://www.ercouncil.org/clash-of-the-titans/>

Interviews on UK and Iranian economies with BBC, Voice of America (<http://ir.voanews.com/media/video/1523466.html?z=1566&zp=4>), Bloomberg, October 2012.

Took part in the Panel on USC Global Conversation in London, October 9, 2012
<http://uscinlondon.usc.edu/schedule/>
<http://www.youtube.com/watch?v=s1ETLGRfMAQ>

Presented the faculty address at USC Dornsife Torchbearer Luncheon, November 8, 2012.
<http://dornsife.usc.edu/torchbearer/>

Took part in a Panel Discussion on "Saving the Euro and the EU: Can it Be Done?", at the Pacific Council Meeting on the Changing Global Balance, November 9 – 10, Santa Monica, California.
<http://www.pacificcouncil.org/mw2012>

Interviewed by Bloomberg/Newsroom on October 9, 2013.

Interviewed on the “Marz Haye Danesh-MHD” program on KIRN 670AM. Aired Sunday, October 13, 2013.

Editorial

Editorial Positions: Founding Editor, *Journal of Applied Econometrics*, John Wiley, 1986-
[http://onlinelibrary.wiley.com/journal/10.1002/\(ISSN\)1099-1255](http://onlinelibrary.wiley.com/journal/10.1002/(ISSN)1099-1255)
Editorial Board member, *Cambridge Journal of Economics*, 1981-1989
<http://cje.oxfordjournals.org/>
Editorial Board member, *Econometric Theory*, 1984-1987
<http://journals.cambridge.org/action/displayJournal?jid=ect>
Associate Editor, *Econometrica*, 1984-1985
[http://onlinelibrary.wiley.com/journal/10.1111/\(ISSN\)1468-0262](http://onlinelibrary.wiley.com/journal/10.1111/(ISSN)1468-0262)
Advisory Board member, *Journal of Economic Surveys*, 1995-
[http://onlinelibrary.wiley.com/journal/10.1111/\(ISSN\)1467-6419](http://onlinelibrary.wiley.com/journal/10.1111/(ISSN)1467-6419)
Associate Editor, *Journal of Economic Dynamics and Control*, 1995-2011
<http://www.journals.elsevier.com/journal-of-economic-dynamics-and-control/>
Advisory Editor, *Korean and the World Economy*, 2001-
http://www.akes.or.kr/akes/eng/publication/publication_02.asp
Editorial Board Member, *Review of Middle East Economics and Finance*, 2007-
<http://www.degruyter.com/view/j/rmeef?format=PAIN>
Editorial Board Member, *International Review of Economics & Finance*, 2010-
<http://www.journals.elsevier.com/international-review-of-economics-and-finance/#>
Editorial Board Member, *Iranian Journal of Economic Studies* 2010-
http://eram.shirazu.ac.ir/IJES/Editorial_Board/Editorial_Board.htm

Editorial Refereeing: Review of *Economic Studies*, *International Economic Review*, *The Economic Journal*, *Econometrica*, *Cambridge Journal of Economics*, *Economics of Planning*, *Journal of Econometrics*, *Journal of the American Statistical Association*, *European Economic Review*, *American Economic Review*, *Biometrika*, *Journal of International Money and Finance*, *Review of Economics and Statistics*, *Bulletin of Economic Research*, *Journal of Macroeconomics*, *Direction de la Prevision (Paris)*, *Economic Letters*, *Econometric Reviews*, *Journal of Economic Dynamics and Control*, *Journal of Forecasting*, *IMF Staff Papers*

Research

Research Awards and Grants

1. A Research Associate and a Principal Investigator of the Cambridge Growth Project, Department of Applied Economics, 1982-86
2. ESRC grant for research on Disaggregation in Econometric Models, Department of Applied Economics, Cambridge, 1988-1990
3. ESRC grant for research on Expectations Formation in Disaggregate Models. Ref: R000 23 1813 (with K. Lee) 1989- 1991 (£46,890)
End of Award Report: <http://www.econ.cam.ac.uk/faculty/pesaran/proj8991.pdf>
4. Research/travel grant from the Newton Trust, Trinity College, Cambridge, 1989-1991
5. Grants from the Academic Senate and the Near Eastern Center of UCLA for research on the Iranian economy
6. Research grants from the Newton Trust, Trinity College, 1991-1993 (£52,000)

7. Research grants from the Newton Trust, Trinity College, 1992-1994 (£84,000)
8. ESRC grant for research on Modelling Exchange Rates in Target Zones (with Hossein Samiei) Ref: R000 23 3427, 1992-1994 (£54,000). ESRC grading: *Outstanding*
9. ESRC grant for research on An Empirical Analysis of Business Cycle Fluctuations in the Context of a Multisectoral Model (with Kevin Lee) Ref: R000 23 3608, 1992-1994 (£120,000) ESRC grading: *Outstanding*
End of Award Report: <http://www.econ.cam.ac.uk/faculty/pesaran/buscycf.pdf>
Non-technical Summary: <http://www.econ.cam.ac.uk/faculty/pesaran/buscycs.pdf>
10. ESRC grant for research on Integration of Micro and Macro Analysis in Data Fields (within the ESRC initiative for the Analysis of Large and Complex Datasets, Ref: H519 25 5003) 1994-1996 (£94,000) - Additional matching grants of £50,500 from Newton Trust
11. ESRC grant for research on Econometric Analysis of Nonlinear Dynamic Models with Applications in International Macroeconomics (with Kevin Lee), September 1995 for two years. Ref: R000 23 5524 (£100,090) ESRC grading: *Outstanding*
End of Award Report: <http://www.econ.cam.ac.uk/faculty/pesaran/nonleoa.pdf>
12. ESRC grant for research on "Structural Modelling of the UK Economy within a VAR Framework using Quarterly and Monthly Data", June 1995 for five years. Ref: L116 25 1016. (£205,130) ESRC grading: *Outstanding* - Additional matching grant of £50,000 from Newton Trust. End of Award Report: <http://www.econ.cam.ac.uk/faculty/pesaran/svareoa.pdf>
13. European Commission Marie Curie Research Training Grant for research on "Optimal Consumption under Precautionary Savings: A Dynamic Heterogeneous Panel Approach" (with Michael Binder). Ref: ERBFMBICT983303. (23,256 ECU)
14. ESRC grant for research on "Debt Management and the Evolving Macroeconomy" (with Shaun Vahey) October 1999-2001. Ref: L 13825 1021 (£87,771)
<http://www.esrc.ac.uk/my-esrc/grants/L138251021/read>
15. ESRC grant for research on "Dynamic Panel Analysis of Interactions and Nonlinearities" (with Sean Holly) Starting January 2004 for three years. Ref:35419 (£153,525.44)
<http://www.econ.cam.ac.uk/faculty/pesaran/ESRC-final-report-30thmarch2007.pdf>
16. ECB grant for Project 'International economic linkages and synchronisation in business cycles' (with Sean Holly), June 2004 for one year (€60,000)
17. Cambridge Finance Sinopia Research Fellowship, Forecasting in Presence of Structural Instability. Starting October 2006 for three years (£166,000)
18. ESRC grant for research on "Cross Section Dependence in Panel Data Models" (with Sean Holly and Vanessa Smith) October 2011-2013. Award Number: RG61423 (£357,879.00)
<http://www.econ.cam.ac.uk/CSDPDM/index.html>

Publications:

Articles/Notes/Comments published in refereed Journals:

1. 1973, "The small sample problem of truncation remainders in the estimation of distributed lag models with auto-correlated errors", *International Economic Review*, Vol.14, pp. 120-131
2. 1973, "An alternative econometric approach to the permanent income hypothesis: an international comparison: a comment", *Review of Economics and Statistics*, pp. 259-261

3. 1973, "The exact maximum likelihood estimation of a regression equation with first order moving-average errors", *Review of Economic Studies*, Vol.40, pp. 529-535
4. 1973, "A dynamic inter-industry model of price determination - a test of the normal price hypothesis", *Quarterly Journal of Economic Research*, Tehran University. Reprinted in *Department of Applied Economics*, (University of Cambridge), Reprint Series, No. 410
5. 1974, "On the general problem of model selection", *Review of Economic Studies*, Vol.41, pp. 153-171
6. 1976, "Planning and social welfare", presented at the Second National Seminar on Social Welfare in Tehran, (in Persian), and published in the *Proceedings* of the Seminar
7. With G.E.J. Llewellyn, 1976, "Determinants of United Kingdom import prices - a note", *Economic Journal*, Vol. 86, pp. 315-320
8. With E. Aziz Lavi, 1977, "Accountancy under inflationary conditions", presented to the Accountancy Symposium, Tehran and published in *The Auditor*, (in Persian)
9. With A.S. Deaton, 1978, "Testing non-nested, non-linear regression models", *Econometrica*, Vol.46, pp.677-694
10. 1980, "Economic development and revolutionary upheavals in Iran", (under the pseudonym of T. Walton), *Cambridge Journal of Economics*, pp. 271-292. A revised and extended version of this article is published in *Iran: A Revolution in Turmoil*, H. Afshar (ed), MacMillan, 1985
11. 1981, "Identification of rational expectations models", *Journal of Econometrics*, pp.375-398
12. 1981, "Pitfalls of testing non-nested hypotheses by the Lagrange multiplier method", *Journal of Econometrics*, pp. 323-331
13. 1982, "On the Comprehensive method of testing non-nested regression models", *Journal of Econometrics*, pp. 263-274
14. 1982, "A critique of the proposed tests of the natural rate/rational expectations hypothesis", *Economic Journal*, Vol.92, pp. 529-554. Reprinted, 1999, in Kevin Hoover (ed), *The Legacy Of Robert Lucas, Jr.* Vol I, chapter 18. Cheltenham: Edward Elgar. ISBN 1 85898 387 8
15. 1982, "Comparison of local power of alternative tests of non-nested regression models", *Econometrica*, Vol.50, pp.1287-1305
16. 1982, "The system of dependent capitalism in pre- and post- revolutionary Iran", *International Journal of Middle East Studies*, Vol.14, pp. 501-522
17. With L.G. Godfrey, 1983, "Tests of non-nested regression models: small sample adjustments and Monte Carlo evidence", *Journal of Econometrics*, Vol.21, pp. 133-154
18. With J. Hausman, 1983, "The J-test as a Hausman specification test", *Economics Letters*, Vol.12, pp. 277-281
19. 1983, "A note on the maximum likelihood estimation of regression models with first-order moving average errors with roots in the unit circle", *Australian Journal of Statistics*, Vol.25, pp. 442-448
20. 1983, "Comment on the paper by J.G. MacKinnon, 'Model specification tests against non-nested alternatives'", *Econometric Reviews*, Vol.2, pp. 145-149
21. With R.A. Evans, 1984, "Inflation, capital gains and UK personal savings: 1953-81", *Economic Journal*, Vol. 94, pp. 237-257
22. 1984, "Asymptotic power comparisons of tests of separate parametric families by Bahadur's approach", *Biometrika*, pp. 245-252

23. 1984, "Macroeconomic policy in an oil-exporting economy with foreign exchange controls", *Economica*, Vol. 51, pp. 253-270
24. With R.P. Smith, 1985, "Evaluation of macroeconometric models", *Economic Modelling*, Vol.2, pp. 125-134
25. With R.P. Smith and S. Yeo, 1985, "Testing for structural stability and predictive failure: a review", *Manchester School*, pp. 280-295
26. 1985, "Formation of inflation expectations in British manufacturing industries", *Economic Journal*, Vol.95, pp. 948-975
27. 1985, "Comment on P.A.V.B. Swamy, R.K. Conway and P. von zur Muehlen, 'The foundations of econometrics - are there any?'"', *Econometric Reviews*, pp. 75-80
28. With M. McAleer, 1986, "Statistical inference in non-nested econometric models", *Applied Mathematics and Computation*, pp. 271-311
29. 1987, "Global and partial non-nested hypotheses and asymptotic local power", *Econometric Theory*, pp. 69-97
30. 1988, "On the policy ineffectiveness proposition and a Keynesian alternative: a rejoinder", *Economic Journal*, Vol. 98, pp. 504-508
31. With A.D. Hall, 1988, "Tests of non-nested linear regression models subject to linear restrictions", *Economics Letters*, pp. 341-348
32. 1988, "The role of theory in applied econometrics", *Economic Record*, pp. 336-339
33. With R.G. Pierse and M. Kumar, 1989, "Econometric analysis of aggregation in the context of linear prediction models", *Econometrica*, Vol.57, pp. 861-888
34. 1989, "Consistency of short-term and long-term expectations", *Journal of International Money and Finance*, Vol.8, pp. 511-516
35. With R.G. Pierse, 1989, "A proof of the asymptotic validity of a test for perfect aggregation", *Economics Letters*, Vol.30 No.1, pp 41-47
36. With R.J. Smith, 1990, "A unified approach to estimation and orthogonality tests in linear single-equation econometric models", *Journal of Econometrics*, Vol.44, pp. 41-66
37. With K. Lee and R.G. Pierse, 1990, "Testing for aggregation bias in linear models", *Economic Journal* (supplement), Vol.100, pp. 137-150
38. 1990, "An econometric model of exploration and extraction of oil in the UK Continental Shelf", *Economic Journal*, Vol.100, pp. 367-390
39. With A. Bera and M. McAleer, 1990, "Alternative approaches to testing non-nested models with autocorrelated disturbances: application to models of U.S. unemployment", *Communication in Statistics: Theory and Methods*, Vol.19, pp. 3619-3644
40. With H. Samiei, 1991, "Persistence, seasonality and trend in UK egg production", *Applied Economics*, Vol.23, pp. 479-484
41. 1991, "Estimation of a simple class of multivariate rational expectations models: a test of the new classical model at a sectoral level", *Empirical Economics*, pp. 211-232
42. 1991, "An interview with Sir Richard Stone", *Econometric Theory*, Vol.7, pp. 85-123

43. 1991, "Costly adjustment under rational expectations: a generalisation", *Review of Economics and Statistics*, Vol.73, pp. 353-358
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Forthcoming Publications

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19. With M. Karshenas, 1994, "Exchange rate unification: the role of markets and planning in the Iranian economic reconstruction", in Thierry Coville (ed), *The Economy of Islamic Iran: Between State and Market*, pp.141-176, Institut Francais de Recherche en Iran (Persian translation published in *Jameae Saleem*, Vol.3 No.10, Mordad 1372, 1993)
20. With R.P. Smith, 1995, "Alternative approaches to estimating long-run energy demand elasticities: an application to Asian developing countries", in T. Barker, P. Ekins and N. Johnstone (eds), *Global Warming and Energy Demand*, London, Routledge, pp 19-46, ISBN 0-415-10980-9
21. With R.P. Smith, 1995, "The natural rate hypothesis and its testable implications", in R. Cross (ed), *The Natural Rate of Unemployment: Reflections on 25 years of the Hypothesis*, Cambridge, Cambridge University Press, pp.203-230, ISBN 0 521 47298 9
22. With M. Binder, 1995, "Multivariate rational expectations models and macroeconomic modelling: a review and some new results", in M.H. Pesaran and M.R. Wickens (eds), *Handbook of Applied Econometrics: Volume 1 – Macroeconometrics*, Oxford, Blackwell, pp.139-187, ISBN 1 55786 208 7 (Spanish translation published in *Cuadernos Economicos de ICE*, Volume 55, pp.87-134, 1993)
23. 1995, "Rational expectations in disaggregated models: an empirical analysis of OPEC's behaviour", in E. Giovannini (ed), *Social Statistics, National Accounts and Economic Analysis*, part of the *Annali di Statistica* series published by the Italian National Institute of Statistics (ISTAT), Vol.6 pp.51-77
24. With R.P. Smith and K.S. Im, 1996, "Dynamic linear models for heterogenous panels", in L. Mátyás and P. Sevestre (eds), *The Econometrics of Panel Data*, Dordrecht, Kluwer Academic Publishers, Ch.8, pp.145-195, ISBN 0 7923 3787 5
25. With R.P. Smith, 1997, "New directions in applied dynamic macroeconomic modelling", in R. Dahel and I. Sirageldin (eds), *Models for Economic Policy Evaluation Theory and Practice: An International Experience*, Greenwich, Connecticut, JAI Press Inc., Ch.1, pp.3-26, ISBN 0 7623 0193 7. (Vol.11 in series "Research in Human Capital and Development", A. Sorkin (series ed))
26. 1997, "The Iranian economy during the Pahlavi Era", in E. Yarshater (ed), *Encyclopaedia Iranica*, Costa Mesa, California, Mazda Publishers, Vol.VIII Fascicle 2, Economy V-Education XX, pp.143-156, ISBN 1 56859 051 2
27. With R.P. Smith, 1999, "Structural analysis of cointegrating VARs", in L. Oxley and M. McAleer (eds), *Practical Issues in Cointegration Analysis*, Oxford, Basil Blackwell, Ch.3, pp. 55-89, ISBN 0 631 21198 5 (Also published in *Journal of Economic Surveys* (1998, pp.471-506)
28. With Y. Shin, 1999, "An autoregressive distributed lag modelling approach to cointegration analysis", in S. Strom (ed), *Econometrics and Economic Theory in the 20th Century: The Ragnar Frisch Centennial Symposium*, Cambridge, Cambridge University Press, Ch.11, pp371-413, ISBN 0 521 63323 0 (hardback); 0 521 63365 6 (paperback)

29. With C. Hsiao and K. Tahmiscioglu, 1999, "Bayes Estimation of Short-Run Coefficients in Dynamic Panel Data Models", in C. Hsiao, K. Lahiri, L-F Lee and M.H. Pesaran (eds), *Analysis of Panels and Limited Dependent Variables: A Volume in Honour of G S Maddala*, Cambridge, Cambridge University Press, Ch.11, pp.268-296. ISBN 0-521-63169-6
30. With Z. Zhao, 1999, "Bias Reduction in Estimating Long Run Relationships from Dynamic Heterogeneous Panels", in C. Hsiao, K. Lahiri, L-F Lee and M.H. Pesaran (eds), *Analysis of Panels and Limited Dependent Variables: A Volume in Honour of G S Maddala*, Cambridge, Cambridge University Press, Ch.12, pp.297-321, ISBN 0-521-63169-6
31. With N.U. Haque and S. Sharma, 2000, "Neglected heterogeneity and dynamics in cross-country savings regressions", in J. Krishnakumar and E. Ronchetti (eds), *Panel Data Econometrics - Future Direction: Papers in Honour of Professor Balestra*, Ch.3, pp.53-82, ISBN 0-444-50237-8 (In the series, "Contributions to Economic Analysis", Elsevier Science)
32. With C.W.J. Granger, 2000, "A decision theoretic approach to forecast evaluation". In W.S. Chan, W.K. Li and Howell Tong (eds), *Statistics and Finance: An Interface*, London, Imperial College Press, Ch.15, pp.261-278, ISBN 1-86094-237-7
33. With A. Garratt, K. Lee and Y. Shin, 2000, "A structural cointegrating VAR approach to macroeconomic modelling", in S. Holly and M. Weale (eds), *Econometric Modelling: Techniques and Applications*, Cambridge, Cambridge University Press, Ch.5, pp.94-131, ISBN 0-521-65069-0
34. 2000, "Economic Trends and Macroeconomic Policies in Post-Revolutionary Iran" in P. Alizadeh (ed), *The Economy of Iran: Dilemmas of an Islamic State*, London, I.B. Tauris, Ch.2, pp.63-99, ISBN 1 86064 464 3
35. With M. Weeks, 2001, "Non-nested hypothesis testing: an overview", in B.H. Baltagi (ed), *Companion to Theoretical Econometrics*, Oxford, Basil Blackwell, pp. 279-309, ISBN 0 63121 254 X
36. With S. Skouras, 2002, "Decision-based methods for forecast evaluation", in M.P. Clements and D.F. Hendry (eds), *A Companion to Economic Forecasting*, Oxford, Basil Blackwell, Ch.11, pp.241-267, ISBN 0 631 21569 7
37. With Martin Weale, 2006 "Survey Expectations" in *Handbook of Economic Forecasting*, G. Elliott, C.W.J. Granger and A. Timmermann (eds.) North-Holland, Ch. 14, pp. 715-776
38. With Til Schuermann and Björn-Jakob Treutler, 2006. "Global Business Cycles and Credit Risk". In *The Risks of Financial Institutions*, (Mark Carey and Rene M. Stultz (eds.)) NBER Conference Report Volume, University of Chicago Press, Ch. 9, pp. 419-473 (with Comment by Richard Cantor). ISBN No.s 13: 978-0-226-09285-0 & 10: 0-226-09285-2
39. With G. Kapetanios, 2007, "Alternative Approaches to Estimation and Inference in Large Multifactor Panels: Small Sample Results with an Application to Modelling of Asset Returns", in *The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis*, Garry Phillips and Elias Tzavalis (eds.), CUP, Ch. 11, pp. 239-281
40. With Jorg Breitung, 2008. "Unit Roots and Cointegration in Panels", in L. Matyas and P. Sevestre (eds.), *The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice*, Third Edition, Springer Publishers, Ch. 9, pp. 279-322. ISBN: 978-3-540-75889-1 & e-ISBN: 978-3-540-75892-1
41. With Cheng Hsiao, 2008. "Random Coefficient Models", in L. Matyas and P. Sevestre (eds.), *The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice*, Third Edition, Springer Publishers, Ch. 6, pp. 185-213. ISBN: 978-3-540-75889-1 & e-ISBN: 978-3-540-75892-1
42. With Rodrigo Dupleich Ulloa, 2008. "Non-nested Hypothesis", in *The New Palgrave Dictionary of Economics, Second Edition*. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave MacMillan, 2008. Vol. 6, pp. 107-114. ISBN-10: 0333786769 & ISBN-13: 978-0333786765

43. With John Geweke and Joel L. Horowitz, 2008. "Econometrics: A bird's eye view", in *The New Palgrave Dictionary of Economics, Second Edition*. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave MacMillan, 2008. Vol. 2, pp. 609-642. ISBN-10: 0333786769 & ISBN-13: 978-0333786765
44. "Predictability of Asset Returns and the Efficient Market Hypothesis", (2011) *Handbook of Empirical Economics and Finance (2011)*, edited by Aman Ullah and David E. Giles, Taylor & Francis, Ch 11, pp 281-311. ISBN: 978-1-4200-7035-4 <http://www.amazon.com/Handbook-Empirical-Economics-Finance-Statistics/dp/1420070355>

Books

1. *World Economic Prospects and the Iranian Economy - a short term view*, 1974, Tehran, Institute for International Political and Economic Studies, pp. 50 (Booklet in both Persian and English)
2. With L.J. Slater, *Dynamic Regression: Theory and Algorithms*, 1980, No.5 in the series, "Computers and their Applications", Chichester, Ellis Horwood (publisher) and John Wiley (distributor), pp. 363 (Translated into Russian, 1984)
3. With T. Lawson (eds), *Keynes' Economics: Methodological Issues*, 1985, Croom Helm, pp. 265. Reprinted in paperback by Routledge, 1989. Reprinted in Routledge Revival Series, 2009.
4. *The Limits to Rational Expectations*, 1987, Oxford, Basil Blackwell, pp. 325 (Reprinted with corrections, 1989; Reprinted in paperback, 1989; Ch.8, "Measurement of Expectations and Direct Tests of the REH", is reprinted in Van der Ploeg (ed), *Advanced Lectures in Quantitative Economics*, 1990, London, Academic Press, pp. 445-499)
5. With B. Pesaran, *Data-FIT: An Interactive Software Econometric Package*, 1987, Oxford, Oxford University Press, pp. 205 (Reprinted in paperback (with corrections) as *Microfit*, 1989, Oxford, Oxford University Press)
6. With T. Barker (eds), *Disaggregation in Econometric Modelling*, 1990, Routledge. Reprinted in Routledge Revivals Series, January 2011
7. With B. Pesaran, *Microfit 3.0: An Interactive Software Econometric Package*, 1991, Oxford, Oxford University Press (Substantially revised and extended version of *Microfit*)
8. With S. Potter (eds), *Non-Linear Dynamics, Chaos and Econometrics*, 1993, Chichester, John Wiley, pp.244, ISBN 0 471 93942 0
9. With Mike Wickens (eds), *Handbook of Applied Econometrics: Macroeconomics*, 1995, Oxford, Basil Blackwell, pp.482, ISBN 1 55786 208 7
10. With B. Pesaran, *Working with Microfit 4.0: Interactive Econometric Analysis*, DOS and Windows versions, 1997, Oxford, Oxford University Press, pp.511, ISBN 019 268 530 9 (DOS), 019 268 531 7 (Windows), Version 4.1 released 2001
11. With Peter Schmidt (eds), *Handbook of Applied Econometrics: Microeconomics*, 1997, Oxford, Basil Blackwell, pp.453, ISBN 1 55786 209 5
12. With R.P. Smith and T. Akiyama, *Energy Demand in Asian Developing Economies*, 1998, Oxford, Oxford University Press, pp.226, ISBN 0 19 730020 0
13. With C. Hsiao, K. Lahiri and L.-F. Lee (eds), *Analysis of Panels and Limited Dependent Variables: A Volume in Honour of G S Maddala*, 1999, Cambridge, Cambridge University Press, pp.338, ISBN 0-521-63169-6
14. With Garratt, Lee and Shin, *Global and National Macroeconometric Modelling: A Long Run Structural Approach*, Oxford University Press, 2006, i-xv, pp. 380, ISBN 0-19-929685-5. First published in paperback 2012, ISBN 978-0-19-965046-0

15. With Jeff Nugent (Editors), *Explaining Growth in the Middle East*, North-Holland, 2007. ISBN-13: 978-0-444-52240-5 & ISBN-10: 0-444-52240-9
16. With Bahram Pesaran, *Time Series Econometrics using Microfit 5*, Oxford University Press, October 2009. Book and Software. ISBN13: 9780199581511, ISBN10: 0199581517, ISBN13: 9780199563531; ISBN10: 0199563535 (single, multiple, and network use) <http://www.oup.co.uk/microfit/>
17. With Filippo di Mauro (eds), *The GVAR Handbook: Structure and Applications of a Macro Model of the Global Economy for Policy Analysis*, Oxford University Press, 2013. ISBN13: 978-0199670086, ISBN10: 0199670080.

Podcast, Newspaper and Magazine Articles, Web Postings (VOX), Podcasts

1. “The recycling dilemma”, *Keyhan International*, October 1974, Tehran.
2. “Banking and credit control in Iran”, *Euromoney* (supplement), April 1975.
3. “Recent Perspectives on the Iranian Economy”, *Kanoon Iran Quarterly*, February 1996, pp. 7-11 (text of a lecture given in London, October 1994)
4. “Professor David Champernowne”, Obituary in *Daily Telegraph*, 4 September 2000
5. “Exploring International Financial Linkages” *The Fountain Trinity College Newsletter*, Spring 2006
6. “Market Efficiency Today”, *Medium Econometrische Toepassingden*, Vol. 14, pp. 47-54, Spring 2006 (also *Center for Financial Studies Working Paper Series*, No. 2006/01, January 2006)
7. UCLA Lecture, One Hundred Years of Oil Income and The Iranian Economy: A Blessing or a Curse (February 2010) <http://www.international.ucla.edu/cnes/podcasts/article.asp?parentid=114001>
8. The ugly truth about a renminbi revaluation for Latin America , 20 May 2010, with Ambrogio Cesa-Bianchi, Alessandro Rebucci, Cesar E. Tamayo, and TengTeng Xu <http://www.voxeu.org/index.php?q=node/5072>
9. How To Get Published and Formulating Your Article, Society World Congress in Shanghai, (August 2010) http://www.dailymotion.com/video/xeulc8_how-to-get-published-and-formulatin_creation
10. Aarhus University Podcast, Cross Section Dependence (May 2010) <http://creates.au.dk/podcast-archive/professor-hashem-pesaran/>
11. Podcast of SKBI Public lecture series, Singapore Management University, October 2011.
 - a. <http://www.youtube.com/watch?v=31X6Q8l07bM&feature=relmfu>
 - b. <http://www.youtube.com/watch?v=Y9cOtk8G7ZM&feature=relmfu>
 - c. <http://www.youtube.com/watch?v=f4RHWcd6C98&feature=relmfu>
12. Beyond fiscal federalism: What does it take to save the euro? with Giancarlo Corsetti, *Vox*, January 2012 <http://www.voxeu.org/index.php?q=node/7504>
13. Hashem Pesaran Talks about Analyzing Panel Data in Economics, *Science Watch*, January 2012 <http://archive.sciencewatch.com/dr/fmf/2012/12janfmf/12janfmfPesa/>
14. ALPSP, Data Publishing, April 2012, *Journal of Applied Econometrics: an Example of Replication and Data Archiving in Journal Publications*, [audio]
15. Contributed an op.ed. to the Sunday Times entitled “ A Square Mile in China will make us all richer”, October 14, 2012. <http://www.thesundaytimes.co.uk/sto/comment/regulars/thinktank/article1147090.ece> <http://think.usc.edu/2012/10/14/china-needs-a-wall-street/>

16. Contributed to the Tehran Bureau, a series in *The Guardian* entitled “Iran sanctions: now is the time to negotiate”, September 17, 2013. <http://www.theguardian.com/world/2013/sep/17/world-powers-negotiate-nuclear-iran>

Forewords/Prefaces/Biographical Entries

1. “Foreword” in F. Gardes and G. Prat (eds), *Price Expectations in Goods and Financial Markets: New Developments in the Theory and Empirical Research*, 2000, Cheltenham, Edward Elgar, ISBN 1-84064-322-6
2. “Foreword” in R. Mariano, T. Schuermann, and M. Weeks (eds), *Simulation-based Inference: Theory and Applications*, 2000, Cambridge, Cambridge University Press, ISBN 0-521-591120.
3. 2001, “Address given by M Hashem Pesaran at the Memorial Service for Professor David Gawen Champernowne, 1912-2000”, *Trinity College Annual Record*, Cambridge University Press
4. “David Gawen Champernowne: 1912 – 2000”, *Biographical Dictionary of British Economists*, 2004, Vol 1, pp 210-214
5. “John Richard Nicholas Stone: 1913 – 1991”, *Biographical Dictionary of British Economists*, 2004, Vol 2, pp 1166-1172
6. Obituary in memory of Clive Granger: An Advisory Board member of the Journal, 2009, *Journal of Applied Econometrics*, 24: 871-873

Book Reviews

1. 1981, “Review of H. Motamen, ‘Expenditure of Oil Revenue - An Optimal Control Approach with Application to the Iranian Economy’”, *Journal of Economic Dynamics and Control*, pp.287-391
2. 1984, “Review of G.K. Shaw, ‘Rational Expectations - An Elementary Exposition’”, *Economic Journal*
3. 1985, “Review of M.R. Darby et al, ‘The International Transmission of Inflation’”, *Economic Journal*
4. 1985, “Review of Lawrence Klein, ‘Economic Theory and Econometrics’”, J. Marquez (ed), *Economic Journal*
5. 1986, “Review of R. Bowden and D. Turkington, ‘Instrumental Variables’”, *Economica*
6. 1990, “Review of L.G. Godfrey, ‘Misspecification Tests in Econometrics: The Lagrange Multiplier Principle’” *Economic Journal*, Vol.100, pp. 259-261
7. 1993, “Review of Hansen & Sargent, ‘Rational Expectations Econometrics’”, *Economica*, Vol.60, No.239
8. 1997, “Comparative Review of the papers by Anderson & Vahid, Barse/Bozdogan/ Schlottmann, and van Driel/Nadall/ Zeelenberg in J. Magnus and M. Morgan (eds), “The Experiment in Applied Econometrics”, *Journal of Applied Econometrics* Special Issue, Vol.12, pp.500-503, 527-529, 586-587. (Also in J. Magnus and M. Morgan (eds), *Methodology and Tacit Knowledge: Two Experiments in Econometrics*, 1999, Chichester, John Wiley)

Unpublished Papers and Manuscripts

1. “Instability of the parameters of the systematic and non-systematic parts of a single equation model”, *Sidney Sussex College*, March 1970
2. “Consistent estimation using linear unbiased estimating equations”, *Harvard University*, 1971

3. "More on testing aggregate consumption functions", *Harvard University*, 1971
4. "AR, ARMA, DL1 and DL2: Programs for small sample estimation of dynamic economic models: A Manual", Department of Applied Economics, *University of Cambridge*, May 1973
5. "Productive potential of the UK economy 1955-77", presented at the *European Meeting of the Econometric Society*, Grenoble, September 1974
6. With B. Pesaran, "Trends in income distribution in urban Iran: 1959-1978", *Harvard University Discussion Paper*, No. 947, December 1982
7. With L.G. Godfrey, "Small sample adjustments for the J-test", *Harvard University Discussion Paper*, No. 944, December 1982
8. With M. Karshenas, "Islamic government and the Iranian economy", presented at the 17th *Annual Meeting of the Middle East Studies Association*, Chicago, November 1983
9. With L.G. Godfrey, "Exact tests of linear regression models against non-nested alternatives", May 1984
10. "Personal reflections on pre-revolutionary Iran", text of a lunch-time talk given at Trinity College, *Cambridge*, February 1984
11. "A general likelihood approach to the instrumental variables estimation and test of misspecification", Working Papers in Economics and Econometrics, No. 108, *Australian National University*, 1984
12. "Linear rational expectations models under asymmetric and heterogeneous information", presented at the Workshop on *Expectations and Learning*, University of Siena, June 1990
13. With S. Potter, "Equilibrium Asset Pricing Models and Predictability of Excess Returns", May 1991 (Presented at the European Meeting of the Econometric Society, Cambridge, September 1991), Revised January 1993
14. With A. Timmermann, "The Use of Recursive Model Selection Strategies in Forecasting Stock Returns", March 1994 (*University of Cambridge DAE Working Paper* No. 9406)
15. With K.S. Im, October 2003, "On the Panel Unit Root Tests using Nonlinear Instrumental Variables"
16. "General Diagnostic Tests for Cross Section Dependence in Panels", *CESifo Working Papers*, No. 1229, June 2004, and *IZA Discussion Paper*, No. 1240, August 2004

Invited Keynote Lectures

1987-2000

Latin American Meeting of the Econometric Society, Sao Paulo, Brazil, August 1987
 Australian Economic Congress, Canberra, August 1988
 Conference in Applied Mathematics, Economics and Management, at Instituto Superior de Economia, Universidade Tecnica de Lisboa, Portugal, November 1988
 Jacob Marshack Lecture of the Econometric Society, at Santiago, Chile, August 1989
 Expectations and Learning, Siena, Italy, June 1990
 Operational Research Conference, Vienna, Austria, August 1990
 Iranian Economy: Perspectives and Prospects, Geneva, Switzerland, November 1990
 Rational Behaviour and Aggregation: Theory and Tests, European University Institute, Florence, Italy, November 1990
 Ekonometrifdagarna, Gothenburg, Sweden, May 1991
 The Significance of Testing in Econometrics, December 1991, Center for Economic Research, Tilburg University, The Netherlands
 Fourth Conference on Panel Data, Budapest, Hungary, June 1992
 Guest lecture to Irish Economic Association Annual Meeting, Belfast. May 1992

Between State and Market: The Iranian Economy since 1979, CNRS, Paris/IVRY, France, March 1993

Far Eastern Meeting of the Econometric Society, Taiwan, June 1993

Australasian Meeting of the Econometric Society, Sydney, Australia, July 1993

International Conference in Memory of Sir Richard Stone, held in Siena, organised by the National Institute of Statistics (ISTAT), Rome, October 1993

Keynote speech to the International Conference on Economic Policy Evaluation Models in Theory and Practice, held in Tunisia, June 1995 (organized by the Arab Planning Institute, Kuwait)

Political, Institutional and Economic Transitions, ESRC Development Economics Study Group Annual Conference held at University of Leicester, March 1996

British Iranian Business Association Group, London, April 1996

CIRA Conference, Coventry University, UK, April 1996

Iran in Transition: An Economic, Political and Energy Conference held in Dallas, Texas, USA, May 1996 (organized by the Petro-Hunt Corporation, Dallas)

Sixth Biennial International Conference on Panel Data, Amsterdam, 1996

Keynote address to Symposium on Computation in Economics, Finance and Engineering: Economic Systems, held in Cambridge, England, June 1998 (organized by the Society for Computational Economics)

British Association Annual Festival of Science, Cardiff, September 1998

Iran's Prospects at the Threshold of the New Millennium, Symposium held in Surrey, England, October 1998 (organized by the Centre for Global Energy Studies)

Autumn Conference of Inquire Europe (Institute for Quantitative Investment Research), Istanbul, October 1998

Country Risk Conference, Paris, January 1999 (organized by Groupe Coface)

2000-2006

ESRC Money Macro and Finance Conference, London, September 2000

Keynote address to Sixth Annual Conference on Econometric Modelling for Africa, held at the University of Pretoria, South Africa, July 2001

Tenth Annual Conference on Panel Data, Academy of Science, Berlin, 2002

Keynote Lecture at the Middle East Economic Conference in Ankara, September 2002

British Iranian Business and Professional Society, London June 2003

Keynote Speaker at the International Conference on Policy Modelling, Istanbul, July 2003

Joint Statistical Meeting, JBES Invited paper, San Francisco, August 2003

Sixth Iran Petrochemical Forum, Tehran, May 2004

Eleventh International Conference on Panel Data, Texas, June 2004

Keynote Speaker at EcoMod2004, Paris, June 2004

Keynote Speaker at MMF (Money Macro and Finance Research Group) 37th Annual Conference, Greece, September 2005. 'National and Global Macroeconometric Modelling using GVAR'

Keynote Speaker at IFO Conference on Survey Data in Economics – Methodology and Applications, Munich, October 2005. 'Survey Expectations' with Martin Weale

Keynote Speaker at the 12th International Conference on Computing in Economics and Finance, Limassol, Cyprus, June 22-24, 2006. 'Learning, structural instability and present value calculations'

Oct 2006-Sep 2007

Keynote Speaker at CREDIT, Conference on Risks in Small Business Lending, Venice, September 2006. 'Firm Heterogeneity and Credit Risk Diversification', with Samuel G. Hanson and Til Schuermann

Price and Wage Rigidities in an open Economy, Conference, National Bank of Belgium, October 2006 – by invitation

Invited Keynote Speaker at CGES 29th Executive Retreat Meeting, Surrey, December 2006. "Iranian Economy in a Global Context"

Invited Keynote Speaker at International Conference on 'Breaks and Persistence in Econometrics', Cass Business School, London, December 2006. "Learning, structural instability and present value calculations"

Invited Speaker at the 2nd Tinbergen Institute Conference, 20 Years of Cointegration. Rotterdam, March 2007. "A Spatio-Temporal Model of House Prices in the US"

Invited Speaker at the Joint German Statistical Meeting, Statistics Under One Umbrella, Bielefeld, Germany, March 2007. “Cross Section Dependence in Large Panels”
Invited Speaker at the Global Quantitative Research Conference, organised by Citigroup, Cannes, France, June 2007
Invited Keynote Speaker at the 27th International Forecasting Symposium, New York, June 2007
Invited Speaker at the FEMES 2007 (Far Eastern Meeting of the Econometric Society), Taipei, Taiwan, July 2007
Invited Keynote Speaker at the 2007 International Conference on Panel Data Econometrics, Xiamen University, China, July 2007

Oct 2007-Sep 2008

Keynote Speaker at the New Developments in Dynamic Factor Modelling Workshop, Bank of England, October 2007
Keynote Speaker at the Large Datasets and Dynamic Factor Models Workshop, Queen Mary, University of London, October 2007
Invited Speaker at the Iran and Iranian Studies in the Twentieth Century Conference, Toronto, Canada, October 2007
Keynote Speaker at the London and Oxford Financial Econometrics Workshop, Imperial College, London, November 2007
Invited Speaker at the 5th ECB Workshop on Forecasting Techniques, ECB, Frankfurt, Germany, November 2007
Guest Speaker at the Macromodels 2007 Conference, Warsaw, Poland, December 2007
Keynote Speaker at the Use of Panel Data in Macroeconomics and Finance Workshop, Leicester University, December 2007
Invited Speaker at the Financial Econometrics Conference, Imperial College, London, May 2008
Invited Speaker at the Conference on the Iranian Economy, London Metropolitan Business School, May 2008
Invited Speaker at the Conference held in Honour of Mike Wickens, University of York, May 2008
Invited & Guest Speaker at the Time-Series and Panel Modelling Conference in Honour of M. Hashem Pesaran, Goethe University, Frankfurt, Germany, June 2008
Plenary Speaker at EcoMod 2008, International Conference on Policy Modelling, Berlin, Germany, July 2008
Keynote Speaker at the Conference of the African Econometric Society, University of Pretoria, South Africa, July 2008. Also gave address to the Economic Policy Division of the National Treasury at the National Treasury, Pretoria
Keynote Speaker at the Forecasting in Rio Conference, Rio de Janeiro, Brazil, July 2008
Keynote Address at the International Conference on Factor Structures for Panel & Multivariate Time Series Data, Maastricht, September 2008. (On the occasion of the 25th Anniversary of the Faculty of Economics & Business Administration, Maastricht University)
Invited Speaker at the 4th Cambridge – Princeton Conference, Cambridge, September 2008

Oct 2008-Sep 2009

Invited Speaker at the ADBI / ECB Conference on International Linkages, Tokyo, October 2008
Invited Speaker at the one day conference on Iran and the International Relations of Oil, in honour of Peter Avery, University of Cambridge, November 2008
Invited Speaker at the University of Cambridge 4CMR conference The Big Crunch and the Big Bang, November 2008
Speaker and opening remarks at the CIMF Workshop Forecasting Under Model Instability, Trinity College, Cambridge, November 2008
Invited Speaker at Cambridge Education without Borders Financial Crisis Conference, Cambridge, December 2008
Invited Speaker at the Cambridge Finance Conference Perspective on the Financial Crisis, Cambridge, December 2008
Keynote Speaker at the Conference on Iran’s Economy, University of Illinois at Urbana-Champaign, USA, December 2008. Keynote Speech also after Conference Dinner

Invited Speaker at The Crash: Real and Unreal Money, at CRASSH (Centre for Research in the Arts, Social Sciences and Humanities), Cambridge, January 2009
Invited Speaker at the RES Conference, University of Guildford, April 2009
Invited Speaker at the Negotiating with Iran Conference, St Anthony's College, Oxford, April 2009
Invited Speaker at the Iranian Academics Symposium, London, April 2009
Invited Speaker at the Macroeconomics/Econometrics Conference, University of Birmingham, May 2009
Invited Speaker at 15th Conference on Panel Data, University of Bonn, July 2009
Invited Speaker at special session of Econometric Society of Australia meeting, Australian National University, Canberra, July 2009
Invited Speaker at Conference in honour of Professor Adrian Pagan, Sydney, July 2009
Invited Speaker at the conference on Iranian Economy at a Crossroads: Domestic and Global Challenges, USC College, USA, September 2009

Oct 2009-Sep 2010

Invited Speaker at Cemmap Workshop: Cross-sectional dependence, Institute of Fiscal Studies, London, 16 October 2009
Invited Speaker at Colloque CIRANO-CIREQ Conference, Econometrics of Interactions Montreal, 23-25 October 2009
Keynote Speaker at the 5th Nordic Econometric Meeting, Lund, Sweden, 29-31 October 2009
Invited Speaker at Chicago/London Conference on Financial Markets, Factor Models in Economics and Finance, Cass Business School, London, 4-5 December 2009
Invited Speaker at Workshop on "*International linkages and the Macroeconomy: Applications of GVAR modelling approaches*", European Central Bank, Frankfurt, 9 December 2009
Invited Speaker at SIRE Econometrics Workshop, University of Edinburgh Business School, 11 December 2009
Invited Speaker at the Academy of Persian Physicians, at Olympic Collection, Los Angeles, 9 April 2010
Distinguished Speaker, Lecture at Centre for Research in Econometric Analysis of Time Series, CREATES, Denmark, 12 May 2010
Keynote Speaker at the Sir Clive Granger Memorial Conference, University of Nottingham, 24-25 May 2010
Keynote Speaker at The Brunel Macroeconomic Research Centre, together with QASS. 27 May 2010
Invited Speaker at the EIEF, Bank of Italia, Rome, June 2010
Invited Speaker at GREMAQ, Toulouse School of Economics, 22 June 2010
Keynote Speaker at Second Conference on Recent Developments in Macroeconomics, Centre for European Economic Research (ZEW), Mannheim, 24-25 June 2010
Invited Speaker at Second Workshop on Portfolio Optimization, Imperial College Business School, 29 June 2010
Invited Speaker at MMF 2010 Conference, Limassol, Cyprus, 1 September 2010
Invited Speaker at the Conference of Professors of Accounting and Finance, Manchester Conference Centre, 8 September 2010
Invited Lecture at the 6th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg, 26-29, September, 2010

Oct 2010-Sep 2011

Invited talk at the International Conference on High-Dimensional Econometric Modelling, Cass Business School, December, 3-4, 2010
Plenary talk at the 4th CSDA International Conference on Computational and Financial Econometrics (CFE'10), 10-12 December 2010, Senate House, University of London, UK
Invited speaker, at the 3rd Annual Workshop on Finance, The Rimini Centre for Economic Analysis, 30 May 2011, Rimini, Italy
Speaker at 75th Anniversary of the General Theory, 20-21 June 2011, University of Cambridge
Featured Speaker at the International Institute of Forecasters for the 31st International Symposium on Forecasting, 26-29 June, 2011, Prague

07/11/2013

Invited speaker at 17th International Panel Data Conference, McGill University – Business School, Montreal, 8-10 July 2011
Speaker at Seventh Cambridge-Princeton Conference, Princeton University, September 16-17, 2011

Oct 2011-Sep 2012

Keynote speaker at the Taiwan Econometric Society Annual Meeting in Taiwan, 29 October 2011
Invited speaker at The Trygve Haavelmo Centennial Symposium, University of Oslo, Oslo 13-14 December 2011
Invited speaker at the 22nd (EC)² Conference, European University Institute and the University of Florence. 15-17 December 2011
Invited speaker at the Information and Econometrics of Networks Conference, Informetrics Institute, American University Washington, 30-31 March 2012
Presented the Craig Hiemstra Memorial Lecture at the 20th Symposium of the Society for Nonlinear Dynamics and Econometrics Conference, Istanbul Bilgi University, Istanbul, Turkey 5-6 April 2012
Keynote speaker at the Third International Conference in memory of Carlo Giannini, at the Banca d'Italia in Rome on 12-13 April 2012
Guest speaker at The Quantitative Investment Conference 2012, UBS, London on 19 April 2012
Keynote speaker at the 2012 International Econometrics Conference in honour of Professor Cheng Hsiao, at Southwestern University of Finance and Economics (SWUFE), Chengdu, China. May 26-27, 2012
Distinguished speaker at the Fifth Annual Conference of the Society for Financial Econometrics (SoFiE) hosted by the Oxford-Man Institute of Oxford University in Oxford, June 20-22 2012
Keynote speaker at the VI World Conference – Spatial Econometric Association, Salvador, Brazil July 11-13, 2012

Oct 2012-Sep 2013

Presentation at Morgan Stanley for USC Alumni banking executives—New York, NY March 1, 2013
Invited speaker at University of Glasgow Adam Business School Econometrics Workshop on Advanced Econometric Modelling for Finance, University of Glasgow May 8, 2013
Invited speaker at The University of York Department of Economics and Related Studies, Econometrics of Social Interaction Symposium– “Modelling Spatial Dependence with Pairwise Correlations”–University of York, May 9-10, 2013
Presentation at the Istanbul Stock Exchange, “Global Economic Interdependencies”, Istanbul, Turkey, June 20, 2013
Keynote Speaker at Rimini Time Series Workshop, “Modelling Spatial Dependence with Pairwise Correlations”, at the University of Bologna, Rimini Campus, Italy, June 27-28, 2013
Presented “Counterfactual Analysis in Macroeconometrics: An Empirical Investigation into the Effects of Quantitative Easing” at European Central Bank, Frankfurt, Germany, July 8, 2013

Seminar Presentations (from October 2005)

Oct 2005-Sep 2006

New Developments in Economic Forecasting, 8th Bundesbank Spring Conference Eltville, 5-6 May 2006
UCM Madrid, Spain, May 2006
Swiss National Bank, Zurich, Switzerland, May 2006
Financial Econometrics Conference, York University, UK, June 2006
50 Years of Econometrics Conference, Rotterdam University, June 2006
University of Amsterdam, Holland, June 2006
12th International Conference of Computational, Limassol, Cyprus, June 2006
Toronto University, Canada, July 2006

Seminar presentation at Bocconi University, Milan, September 2006. 'Testing Dependence Among Serially Correlated Multi-Category Variables'

Oct 2006-Sep 2007

The New School, New York , USA, October 2006
New York University, USA, October 2006
CASS Business School, London, October 2006
Centre for Islamic Studies, Oxford University, November 2006
Glasgow University, February 2007
Austrian National Bank (OeNB) Research Seminar, Vienna, April 2007
Bank for International Settlements (BIS), Basel, Switzerland, May 2007
Southampton University, May 2007
Banque de France, Paris, May 2007
IMF, Washington DC, September 2007
Invited Speaker Seminar Programme, European Central Bank, Frankfurt, September 2007

Oct 2007-Sep 2008

CORE, Universite Catholique de Louvain, Louvain la Neuve, Belgium, November 2007
Simon Frazer University, Vancouver, Canada, January 2008
University of Southern California, LA, February 2008
Hoover Institution, Stanford University, USA, February 2008
University of California, San Diego, March 2008
Econometrics Seminar, Montreal, Canada, March 2008
University of Pennsylvania, Philadelphia, USA, April 2008
Princeton University, USA, April 2008
Columbia University, New York, USA, April 2008

Oct 2008-Sep 2009

Hitotsubashi University, Tokyo, October 2008
Universidad Carlos III de Madrid, Spain, February 2009
LSE, 4th London and Oxbridge Time Series Workshop (STICERD R505), March 2009
Institute of Advanced Studies, Vienna, May 2009
European University Institute, Florence, June 2009

Oct 2009-Sep 2010

Cambridge Finance Seminar, The Spatial and Temporal Diffusion of House Prices in the UK, Cambridge, October 2009
CRASSH Mellon Sawyer Risk Seminar: Modelling Futures: Understanding Risk and Uncertainty, University of Cambridge, October 2009
Lunch Time seminar at the Judge Business School, Modelling Risks in Financial Markets: Asset Return Correlations and Market Risk, 19 November 2009
Seminar at University of California, Riverside, 20 January 2010
A lecture in Farsi at the UCLA Center for Near Eastern Studies 7 February 2010
Presented a paper at the 16th International Conference on Panel Data, Amsterdam.2-3 July 2010
Seminar at Renmin University, Beijing, 9 August 2010
Seminar at University of International Business and Economics, Beijing August 10, 2010
Seminar at Fudan University, Shanghai, 16 August 2010
Presented a paper for Wiley Blackwell at the Econometrics Society World Congress, Shanghai, 18 August 2010
Presented a paper at the Econometrics Society World Congress, Asset Pricing V sessions 20 August 2010
Presented paper at the 2010 Cambridge Princeton Finance Conference, Cambridge, 10 September 2010.
Presentation at the Mellon Sawyer Financial Risk Seminar, CRASSH, Cambridge University

Oct 2010-Sep 2011

Seminar, Bank of England, 19 November, 2010
Seminar, AQR-IREA, University of Barcelona, 26 November, 2010
Presented a paper at a two-day workshop on the impact of the crisis on the international environment, European Central Bank, Frankfurt, 16-17 December 2010.
Seminar, CIREQ, University of Montreal, March 2011.
Seminar, The Federal Reserve Board, Washington, April 2011.
Seminar, Department of Economics, American University, DC, April 2011.

Seminar at Department of Economics and Related Studies, University of York, 25 May 2011.

Seminar, Spatial Econometrics Advanced Institute, Rome, Italy, 1st June 2011

Oct 2011-Sep 2012

Presented a paper at the Monetary Analysis Seminar, Bank of England, London, 14 October 2011

Presented two papers at Statistics Norway, Oslo, Norway, 20-21 October 2011

Presented a paper at the a workshop at the Taiwan Centre for Research in Econometric Theory and Applications (CRETA), Taiwan National University, 28 October 2011.

Presented a seminar at Singapore Management University, 1 November 2011.

Presented a paper at a Workshop of Econometrics and Applied Economics at the Department of Economics at Universidad Carlos III de Madrid, 14 November 2011

Discussant at the Bank of England conference on QE and other unconventional monetary policies, London, 18 November 2011

Presented a paper at a Workshop of Econometrics and Applied Economics at the Department of Economics at Universidad Carlos III de Madrid, 14 November 2011

Presented a paper at Koc University, Istanbul, 5 April 2012.

Presented a paper at the ALPSP Seminar on Data Publishing, London 24 April 2012.

Presented a paper at the Financial Econometrics Conference, Toulouse School of Economics, 11-12 May 2012.

Presented a paper at the 18th International Panel Data Conference, Banque de France, Paris, 5-6 July 2012.

Oct 2012-Sep 2013

Presentation at the Annual Meeting of the American Finance Association, San Diego, January 4-6, 2013. (Testing CAPM with a Large Number of Assets).

Seminar presentation at Federal Reserve Bank of San Francisco, San Francisco, March 7, 2013. (Optimal Forecasts in the Presence of Structural Breaks).

Invited speaker at the USC Marshall Symposium on Social and Business Informatics: An Interdisciplinary Perspective, Los Angeles, April 26, 2013 (The Analysis of High Dimensional VARs)

Seminar presentation at University of Bologna, Department of Economics, Bologna, Italy May 23, 2013. (Tests of Linear Factor Pricing Models with a Large Number of Securities).

Seminar presentation at the University of Venice, Department of Economics, Venice, Italy, May 27, 2013. (Modelling Spatial Dependence with Pairwise Correlations).

Presented paper at Conference on MENA Economies, “The Long-run Impact of Inflation on Growth”, Istanbul, Turkey, June 21-22, 2013.

Presented paper at 19th International Panel Data Conference, “Common Correlated Effects Estimation of Heterogenous Dynamic Panel Data Models with Weakly Exogenous Regressors”, Cass Business School, London, UK, July 4, 2013

Sporting interests

- Played in basketball teams representing Fars province (Iran), Salford and Cambridge Universities
- Awarded Athletic Colours at Salford University
- Cambridge basketball half-blue
- Squash, tennis, swimming and jogging