

## CURRICULUM VITAE

### BADI H. BALTAGI

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### EDUCATION

University of Pennsylvania, Ph.D. Economics, December, 1979.  
Carnegie-Mellon University, M.S. Statistics, May, 1975.  
American University of Beirut, B.A. Statistics, February, 1974.

### ACADEMIC POSITIONS

Distinguished Professor of Economics, Syracuse University, 2005-present.  
Part-time Chair in Economics, University of Leicester, 2004-present.  
George Summey, Jr. Professor of Liberal Arts, Texas A&M University, 1993-2005.  
Visiting Professor, University of California-San Diego, 2002.  
Visiting Professor, University of Arizona, 1996.  
Visiting Professor, Université Pantheon-Assas, Paris II, 2003-present.  
Professor of Economics, Texas A&M University, 1988-2005.  
Associate Professor of Economics, University of Houston, 1984-1988.  
Assistant Professor of Economics, University of Houston, 1979-1984.

### RESEARCH EXPERIENCE

Senior Research Associate, Center for Policy Research, Syracuse University, 2005-present.  
Research Fellow, CESifo, Munich Society for the Promotion of Economic Research, 2003-present.  
Research Fellow, Institute for Labor Research (IZA), Bonn, Germany, 2002-present.  
Life time Fellow of the *Economic Research Forum* of the MENA region.  
Research Fellow, Private Enterprise Research Center, Texas A&M University, 1991-2005.  
Research Fellow, Center for Public Policy, University of Houston, 1982-1988.

### EDITORIAL DUTIES

Editor, *Economics Letters*, 2011-present.  
Editor, *Empirical Economics*, 1999-present.  
Replication Editor, *Journal of Applied Econometrics*, 2003-present.  
Associate Editor, *Journal of Econometrics*, 1999-present.  
Editorial Board, *Empirical Economics*, 1994-present.  
Editorial Board, *Econometric Reviews*, 1994-present.  
Series Editor, *Contributions to Economic Analysis*, Emerald Publishing, 2003-present.  
Series Editor, *Advanced Studies in Theoretical and Applied Econometrics*, Springer, 2012-present.

### AWARDS

Fellow of the *Journal of Econometrics*, 1995  
*Econometric Theory* Multa Scripsit Award, 1998.  
*Econometric Theory* Plura Scripsit Award, 2004.

*Journal of Applied Econometrics* Distinguished Authors Award, 2008.

Fellow of the *Advances in Econometrics*, 2012.

*Distinguished Achievement Award in Research*, The Association of Former Students, Texas A&M University, 2002.

Founding fellow and member of the Board of Directors of the *Spatial Econometrics Association*, 2006-present.

Founding Member of the *International Association for Applied Econometrics* (IAAE). Director of IAAE: 2012-2014.

Ranked 24 among all econometrics authors by REPEC as of November, 2014.

### PROFESSIONAL MEMBERSHIP

*American Statistical Association, Econometric Society, International Statistical Institute.*

Secretary/Treasurer, Business and Economics Sections, *American Statistical Association*, 2000.

Chair-Elect, Business and Economics Sections, *American Statistical Association*, 2005.

Member of the *Scientific Committee* for the following *International Conferences on Panel Data*: Paris, France (1990, 1994, 1997, 2012), Budapest, Hungary (1992, 2015), Amsterdam, Holland (1996, 2010), Göteborg, Sweden (1998), Geneva, Switzerland (2000), Berlin, Germany (2002), Copenhagen, Denmark (2005), Cambridge, United Kingdom (2006), Xiamen University, China (2007), Bonn, Germany (2009), Montreal, Canada (2011), London, UK (2013), Tokyo, Japan (2014).

Member of the *Scientific Committee* for the following *International Conferences on Spatial Econometrics and Statistics*: Cambridge, UK (2007), New York (2008), Barcelona, Spain (2009), Chicago (2010), Toulouse, France (2011), Salvador, Brazil (2012), Washington D.C. (2013), Zurich, Switzerland (2014).

Member of the *Scientific Committee* for the following *International Association for Applied Econometrics* conferences: Queen Mary, London (2014), Thessaloniki, Greece (2015).

### PUBLICATIONS

1. "On Seemingly Unrelated Regressions with Error Components," *Econometrica*, Vol. 48 (September, 1980), 1547-1551. (124 citations by Google Scholar).
2. "Pooling: An Experimental Study of Alternative Testing and Estimation Procedures in a Two-Way Error Components Model," *Journal of Econometrics*, Vol. 17, Issue 1 (September, 1981), 21-49. (98 citations by Google Scholar).
3. "Simultaneous Equations with Error Components," *Journal of Econometrics* Vol. 17, Issue 2 (November, 1981), 189-200. (242 citations by Google Scholar).
4. "Gasoline Demand in the OECD: An Application of Pooling and Testing Procedures," with James Griffin, *European Economic Review*, Vol. 22, Issue 2 (July, 1983), 117-137. (178 citations by Google Scholar).
5. "U.S. Gasoline Demand: What Next?" with James M. Griffin, *The Energy Journal*, Vol. 5 (January, 1984), 129-140. (14 citations by Google Scholar).
6. "A Monte Carlo Study for Pooling Time Series of Cross-Section Data in the Simultaneous Equations Model," *International Economic Review*, Vol. 25 (October, 1984), 603-624. (35 citations by Google Scholar).
7. "Short and Long Run Effects in Pooled Models," with James M. Griffin, *International Economic Review*, Vol. 25 (October, 1984), 631-645. (112 citations by Google Scholar).
8. "Small Sample Results on Schmidt's Truncated Remainder to the Gamma Distributed Lag," with Jay R. Ferry, *Statistical Papers*, Vol. 26 (June, 1985), 87-95.

9. "The Bias of the Estimated Variances of Least Squares Estimators in an Error Components Model," *Statistical Papers*, Vol. 26 (June, 1985), 147-155.
10. "Pooling Cross-Sections with Unequal Time-Series Lengths," *Economics Letters*, Vol. 18, Issues 2-3 (1985), 133-136. (82 citations by Google Scholar).
11. "Estimating Dynamic Demand for Cigarettes Using Panel Data: The Effects of Bootlegging, Taxation and Advertising, Reconsidered," with Dan Levin, *The Review of Economics and Statistics*, Vol. 68 (February, 1986), 148-155. (336 citations by Google Scholar).
12. "Pooling Under Misspecification: Some Monte Carlo Evidence on the Kmenta and the Error Components Techniques," *Econometric Theory*, Vol. 2 (December, 1986), 429-440. (28 citations by Google Scholar).
13. "To Pool or Not to Pool: The Quality Bank Case," *The American Statistician*, Vol. 41 (May, 1987), 150-152.
14. "On Estimating From a More General Time-Series Cum Cross-Section Data Structure," *The American Economist*, Vol. 31 (Fall, 1987), 69-71.
15. "Quasi-Experimental Price Elasticities of Cigarette Demand and the Bootlegging Effect," with Rajeev K. Goel, *American Journal of Agricultural Economics*, Vol. 69 (November, 1987), 750-754. (43 citations by Google Scholar).
16. "A General Index of Technical Change," with James M. Griffin, *Journal of Political Economy*, Vol. 96 (February, 1988), 20-41. (296 citations by Google Scholar).
17. "A Generalized Error Component Model with Heteroscedastic Disturbances," with James M. Griffin, *International Economic Review*, Vol. 29 (November, 1988), 745-753. (81 citations by Google Scholar).
18. "On the Efficiency of Two-Stage and Three-Stage Least Squares Estimators," *Econometric Reviews*, Vol. 7 (1988-1989), 165-169.
19. "Further Monte Carlo Evidence on Seemingly Unrelated Regressions with Unequal Number of Observations," with Susan Garvin and Steven Kerman, *Annales D'Économie et de Statistique*, Vol. 14 (April-June, 1989), 103-115. (12 citations by Google Scholar).
20. "Applications of a Necessary and Sufficient Condition for OLS to be BLUE," *Statistics and Probability Letters*, Vol. 8, Issue 5 (October, 1989), 457-461. (18 citations by Google Scholar).
21. "Alternative Models of Managerial Behavior: Empirical Tests for the Petroleum Industry," with James M. Griffin, *The Review of Economics and Statistics*, Vol. 71 (November, 1989), 579-585. (12 citations by Google Scholar).
22. "The Error Components Regression Model: Conditional Relative Efficiency Comparisons," *Statistical Papers*, Vol. 31 (February, 1990), 1-13.
23. "Quasi-Experimental Price Elasticity of Liquor Demand in the United States: 1960-1983," with Rajeev Goel, *American Journal of Agricultural Economics*, Vol. 72 (May, 1990), 451-454. (22 citations by Google Scholar).

24. "A Lagrange Multiplier Test for the Error Components Model with Incomplete Panels," with Qi Li, *Econometric Reviews*, Vol. 9 (1990), 103-107. (72 citations by Google Scholar)
25. "Recovering Precision from Seemingly Redundant Rounded Data," with Irwin L. Collier, Jr., *Journal of Forecasting*, Vol. 9, Issue 5 (October-December, 1990), 457-465.
26. "On Efficient Estimation With Panel Data: An Empirical Comparison of Instrumental Variables Estimators," with Sophon Khanti-Akom, *Journal of Applied Econometrics*, Vol. 5, Issue 4 (September-December, 1990), 401-406. (79 citations by Google Scholar).
27. "Intercountry Evidence on the Performance of the Simple Error Correction Mechanism Model of Consumption," with Manouchehr Mokhtari, *Empirical Economics*, Vol. 15 (December, 1990), 303-314.
28. "A Joint Test for Serial Correlation and Random Individual Effects," with Qi Li, *Statistics and Probability Letters*, Vol. 11, Issue 3 (March, 1991), 277-280. (59 citations by Google Scholar).
29. "A Transformation That Will Circumvent The Problem of Autocorrelation in an Error Component Model," with Qi Li, *Journal of Econometrics*, Vol. 48, Issue 3 (June, 1991), 385-393. (111 citations by Google Scholar).
30. "Editors' Introduction and Overview: Panel Data Analysis," with Baldev Raj, *Empirical Economics*, Vol. 17 (March, 1992), 1-8. (13 citations by Google Scholar).
31. "A Survey of Recent Theoretical Developments in the Econometrics of Panel Data," with Baldev Raj, *Empirical Economics*, Vol. 17 (March, 1992), 85-109. (57 citations by Google Scholar).
32. "A Note on the Estimation of Simultaneous Equations with Error Components," with Qi Li, *Econometric Theory*, Vol. 8 (March, 1992), 113-119. (46 citations by Google Scholar).
33. "Monte Carlo Evidence on Panel Data Regressions With AR(1) Disturbances and an Arbitrary Variance on the Initial Observations," with Young-Jae Chang and Qi Li, *Journal of Econometrics*, Vol. 52, Issue 3 (June, 1992), 371-380. (57 citations by Google Scholar)+ (15 citations by Google Scholar for another version).
34. "A Monotonic Property for Iterative GLS in the Two-Way Random Effects Model," with Qi Li, *Journal of Econometrics*, Vol. 53, Issues 1-3 (July-September, 1992), 45-51. (16 citations by Google Scholar).
35. "Prediction in a One-Way Error Component Model with Serial Correlation," with Qi Li, *Journal of Forecasting*, Vol. 11 (September, 1992), 561-567. (27 citations by Google Scholar).
36. "Monte Carlo Results on Several New and Existing Tests for the Error Component Model," with Young-Jae Chang and Qi Li, *Journal of Econometrics*, Vol. 54, Issues 1-3 (October-December, 1992), 95-120.
37. "Cigarette Taxation: Raising Revenues and Reducing Consumption," with Dan Levin, *Structural Change and Economic Dynamics*, Vol. 3, Issue 2 (December, 1992), 321-335. (71 citations by Google Scholar).
38. "Useful Matrix Transformations for Panel Data Analysis: A Survey," *Statistical Papers*, Vol. 34 (November, 1993), 281-301.
39. "A Simple Recursive Estimation Method for Regression Models with AR(p) Disturbances," with Qi Li, *Statistical Papers*, Vol.35 (May, 1994), 93-100.

40. "Incomplete Panels: A Comparative Study of Alternative Estimators for the Unbalanced One-Way Error Component Regression Model," with Young-Jae Chang, *Journal of Econometrics*, Vol. 62, Issue 2 (June, 1994), 67-89. (154 citations by Google Scholar).
41. "Estimating Error Component Models With General MA(q) Disturbances," with Qi Li, *Econometric Theory*, Vol. 10 (June, 1994), 396-408. (23 citations by Google Scholar).
42. "Consistency, Asymptotic Unbiasedness and Bounds on the Bias of  $s^2$  in the Linear Regression Model with Error Component Disturbances," with Walter Krämer, *Statistical Papers*, Vol. 35 (November, 1994), 323-328.
43. "Airline Deregulation: The Cost Pieces of the Puzzle," with James M. Griffin and Daniel Rich, *International Economic Review*, Vol. 36 (February, 1995), 245-258. (117 citations by Google Scholar).
44. "Editor's Introduction: Panel Data," *Journal of Econometrics*, Vol. 68, Issue 1 (July, 1995), 1-4. (18 citations by Google Scholar)
45. "Testing AR(1) Against MA(1) Disturbances in an Error Component Model," with Qi Li, *Journal of Econometrics*, Vol. 68, Issue 1 (July, 1995), 133-151. (137 citations by Google Scholar).
46. "Public Capital Stock and State Productivity Growth: Further Evidence from an Error Components Model," with Nat Pinnoi, *Empirical Economics*, Vol. 20 (June, 1995), 351-359. (132 citations by Google Scholar).
47. "A Dynamic Demand Model for Liquor: The Case for Pooling," with James M. Griffin, *The Review of Economics and Statistics*, Vol. 77 (August, 1995), 545-553. (66 citations by Google Scholar).
48. "The Measurement of Firm-Specific Indexes of Technical Change," with James M. Griffin and Daniel Rich, *The Review of Economics and Statistics*, Vol. 77 (November, 1995), 654-663. (36 citations by Google Scholar).
49. "A General Condition for an Optimal Limiting Efficiency of OLS in the General Linear Regression Model," with Walter Krämer, *Economics Letters*, Vol. 50, Issue 1 (January, 1996), 13-17.
50. "Testing for Random Individual and Time Effects Using a Gauss-Newton Regression," *Economics Letters*, Vol. 50, Issue 2 (February, 1996), 189-192. (11 citations by Google Scholar).
51. "Testing for Random Individual Effects Using Recursive Residuals," with Young-Jae Chang, *Econometric Reviews*, Vol. 15 (1996), 331-338.
52. "A Nonparametric Test for Poolability Using Panel Data," with Javier Hidalgo and Qi Li, *Journal of Econometrics*, Vol. 75, Issue 2 (December, 1996), 345-367. (63 citations by Google Scholar).
53. "Pooled Estimators v.s. Their Heterogeneous Counterparts in the Context of Dynamic Demand for Gasoline," with James M. Griffin, *Journal of Econometrics*, Vol. 77, Issue 2 (April, 1997), 303-327. (260 citations by Google Scholar).
54. "Testing for Linear and Loglinear Error Component Regression Against Box-Cox Alternatives," *Statistics and Probability Letters*, Vol. 33, Issue 1 (April, 1997), 63-68. (9 citations by Google Scholar).

55. "Monte Carlo Results on Pure and Pretest Estimators of An Error Component Model With Autocorrelated Disturbances," with Qi Li, *Annales D'Économie et de Statistique*, Vol. 48 (October-December, 1997), 69-82.
56. "Worldwide Institutional Rankings in Econometrics: 1989-1995," *Econometric Theory*, Vol. 14 (February, 1998), 1-44. (24 citations by Google Scholar).
57. "The German Wage Curve: Evidence from the IAB Employment Sample," with Uwe Blien, *Economics Letters*, Vol. 61, Issue 2 (November, 1998), 135-142. (122 citations by Google Scholar).
58. "Testing for Random Individual and Time Effects Using Unbalanced Panel Data," with Young-Jae Chang and Qi Li, *Advances in Econometrics*, Vol. 13 (1998), 1-20.
59. "Excess Capacity: A Permanent Characteristic of U.S. Airlines," with James M. Griffin and Sharada Vadali, *Journal of Applied Econometrics*, Vol. 13, Issue 6 (December, 1998), 645-657. (23 citations by Google Scholar).
60. "Double Length Regressions for Linear and Log-Linear Regressions With AR(1) Disturbances," *Statistical Papers*, Vol. 40 (April, 1999), 199-209.
61. "Applied Econometrics Rankings: 1989-1995," *Journal of Applied Econometrics*, Vol. 14, Issue 4 (July-August, 1999), 423-441. (34 citations by Google Scholar).
62. "Unequally Spaced Panel Data Regressions with AR(1) Disturbances," with Ping X. Wu, *Econometric Theory*, Vol. 15 (December, 1999), 814-823. (534 citations by Google Scholar).
63. "Specification Tests in Panel Data Models Using Artificial Regressions," *Annales D'Économie et de Statistique*, Vol. 55-56 (September-December, 1999), 277-297. (23 citations by Google Scholar).
64. "To Pool or Not to Pool: Homogeneous versus Heterogeneous Estimators Applied to Cigarette Demand," with James M. Griffin and Weiwen Xiong, *The Review of Economics and Statistics*, Vol. 82 (February, 2000), 117-126. (188 citations by Google Scholar).
65. "A Consistent Test for the Parametric Distribution of Regression Disturbances," with Qi Li, *Advances in Econometrics*, Vol. 14 (2000), 3-24.
66. "Simultaneous Equations with Incomplete Panels," with Young-Jae Chang, *Econometric Theory*, Vol. 16 (April, 2000), 269-279. (59 citations by Google Scholar).
67. "Nonstationary Panels, Cointegration in Panels and Dynamic Panels: A Survey," with Chihwa Kao, *Advances in Econometrics*, Vol. 15 (2000), 7-51. (492 citations by Google Scholar)
68. "Editors Introduction: Nonstationary Panels, Cointegration in Panels and Dynamic Panels," with Thomas B. Fomby and R. Carter Hill, *Advances in Econometrics*, Vol. 15 (2000), 1-5. [http://dx.doi.org/10.1016/S0731-9053\(00\)15001-7](http://dx.doi.org/10.1016/S0731-9053(00)15001-7)
69. "Double-Length Regressions for the Box-Cox Difference Model with Heteroskedasticity or Autocorrelation," with Dong Li, *Economics Letters*, Vol. 69, Issue 1 (October, 2000), 9-14.
70. "The East German Wage Curve: 1993-1998," with Uwe Blien and Katja Wolf, *Economics Letters*, Vol. 69, Issue 1 (October, 2000), 25-31. (64 citations by Google Scholar).

71. "The Unbalanced Nested Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, *Journal of Econometrics*, Vol. 101, Issue 2 (April, 2001), 357-381. (83 citations by Google Scholar).
72. "LM Tests for Functional Form and Spatial Error Correlation," with Dong Li, *International Regional Science Review*, Vol. 24, (April, 2001), 194-225. (59 citations by Google Scholar).
73. "Double Length Artificial Regressions for Testing Spatial Dependence," with Dong Li, *Econometric Reviews*, Vol. 20 (2001), 31-40. (42 citations by Google Scholar).
74. "The Econometrics of Rational Addiction: The Case of Cigarettes," with James M. Griffin, *Journal of Business and Economic Statistics*, Vol. 19, (October, 2001), 449-454. (78 citations by Google Scholar).
75. "Estimation of Econometric Models with Nonparametrically Specified Risk Terms," with Qi Li, *Econometric Reviews*, Vol. 20, (2001), 445-460.
76. "LM Tests for the Unbalanced Nested Panel Data Regression Model With Serially Correlated Errors," with Seuck Heun Song and Byoung Cheol Jung, *Annales d'Économie et de Statistique*, Vol. 65 (January-March, 2002), 219-268.
77. "Series Estimation of Partially Linear Panel Data Models with Fixed Effects," with Dong Li, *Annals of Economics and Finance*, Vol. 3 (May, 2002), 103-116. (57 citations by Google Scholar).
78. "On Instrumental Variable Estimation of Semiparametric Dynamic Panel Data Models," with Qi Li, *Economics Letters*, Vol. 76, Issue 1 (June, 2002), 1-9. (30 citations by Google Scholar).
79. "Comparison of Forecast Performance for Homogeneous, Heterogeneous and Shrinkage Estimators. Some Empirical Evidence from US Electricity and Natural-Gas Consumption," with Georges Bresson and Alain Pirotte, *Economics Letters*, Vol. 76, Issue 3 (August, 2002), 375-382. (65 citations by Google Scholar).
80. "Rational Addiction to Alcohol: Panel Data Analysis of Liquor Consumption," with James M. Griffin, *Health Economics*, Vol. 11, Issue 6 (September, 2002), 485-491. (46 citations by Google Scholar).
81. "Simple LM Tests for the Unbalanced Nested Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, *Econometric Reviews*, Vol. 21 (October, 2002), 167-187. (10 citations by Google Scholar).
82. "A Comparative Study of Alternative Estimators for the Unbalanced Two-Way Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, *Econometrics Journal*, Vol. 5, Issue 2 (December, 2002), 480-493. (15 citations by Google Scholar).
83. "Worldwide Institutional and Individual Rankings in Econometrics Over the Period 1989-1999: An Update," *Econometric Theory*, Vol. 19 (February, 2003), 165-224. (15 citations by Google Scholar).
84. "Fixed Effects, Random Effects or Hausman-Taylor? A Pretest Estimator," with Georges Bresson and Alain Pirotte, *Economics Letters*, Vol. 79, Issue 3 (June, 2003), 361-369. (156 citations by Google Scholar).
85. "Wage Policy in the Health Care Sector: A Panel Data Analysis of Nurses' Labour Supply," with Jan Erik Askildsen and Tor Helge Holmas, *Health Economics*, Vol. 12, Issue 9 (September, 2003), 705-719. (43 citations by Google Scholar)+ (24 citations by Google Scholar for a previous version).

86. "A Generalized Design of Bilateral Trade Flow Models," with Peter Egger and Michael Pfaffermayr, *Economics Letters*, Vol. 80, Issue 3 (September, 2003), 391-397. (241 citations by Google Scholar).
87. "Homogeneous, Heterogeneous or Shrinkage Estimators? Some Empirical Evidence from French Regional Gasoline Consumption," with James M. Griffin, Georges Bresson and Alain Pirotte, *Empirical Economics*, Vol. 28, (November, 2003), 795-811. (67 citations by Google Scholar).
88. "Testing Panel Data Regression Models with Spatial Error Correlation," with Seuck Heun Song and Won Koh, *Journal of Econometrics*, Vol. 117, Issue 1 (November, 2003), 123-150. (285 citations by Google Scholar).
89. "A Comparative Study of Pure and Pretest Estimators for A Possibly Misspecified Two-Way Error Component Model," with Georges Bresson and Alain Pirotte, *Advances in Econometrics*, Vol. 17 (2003), 1-27.
90. "Editor's Introduction: Panel Data, Theory and Application," *Empirical Economics*, Vol. 29 (January, 2004), 1-4.
91. "Tobin q: Forecast Performance for Hierarchical Bayes, Shrinkage, Heterogeneous and Homogeneous Panel Data Estimators," with Georges Bresson and Alain Pirotte, *Empirical Economics*, Vol. 29 (January, 2004), 107-113. (30 citations by Google Scholar).
92. "Comment on Modeling Regional Interdependencies Using a Global Error-Correcting Macroeconometric Model," *Journal of Business and Economic Statistics*, Vol. 22, (April, 2004), 163-164.
93. "Testing for Linear and Log-Linear Models Against Box-Cox Alternatives with Spatial Lag Dependence," with Dong Li, *Advances in Econometrics*, Vol. 18 (2004), 35-74. (12 citations by Google Scholar).
94. "State Tax Changes and Quasi-Experimental Price Elasticities of U.S. Cigarette Demand: An Update," with Rajeev Goel, *Journal of Economics and Finance*, Vol. 28 (Fall, 2004), 424-431.
95. "Skilled-Biased Technical Change in U.S. Manufacturing: A General Index Approach," with Daniel Rich, *Journal of Econometrics*, Vol. 126, Issue 2 (June, 2005), 549-570. (30 citations by Google Scholar).
96. "Adaptive Estimation of Heteroskedastic Error Component Models," with Georges Bresson and Alain Pirotte, *Econometric Reviews*, Vol. 24 (2005), 39-58. (10 citations by Google Scholar).
97. "A Panel Data Study of Physician's Labor Supply: The Case of Norway," with Espen Bratberg and Tor Helge Holmas, *Health Economics*, Vol. 14, Issue 10 (October, 2005), 1035-1045. (57 citations by Google Scholar).
98. "Estimating an Economic Model of Crime Using Panel Data from North Carolina," *Journal of Applied Econometrics*, Vol. 21, Issue 4 (May-June, 2006), 543-547. (48 citations by Google Scholar).
99. "Transaction Tax and Stock Market Behavior: Evidence From an Emerging Market," with Qi Li and Dong Li, *Empirical Economics*, Vol. 31 (June, 2006), 393-408. (64 citations by Google Scholar).
100. "Rational Alcohol Addiction: Evidence from the Russian Longitudinal Monitoring Survey," with Ingo Geishecker, *Health Economics*, Vol. 15, Issue 9 (September, 2006), 893-914. (30 citations by Google Scholar).

101. "Unbalanced Panel Data: A Survey," with Seuck Heun Song, *Statistical Papers*, Vol. 47 (October, 2006), 493-523. (60 citations by Google Scholar).
102. "Random Effects and Spatial Autocorrelation with Equal Weights," *Econometric Theory*, Vol. 22 (October, 2006), 973-984. (15 citations by Google Scholar)
103. "Joint LM Test for Heteroskedasticity in a One-Way Error Component Model," with Georges Bresson and Alain Pirotte, *Journal of Econometrics*, Vol. 134, Issue 2 (October, 2006), 401-417. (33 citations by Google Scholar).
104. "Prediction in the Panel Data Model with Spatial Correlation: The Case of Liquor," with Dong Li, *Spatial Economic Analysis*, Vol. 1 (November, 2006), 175-185. (91 citations by Google Scholar).
105. "An Alternative Derivation of Mundlak's Fixed Effects Results Using System Estimation," *Econometric Theory*, Vol. 22 (December, 2006), 1191-1194.
106. "On the Use of Panel Data Methods to Estimate Rational Addiction Models," *Scottish Journal of Political Economy*, Vol. 54, Issue 1 (February, 2007), 1-18.
107. "Heterogeneity and Cross Section Dependence in Panel Data Models: Theory and Applications Introduction," with M. Hashem Pesaran, *Journal of Applied Econometrics*, Vol. 22, Issue 2 (March, 2007), 229-232. (24 citations by Google Scholar).
108. "Panel Unit Root Tests and Spatial Dependence," with Georges Bresson and Alain Pirotte, *Journal of Applied Econometrics*, Vol. 22, Issue 2 (March, 2007), 339-360. (138 citations by Google Scholar).
109. "Comments on: Panel Data Analysis — Advantages and Challenges by Cheng Hsiao," **TEST, Journal of the Sociedad Española de Estadística e Investigación Operativa**, Vol. 16 (May, 2007), 28-31.
110. "Testing for Cointegrating Rank via Model Selection: Evidence from 165 Data Sets," with Zijun Wang, *Empirical Economics*, Vol. 33 (July, 2007), 41-49. (14 citations by Google Scholar).
111. "Alternative Ways of Obtaining Hausman's Test Using Artificial Regressions," with Long Liu, *Statistics and Probability Letters*, Vol. 77, Issue 13 (July, 2007), 1413-1417.
112. "Analysis of Spatially Dependent Data," with Harry Kelejian and Ingmar Prucha, *Journal of Econometrics*, Vol. 140, Issue 1 (September, 2007), 1-4. (19 citations by Google Scholar).
113. "Testing for Serial Correlation, Spatial Autocorrelation and Random Effects Using Panel Data," with Seuck Heun Song, Byoung Cheol Jung and Won Koh, *Journal of Econometrics*, Vol. 140, Issue 1 (September, 2007), 5-51. (178 citations by Google Scholar).
114. "Estimating Models of Complex FDI: Are there Third Country Effects?," with Peter Egger and Michael Pfaffermayr, *Journal of Econometrics*, Vol. 140, Issue 1 (September, 2007), 260-281. (355 citations by Google Scholar).
115. "Worldwide Econometrics Rankings: 1989-2005," *Econometric Theory*, Vol. 23 (October, 2007), 952-1012. (17 citations by Google Scholar).
116. "Intra- and Extra-Euro Area Import Demand for Manufactures," with Robert Anderton, Frauke Skudelny and Nuno Sousa, *Applied Economics Quarterly*, Vol. 53 (Number 3, 2007), 221-241.

117. "Editors' Introduction: Spatial Econometrics," with Giuseppe Arbia, *Empirical Economics*, Vol. 34 (February, 2008), 1-4.
118. "Forecasting with Panel Data," *Journal of Forecasting*, Vol. 27, Issue 2 (March, 2008), 153-173. (53 citations by Google Scholar).
119. "Estimating Regional Trade Agreement Effects on FDI in an Interdependent World," with Peter Egger and Michael Pfaffermayr, *Journal of Econometrics*, Vol. 145, Issues 1-2 (July, 2008), 194-208. (99 citations by Google Scholar).
120. "Asymptotic Properties of Estimators for the Linear Panel Regression Model with Individual effects and Serially Correlated Errors: The Case of Stationary and Non-Stationary Regressors and Residuals," with Chihwa Kao and Long Liu, *Econometrics Journal*, Vol. 11, Issue 3 (November, 2008), 554-572. (11 citations by Google Scholar)
121. "Testing For Random Effects and Spatial Lag Dependence in Panel Data Models," with Long Liu, *Statistics and Probability Letters*, Vol. 78, Issue 18 (December, 2008), 3304-3306. (40 citations by Google Scholar).
122. "A Monte Carlo Study for Pure and Pretest Estimators of a Panel Data Model With Spatially Autocorrelated Disturbances," with Peter Egger and Michael Pfaffermayr, *Annales d'Économie et de Statistique*, Vol. 87/88 (2008), 11-38. (14 citations by Google Scholar).
123. "New Evidence on the Dynamic Wage Curve for Western Germany: 1980-2004," with Uwe Blien and Katja Wolf, *Labour Economics*, Vol. 16, Issue 1 (January, 2009), 47-51. (19 citations by Google Scholar).
124. "Testing the fixed effects restrictions? A Monte Carlo study of Chamberlain's Minimum Chi-Squared test," with Georges Bresson and Alain Pirotte, *Statistics and Probability Letters*, Vol. 79, Issue 10 (May, 2009), 1358-1362.
125. "Testing for Heteroskedasticity and Spatial Correlation in a Random Effects Panel Data Model," with Seuck Heun Song, and Jae Hyeok Kwon, *Computational Statistics and Data Analysis*, Vol. 53, Issue 8 (June, 2009), 2897-2922. (14 citations by Google Scholar).
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19. "The Unbalanced Nested Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, *Journal of Econometrics*, Vol. 101, (April, 2001), 357-381. Reprinted in *Recent Developments in Panel Data*, B.H. Baltagi, editor, Edward Elgar Publishing, Cheltenham (2002), 270-294.
20. "Editor's Introduction: Recent Developments in the Econometrics of Panel Data, Volumes I and II," Edward Elgar Publishing, Cheltenham (2002), ix-xxvi.
21. "A Comparative Study of Pure and Pretest Estimators for A Possibly Misspecified Two-Way Error Component Model," with Georges Bresson and Alain Pirotte, *Advances in Econometrics: Maximum Likelihood Estimation of Misspecified Models: Twenty Years Later*, Thomas B. Fomby and R. Carter Hill, editors, Elsevier Science, Amsterdam, Vol. 17 (2003), 1-27.
22. "Editor's Introduction: Panel Data Theory and Applications," Physica-Verlag, Heidelberg (2004), 1-4.
23. "Panel Data Analysis" entry in the *Encyclopedia of Research Methods for the Social Sciences*, edited by Michael Lewis-Beck, Alan Bryman and Tim Futing Liao, Sage Publications, 2004.
24. "Testing for Linear and Log-Linear Models Against Box-Cox Alternatives with Spatial Lag Dependence," with Dong Li, *Advances in Econometrics: Spatial and Spatiotemporal Econometrics*, James P. Le Sage and R. Kelley Pace, editors, Elsevier Science, Amsterdam, Vol. 18 (2004), 35-74.
25. "Prediction in the Panel Data Model with Spatial Correlation," with Dong Li, Chapter 13 in *Advances in Spatial Econometrics: Methodology, Tools and Applications*, Luc Anselin, Raymond J.G.M. Florax and Sergio J. Rey, editors, Springer, Berlin, (2004), 283-295. (89 citations by Google Scholar).

26. “*Panel Data Models*,” Chapter 17 in ***Palgrave Handbook of Econometrics: Volume 1 Econometric Theory***, T.C. Mills and K. Patterson, editors, Palgrave Macmillan, Basingstoke, (2006), 633-661. (10 citations by Google Scholar).
27. “*Swedish Liquor Consumption: New Evidence on Taste Change*,” with James M. Griffin, Chapter 7 in ***Panel Data Econometrics: Theoretical Contributions and Empirical Applications***, Badi H. Baltagi, editor, *Contributions to Economic Analysis*, Elsevier Science, Amsterdam, Vol. 274 (2006), 167-192. [http://dx.doi.org/10.1016/S0573-8555\(06\)74007-X](http://dx.doi.org/10.1016/S0573-8555(06)74007-X)
28. “*Fixed Effects and Random Effects*,” entry in **The New Palgrave Dictionary of Economics**, 2<sup>nd</sup> Edition, Steven Durlauf and Lawrence Blume, editors, Palgrave Macmillan, Basingstoke, (2008).
29. “*Error Components Models*,” with László Mátyás and Patrick Sevestre, Chapter 3 in **The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice**, László Mátyás and Patrick Sevestre, editors, Springer, Heidelberg, (2008) ), 49-87.
30. “*To Pool or Not to Pool*,” with Georges Bresson and Alain Pirotte, Chapter 16 in **The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice**, László Mátyás and Patrick Sevestre, editors, Springer, Heidelberg, (2008), 517-546. (27 citations by Google Scholar).
31. “*Panel data analysis*,” entry in the **Encyclopedia of Survey Research Methods**, Paul J. Lavrakas, editor, Sage Publications, Thousand Oaks, California, Sage Publications, (2008), 567-569.
32. “*Spatial Panels*,” Chapter 15 in **The Handbook of Empirical Economics and Finance**, Aman Ullah and David E.A. Giles, editors, Chapman and Hall (2011), 435-454. (16 citations by Google Scholar).
33. “*Autocorrelation in Regression*,” **International Encyclopedia of Statistical Science**, Miodrag Lovric, editor, Springer, Heidelberg, 2011, Part 1, 76-77.
34. Introduction, in Badi H. Baltagi, R. Carter Hill, Whitney K. Newey, Halbert L. White (ed.) *Essays in Honor of Jerry Hausman (Advances in Econometrics, Volume 29)* Emerald Group Publishing Limited, 2012, pp.xv. [http://dx.doi.org/10.1108/S0731-9053\(2012\)0000029004](http://dx.doi.org/10.1108/S0731-9053(2012)0000029004)
35. “Small Sample Properties and Pretest Estimation of a Spatial Hausman–Taylor Model,” with Peter H. Egger and Michaela Kesina, in Badi H. Baltagi, R. Carter Hill, Whitney K. Newey, Halbert L. White (ed.) *Essays in Honor of Jerry Hausman (Advances in Econometrics, Volume 29)* Emerald Group Publishing Limited, 2012, 215 – 236. [http://dx.doi.org/10.1108/S0731-9053\(2012\)0000029013](http://dx.doi.org/10.1108/S0731-9053(2012)0000029013)
36. “A Robust Hausman–Taylor Estimator,” with Georges Bresson, in Badi H. Baltagi, R. Carter Hill, Whitney K. Newey, Halbert L. White (ed.) *Essays in Honor of Jerry Hausman (Advances in Econometrics, Volume 29)* Emerald Group Publishing Limited, 2012, 175 – 214. [http://dx.doi.org/10.1108/S0731-9053\(2012\)0000029012](http://dx.doi.org/10.1108/S0731-9053(2012)0000029012)
37. “On the Estimation and Testing of Fixed Effects Panel Data Models with Weak Instruments,” with Chihwa Kao and Long Liu, in Dek Terrell, Daniel Millimet (ed.) *30th Anniversary Edition (Advances in Econometrics, Volume 30)* Emerald Group Publishing Limited, 2012, 199 – 235. [http://dx.doi.org/10.1108/S0731-9053\(2012\)0000030012](http://dx.doi.org/10.1108/S0731-9053(2012)0000030012)

38. “*Panel Data Forecasting*,” Chapter 18 in the ***Handbook of Economic Forecasting***, Volume 2B, edited by Graham Elliott and Allan Timmermann, North Holland, Amsterdam, 2013, 995-1024.
39. “*Dynamic Panel Data Models*,” Chapter 10 in The ***Handbook of Research Methods and Applications in Empirical Macroeconomics***, Nigar Hashimzade and Michael A. Thornton, editors, Edward Elgar Publishing, Cheltenham, U.K., 2013, 229-248.
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41. “*Introduction: Recent contributions to panel data*,” in ***Panel Data Econometrics: Critical Concepts in Economics***, Badi H. Baltagi, editor, 4 volumes, Routledge, *Taylor & Francis Group*, New York, NY, 2014, 1-35.
42. “Test of Hypotheses in a Time Trend Panel Data Model with Serially Correlated Error Component Disturbances,” with Chihwa Kao and Long Liu, in Yoosoon Chang , Thomas B. Fomby , Joon Y. Park (ed.) *Essays in Honor of Peter C. B. Phillips (Advances in Econometrics, Volume 33)* Emerald Group Publishing Limited, 2014, 347 – 394. <http://dx.doi.org/10.1108/S0731-905320140000033011>
43. “*Robust panel data methods and Influential observations*,” with Georges Bresson, Chapter 14 in the ***Oxford Handbook of Panel Data***, Badi H. Baltagi, editor, Oxford University Press, Oxford, 2015, 418-450.
44. “*Panel Data Gravity Models of International Trade*,” with Peter Egger and Michael Pfaffermayr, Chapter 20 in the ***Oxford Handbook of Panel Data***, Badi H. Baltagi, editor, Oxford University Press, Oxford, 2015, 608-641.
45. “Introduction: Recent Contributions to Panel Data,” in ***Panel Data Econometrics: Critical Concepts in Economics***, Badi H. Baltagi, editor, Volume I, Routledge, *Taylor & Francis Group*, New York, NY, 2015, 1-35.
46. “Panel Unit Root Tests and Spatial Dependence,” with Georges Bresson and Alain Pirotte, ***Journal of Applied Econometrics***, Vol. 22, Issue 2 (March, 2007), 339-360. Reprinted as Chapter 9 in ***Panel Data Econometrics: Critical Concepts in Economics***, Badi H. Baltagi, editor, Volume I, Routledge, *Taylor & Francis Group*, New York, NY, 2015, 379-402.
47. “A Generalized Spatial Panel Data Model with Random Effects,” with Peter Egger and Michael Pfaffermayr, ***Econometric Reviews***, Vol. 32 (February, 2013), 650-685. Reprinted as Chapter 26 in ***Panel Data Econometrics: Critical Concepts in Economics***, Badi H. Baltagi, editor, Volume III, Routledge, *Taylor & Francis Group*, New York, NY, 2015, 3-35.
48. “A Lagrange Multiplier Test for Cross-sectional Dependence in a Fixed Effects Panel Data Model,” with Qu Feng and Chihwa Kao, ***Journal of Econometrics***, Vol. 170, Issue 1 (September, 2012), 164-177. Reprinted as Chapter 27 in ***Panel Data Econometrics: Critical Concepts in Economics***, Badi H. Baltagi, editor, Volume III, Routledge, *Taylor & Francis Group*, New York, NY, 2015, 36-67.
49. “Testing Panel Data Regression Models with Spatial Error Correlation,” with Seuck Heun Song and Won Koh, ***Journal of Econometrics***, Vol. 117, Issue 1 (November, 2003), 123-150. Reprinted as Chapter 28

in *Panel Data Econometrics: Critical Concepts in Economics*, Badi H. Baltagi, editor, Volume III, Routledge, Taylor & Francis Group, New York, NY, 2015, 68-96.

50. "Forecasting with Panel Data," *Journal of Forecasting*, Vol. 27, Issue 2 (March, 2008), 153-173. Reprinted as Chapter 54 in *Panel Data Econometrics: Critical Concepts in Economics*, Badi H. Baltagi, editor, Volume IV, Routledge, Taylor & Francis Group, New York, NY, 2015, 435-460.

## BOOK REVIEWS

*Econometrics and Quantitative Economics*, David F. Hendry and Kenneth F. Wallis, editors, Basil Blackwell, New York, (1985), *Journal of the American Statistical Association*, Vol. 81 (September, 1986), 868-869.

*Panel Data Econometrics: Method-of-Moments and Limited Dependent Variables*, Myoung-jae Lee, Academic Press, San Diego, (2002), *Journal of the American Statistical Association*, Vol. 98 (September, 2003), 769-770.

*Longitudinal Data Analysis*, G. Fitzmaurice, M. Davidian, G. Verbeke and G. Molenberghs, editors, Chapman & Hall/CRC, Handbooks of Modern Statistical Methods, Boca Raton, Florida, (2009), *Journal of the Royal Statistical Society*, Vol. 172, Issue 4 (October, 2009), 939-940.

## PAPERS PRESENTED AT PROFESSIONAL MEETINGS

1. "Seemingly Unrelated Regressions With Error Components," presented at the *Winter Meeting of the Econometric Society* held in Atlanta, Georgia, December, 1979.
2. "Simultaneous Equations With Error Components," presented at the *Fourth World Congress of the Econometric Society* held in Denver, Colorado, September, 1980.
3. "Gasoline Demand in the OECD: An Application of Pooling and Testing Procedures," with James M. Griffin, presented at the *Southern Economic Association meeting* in New Orleans, Louisiana, November, 1981.
4. "How the Gold Standard Worked 1880-1913: Intercountry and Intertemporal Evidence," with Paul R. Gregory and Joel Sailors, presented at the *NBER Conference: A Retrospective on the Gold Standard, 1821-1931*, Hilton Head, South Carolina, March, 1982.
5. "An Experimental Study for Pooling Time-Series of Cross-Section Data in the Simultaneous Equations Model," presented at the *European meeting of the Econometric Society* in Dublin, Ireland, September, 1982.
6. "Pooling Under Misspecifications: The Kmenta Versus the Error Components Technique," presented at the *European meeting of the Econometric Society* in Pisa, Italy, August, 1983.
7. "An Econometric Study of Juvenile Recidivism in a Metropolitan County in the Southwestern United States," with Phyllis M. Kisor, presented at the *American Society of Criminology meeting* in Denver, Colorado, November, 1983.
8. "Short and Long Run Effects in Pooled Models," with James M. Griffin, presented at the *Winter Meeting of the Econometric Society* held in San Francisco, California, December, 1983.

9. "Statistical Analysis of Pooled Time-Series of Cross-Section Data," Discussion Leader, *The American Statistical Association Meetings*, Philadelphia, Pennsylvania, August, 1984.
10. "A Generalized Error Component Model With Heteroskedastic Disturbances," with James M. Griffin, presented at the *European meeting of the Econometric Society* in Madrid, Spain, September, 1984.
11. "Switching: Status Offender to Delinquent Offender," with Phyllis M. Kisor, presented at *the American Criminology meeting* in Cincinnati, Ohio, November, 1984.
12. "Estimating Dynamic Demand for Cigarettes Using Panel Data: The Effects of Bootlegging, Taxation and Advertising, Reconsidered," with Dan Levin, presented at the *5<sup>th</sup> World Congress meeting of the Econometric Society* at M.I.T. in Cambridge, Massachusetts, August, 1985.
13. "Pooling Cross-Sections With Unequal Time Series Lengths," presented at the *5<sup>th</sup> World Congress meeting of the Econometric Society* at M.I.T. in Cambridge, Massachusetts, August, 1985.
14. "A General Index of Technical Change," with James M. Griffin, presented at the Econometric Society meeting in New Orleans, Louisiana, December, 1986. Also presented at the *second conference on Panel Data* at the University of Paris, Val de Marne, June, 1988. Translated into Hungarian and appeared as "A technikai haladás általános indexe," *Sigma*, Vol. 21 (1989-1990), 80-100.
15. "Applications of a Necessary and Sufficient Condition for OLS to be BLUE," presented at the *European Meetings of the Econometric Society* in Copenhagen, Denmark, August, 1987.
16. "Further Monte Carlo Evidence on Seemingly Unrelated Regressions With Unequal Number of Observations," with Susan Garvin and Steven Kerman, presented at the *European meetings of the Econometric Society* in Munich, Germany, September, 1989.
17. "On the Equivalence of the Boothe-MacKinnon and the Hausman Specification Tests in the Context of Panel Data," presented at the *European meetings of the Econometric Society* in Munich, Germany, September, 1989.
18. "A Transformation That Will Circumvent The Problem of Autocorrelation in an Error Component Model," with Qi Li, presented at the *third conference on Panel Data* held at E.N.S.A.E. in Paris, France, June, 1990. Also presented at the *Sixth World Congress of the Econometric Society* held in Barcelona, Spain, August, 1990, and the *Canadian Econometrics Study Group Conference* held at the University of Laval, Canada, September, 1991.
19. "Monte Carlo Evidence on Panel Data Regressions With AR(1) Disturbances and an Arbitrary Variance on the Initial Observations," with Young-Jae Chang and Qi Li, presented at the *European Meetings of the Econometric Society* in Cambridge, England, September, 1991.
20. "Airline Deregulation: The Cost Pieces of the Puzzle," with James Griffin and Daniel Rich, presented at the *European Meetings of the Econometric Society* in Cambridge, England, September, 1991.
21. "Monte Carlo Results on Several New and Existing Tests for the Error Component Model," with Young-Jae Chang and Qi Li, presented at the *European Meetings of the Econometric Society* in Brussels, Belgium, August, 1992.
22. "Testing AR(1) Against MA(1) Disturbances in an Error Component Model," with Qi Li, presented at the *fourth conference on Panel Data* in Budapest, Hungary, June, 1992. Also presented at the *Australian Meetings of the Econometric Society* at Monash University, Melbourne, Australia, July, 1992, and at the *European Meetings of the Econometric Society* in Brussels, Belgium, August, 1992.

23. "Incomplete Panels: A Comparative Study of Alternative Estimators for the Unbalanced One-Way Error Component Regression Model," with Young-Jae Chang, presented at the *Far Eastern Meeting of the Econometric Society* at Academia, Sinica, Taipei, Taiwan, June, 1993. Also at the *Australian Meetings of the Econometric Society* at the University of Sydney, Sydney, Australia, July, 1993 and at the *European Meetings of the Econometric Society* in Uppsala, Sweden, August, 1993.
24. "Estimating Error Component Models With General MA(q) Disturbances," with Qi Li, presented at the *European Meeting of the Econometric Society* in Uppsala, Sweden, August, 1993.
25. "A Dynamic Demand Model for Liquor: The Case for Pooling," with James Griffin, presented at the *Winter Meeting of the Econometric Society* held in Boston, Massachusetts, January, 1994.
26. "Monte Carlo Results on Pure and Pretest Estimators of An Error Component Model With Autocorrelated Disturbances," with Qi Li, presented at the *fifth conference on Panel Data* at the University of Paris, Val de Marne, June, 1994.
27. "Testing for Random Individual Effects Using Recursive Residuals," with Young-Jae Chang, presented at the *European Meetings of the Econometric Society* in Maastricht, Holland, August, 1994.
28. "The Measurement of Firm-Specific Indexes of Technical Change," with James Griffin and Daniel Rich, presented at the *Winter Meetings of the Econometric Society* in Washington, D.C., January, 1995.
29. "A Nonparametric Test for Poolability Using Panel Data," with Javier Hidalgo and Qi Li, presented at the *American Statistical Association Meetings* in Orlando, Florida, August, 1995.
30. "Model Evaluation and Selection Criteria for Panel Data," panel discussion, *Southern Economic Association* meeting, New Orleans, Louisiana, November, 1995.
31. "Pooled Estimators v.s. Their Heterogeneous Counterparts in the Context of Dynamic Demand for Gasoline," presented at *Camp Econometrics I*, The Guadalupe River Ranch, Boerne, Texas, February, 1996. Also, at the *International Modelling Conference on the Asia-Pacific Economy* in Cairns, Australia, August, 1996.
32. "Prediction from the Regression Model With One-Way Error Components," with Richard Baillie, presented at the *Sixth International Conference on Panel Data* at the University of Amsterdam, June, 1996. Also, at the *European Meetings of the Econometric Society* in Istanbul, Turkey, August, 1996.
33. "To Pool or Not to Pool: Homogeneous versus Heterogeneous Estimators Applied to Cigarette Demand," with James M. Griffin and Weiwen Xiong, presented at the *North American Summer Meeting of the Econometric Society* held at California Institute of Technology, Pasadena, California, June 1997. Also at *Camp Econometrics II*, Port Royal, Port Aransas, Texas, February, 1997 and the *Eighth International Conference on Panel Data* at Göteborg University, Göteborg, Sweden, June, 1998.
34. "Specification Tests in Panel Data Models Using Artificial Regressions," presented at the *Seventh International Conference on Panel Data* at La Sorbonne, Paris, June, 1997. Also at *Camp Econometrics III*, Lago Vista, Texas, February, 1998 and the *Symposium on Computational Sciences* held at the Center for Advanced Mathematical Sciences, American University of Beirut, May, 1998.
35. "Simultaneous Equations with Incomplete Panels," with Young-Jae Chang, presented at the *European Meetings of the Econometric Society* in Toulouse, France, August, 1997.
36. "Unequally Spaced Panel Data Regressions with AR(1) Disturbances," with Ping X. Wu, presented at the *North American Summer Meeting of the Econometric Society* held at the Université du Québec à

Montréal, Montréal, Canada, June 1998. Also at the *Eighth International Conference on Panel Data* at Göteborg University, Göteborg, Sweden, June, 1998 and the *European Meetings of the Econometric Society* held at Humboldt University, Berlin, Germany, August, 1998.

37. "The German Wage Curve: Evidence from the IAB Employment Sample," with Uwe Blien, presented at the *Eighth International Conference on Panel Data* at Göteborg University, Göteborg, Sweden, June, 1998. Also at the *German Labor Market Conference* held at Humboldt University, Berlin, August, 1998 and the *European Meetings of the Econometric Society* held at Humboldt University, Berlin, Germany, August, 1998.
38. "The Econometrics of Rational Addiction: The Case of Cigarettes," with James M. Griffin, presented at the *Ninth Lonestars Conference* at the University of Texas, Austin, September, 1998. Also, at *Camp Econometrics IV*, Tanglewood Conference Center, Lake Texacoma, Pottsboro, Texas, February, 1999, the *European Meetings of the Econometric Society* held at Santiago de Compostela, Spain, August, 1999, the *Winter Meetings of the Econometric Society* held in Boston, Massachusetts, January 2000 and the *Ninth European Workshop on Econometrics and Health Economics* held at the Tinbergen Institute, Amsterdam, September 2000.
39. "Double Length Artificial Regressions for Testing Spatial Dependence," with Dong Li, presented at the *Ninth Lonestars Conference* at the University of Texas, Austin, September, 1998. Also, at *Camp Econometrics IV*, Tanglewood Conference Center, Lake Texacoma, Pottsboro, Texas, February, 1999.
40. "Recent Developments in Panel Data," presented at the *ZEW summer workshop: Empirical Labour and Industrial Economics*, held at the Center for Economic Research-Mannheim (ZEW), June, 1999.
41. "The Unbalanced Nested Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, presented at the *European Meetings of the Econometric Society* held at Santiago de Compostela, Spain, August, 1999. Also, at *Camp Econometrics V*, April Sound Country Club, Lake Conroe, Texas, February, 2000.
42. "The East German Wage Curve: 1993-1998," with Uwe Blien and Katja Wolf, presented at the *World Regional Science Meetings* in Lugano, Switzerland, May, 2000 and the *Joint World Conference of the European Association of Labor Economists and the Society of Labor Economists (EALE/SOLE)* held at the Catholic University of the Sacred Heart in Milan, Italy, June, 2000. Also at the *Ninth International Conference on Panel Data* held at the University of Geneva, Switzerland, June, 2000.
43. "Simple LM Tests for the Unbalanced Nested Error Component Regression Model," with Seuck Heun Song and Byoung Cheol Jung, presented at the *Ninth International Conference on Panel Data* at the University of Geneva, Switzerland, June, 2000. Also, at the *Eighth World Congress of the Econometric Society* held at the University of Washington, Seattle, August, 2000.
44. "LM Tests for Functional Form and Spatial Correlation," with Dong Li, presented at the *Eighth World Congress of the Econometric Society* held at the University of Washington, Seattle, August, 2000.
45. "Testing Panel Data Regression Models with Spatial Error Correlation," with Seuck Heun Song and Won Koh, presented at the *North American Summer Econometric Society Meetings* held at the University of Maryland, June, 2001 and the *European Meetings of the Econometric Society* held at the University of Lausanne, Switzerland, August, 2001. Also at the *Tenth International Conference on Panel Data* held at the Academy of Science in Berlin, Germany, July, 2002 and the *Sixth ERC/METU International Conference in Economics* held at Middle East Technical University in Ankara, Turkey, September, 2002.

46. "Rational Addiction to Alcohol: Panel Data Analysis of Liquor Consumption," with James Griffin presented at the *Tenth European Workshop on Econometrics and Health Economics* held at The Institute for Fiscal Studies, London, September, 2001.
47. "Homogeneous, Heterogeneous or Shrinkage Estimators? Some Empirical Evidence from French Regional Gasoline Consumption," with James Griffin, Georges Bresson and Alain Pirotte presented at the North American Summer Econometric Society Meetings held at UCLA, June, 2002. Also at the *Tenth International Conference on Panel Data* held at the Academy of Science in Berlin, Germany, July, 2002.
48. "Will Increased Wages Reduce Shortage of Nurses? A Panel Data Analysis of Nurses' Labor Supply," with Jan Erik Askildsen and Tor Helge Holmas presented at the *Tenth International Conference on Panel Data* held at the Academy of Science in Berlin, Germany, July, 2002, the *Fourth European Conference on Health Economics* held in Paris, France, July, 2002 and the European Meetings of the Econometric Society held in Venice, Italy, August, 2002. Also at the *Seventh ERC/METU International Conference in Economics* held at Middle East Technical University in Ankara, Turkey, September, 2003.
49. "Skilled-Biased Technical Change in U.S. Manufacturing: A General Index Approach," with Daniel Rich presented at the Current Developments in Productivity and Efficiency Measurement Conference at the University of Georgia, October, 2002. Also, at the *North American Summer Meeting of the Econometric Society* held at the Kellogg School of Management, Northwestern University, Evanston, Illinois, June, 2003.
50. "A Comparative Study of Pure and Pretest Estimators for A Possibly Misspecified Two-Way Error Component Model," with Georges Bresson and Alain Pirotte presented at *Louisiana State University Econometrics Conference*, November, 2002.
51. "A Panel Data Study of Physician's Labor Supply: The Case of Norway," with Espen Bratberg and Tor Helge Homas presented at the *European Society for Population Economics Conference* at New York University, June, 2003.
52. "Fixed Effects, Random Effects or Hausman-Taylor? A Pretest Estimator," with Georges Bresson and Alain Pirotte presented at the *American Statistical Association meetings* in San Francisco, August, 2003.
53. "Testing for Linear and Log-Linear Models Against Box-Cox Alternatives with Spatial Lag Dependence," with Dong Li presented at the *Louisiana State University Econometrics Conference*, November, 2003. Also at the *Southern Economic Association Meetings* in New Orleans, November, 2004.
54. "Testing for Serial Correlation, Spatial Autocorrelation and Random Effects Using Panel Data," with Seuck Heun Song, Byoung Cheol Jung and Won Koh presented at the NSF/NBER Conference on Panel Data held at UCLA, April 1-2, 2004. Also, at the *Far Eastern Meeting of the Econometric Society* held in Seoul, Korea July, 2004, the *Australian Meetings of the Econometric Society* held in Melbourne, Australia, July, 2004 and the *Spatial Econometrics Workshop* in Kiel, Germany, April, 2005.
55. "Swedish Liquor Consumption: New Evidence on Taste Change," with James M. Griffin presented at the *11<sup>th</sup> International Conference on Panel Data* held at Texas A&M University, College Station, Texas, June 4-6, 2004.
56. "Adaptive Estimation of Heteroskedastic Error Component Models," with Georges Bresson and Alain Pirotte, presented at the *11<sup>th</sup> International Conference on Panel Data* held at Texas A&M University, College Station, Texas, June 4-6, 2004. Also, the *59<sup>th</sup> European Meeting of the Econometric Society (ESEM)* in Madrid, August 20-24, 2004.

57. "Estimating Models of Complex FDI: Are there Third Country Effects?," with Peter Egger and Michael Pfaffermayr, presented at the *Spatial Econometrics Workshop* in Kiel, Germany, April, 2005.
58. "Rational Alcohol Addiction: Evidence from the Russian Longitudinal Monitoring Survey," with Ingo Geishecker, presented at the conference on '*Economics of Addiction and of Health Inequality*' held at Universitat Pompeu Fabra, Barcelona, May, 2005. Also at the *14<sup>th</sup> European Workshop on Econometrics and Health Economics* held at the University College Dublin, Ireland, September, 2005.
59. "Joint LM Test for Heteroskedasticity in a One-Way Error Component Model," with Georges Bresson and Alain Pirotte, presented at the *12<sup>th</sup> International Conference on Panel Data* held at CAMS in Copenhagen, Denmark, June 24-26, 2005.
60. "Panel Unit Root Tests and Spatial Dependence," with Georges Bresson and Alain Pirotte, presented at the *12<sup>th</sup> International Conference on Panel Data* held at CAMS in Copenhagen, Denmark, June 24-26, 2005. Also at the *International Workshop on Spatial Econometrics and Statistics* held at University LUISS "Guido Carli", Rome ,Italy, May 25-27, 2006, and the *61<sup>st</sup> European Meeting of the Econometric Society (ESEM)* in Vienna, August 24-28, 2006.
61. "A Generalized Spatial Panel Data Model with Random Effects," with Peter Egger and Michael Pfaffermayr, presented at *Camp Econometrics XI*, Huntsville, Texas, February, 2006. The *13<sup>th</sup> International Conference on Panel Data* held in Cambridge, England, July 7-9, 2006. Also, at the "Networks of Innovations and Spatial Analysis of Knowledge Diffusion Conference" held at the Jean-Monet University- Saint Etienne-France, September 14-15, 2006, and the *23rd Annual Canadian Econometric Study Group*, Niagara Falls, October 20-21, 2006, and the *6th "Spatial Econometrics and Statistics" workshop* held in Dijon, France, June 4-5, 2007.
62. "Estimating Regional Trade Agreement Effects on FDI in an Interdependent World," with Peter Egger and Michael Pfaffermayr, presented at a conference entitled: "The Use of Econometrics in Informing Public Policy Makers," held at the James A. Baker III Institute for public policy at Rice University, April 22-23, 2006. The *Canadian Economics Association meeting* in Montreal, May 25-28, 2006 and the International Workshop on Spatial Econometrics and Statistics held at University LUISS "Guido Carli", Rome ,Italy, May 25-27, 2006. Also, the *13<sup>th</sup> International Conference on Panel Data* held in Cambridge, England, July 7-9, 2006.
63. "On the Use of Panel Data Methods to Estimate Rational Addiction Models," presented as the *President's lecture* at the *Scottish Economic Society Conference* in Perth, Scotland, April 24-26, 2006.
- 64 "Forecasting with Panel Data," presented at the 8<sup>th</sup> Deutsch Bundesbank Spring conference on "New Developments in Economics Forecasting," in Eltville, Germany, 5-6 May, 2006. Also as the *key note address* for the *4<sup>th</sup> Nordic Econometric meeting* held in Tartu, Estonia, 24-26 May, 2007.
65. "Spatial Panels," presented as the *key note address* for the *4<sup>th</sup> Nordic Econometric meeting* held at the University of Tartu, Estonia, 24-26 May, 2007. Also, as the *key note address* for the *First World Conference of the Spatial Econometrics Association* held at the University of Cambridge, England, July 11-14, 2007, and the *13<sup>th</sup> Annual Conference of the African Econometric Society* held at the University of Pretoria, South Africa, July 9-11, 2008. The *Cowles summer conference* in econometrics entitled "Handling Dependence: Temporal, Cross-sectional, and Spatial," held at Yale University, New Haven, June 22-23, 2009. The *15th International Conference on Panel Data* held at the University of Bonn, Germany, July 3-5, 2009.
66. "A Monte Carlo Study for Pure and Pretest Estimators of a Panel Data Model With Spatially Autocorrelated Disturbances," with Peter Egger and Michael Pfaffermayr, presented at the *North*

*American Summer Meeting of the Econometric Society* held at Duke University, June 21-24, 2007. Also at the 62<sup>nd</sup> *European Meeting of the Econometric Society (ESEM)* in Budapest, August 27-31, 2007.

67. "Phillips Curve or Wage Curve? Evidence from West Germany: 1980-2004," with Uwe Blien and Katja Wolf, presented at the *XXI Annual Conference of the European Society for Population Economics* held at University of Illinois at Chicago, June 14-16, 2007. Also the *22nd Meeting of the European Economic Association* in Budapest August 27-31 2007, and the *47th Congress of the European Regional Science Association* in Paris, August 29 to September 2, 2007.
68. "Financial Development, Openness and Institutions," with Panicos Demetriades and Siong Hook Law, presented at the *22nd Meeting of the European Economic Association* in Vienna, August 24-28, 2006. Also at the IMF conference entitled "New Perspectives on Financial Globalization," in Washington D.C., April 26-27, 2007.
69. "Forecasting with Spatial Panel Data," with Georges Bresson and Alain Pirotte, presented at a conference in honor of Phoebus Dhrymes in Paphos, Cyprus, June 1-3, 2007. Also, at the *14th International Conference on Panel Data* at the Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, July 16-18, 2007, and the 63<sup>rd</sup> *European Meeting of the Econometric Society (ESEM)* held at the University of Bocconi in Milan, Italy, August 27-31, 2008.
70. "Asymptotic Properties of Estimators for the Linear Panel Regression Model with Individual effects and Serially Correlated Errors: The Case of Stationary and Non-Stationary Regressors and Residuals," with Chihwa Kao and Long Liu presented at the *17th Annual Meeting of the Midwest Econometrics Group* held at Washington University St. Louis, October 13-14, 2007.
71. "A Dynamic Spatial Panel Data Approach to the German Wage Curve," with Uwe Blien and Katja Wolf, presented at the *48th Congress of the European Regional Science Association*, 27 – 31 August 2008, Liverpool, UK. Also at the *Second World Conference of the Spatial Econometrics Association*, New York, November 18-19, 2008, and the *Money Macro and Finance Workshop 2010* held at Cyprus University of Technology, September 1-3, 2010.
72. "Testing for Sphericity in Fixed Effects Panel Data Models," with Qu Feng and Chihwa Kao, presented at the *18th Annual Meeting of the Midwest Econometrics Group* held at the University of Kansas, Lawrence, KS, October 17-18, 2008. Also at the *North American summer meeting of the econometric society* held at Boston University, June 4-7, 2009, and the *Far East and South Asia Meeting of the Econometric Society* held at the University of Tokyo, Tokyo, Japan, August 3-5, 2009.
73. "Health Care Expenditure and Income in the OECD Reconsidered: Evidence from Panel Data," with Francesco Moscone, presented at the *1st Health Econometrics Workshop* held at the University of Milan, Bicocca, Italy, December 4-6, 2008.
74. "Seemingly Unrelated Regressions with Spatial Error Components," with Alain Pirotte, presented at the *15th International Conference on Panel Data* at the University of Bonn, Germany, July 3-5, 2009. Also at the *3rd World Conference of the Spatial Econometrics Association* at the University of Barcelona, Spain, July 8-10, 2009.
75. "Maximum Likelihood Estimation and Lagrange Multiplier Tests for Panel Seemingly Unrelated Regressions with Spatial Lag and Spatial Errors: An Application to Hedonic Housing Prices in Paris," with Georges Bresson, presented at the *Latin American Meetings of the Econometric Society (LAMES)*, held in Buenos Aires, Argentina, October 1-3, 2009. Also at the first French econometrics conference celebrating Alain Monfort contribution to econometrics, Toulouse School of Economics, December 14-15, 2009, the *16th International Conference on Panel Data*, held at the University of Amsterdam, July

- 2-4, 2010, and *the 2010 Barcelona Workshop on Regional and Urban Economics*, held at the University of Barcelona, September 9-10, 2010.
76. "Panel Data Inference Under Spatial Dependence," with Alain Pirotte, presented at the *4<sup>th</sup> World Conference of the Spatial Econometrics Association* in Chicago, June 9-12, 2010.
  77. "The African Credit Trap," with Svetlana Andrianova, Panicos O. Demetriades and David Fielding, presented at the *Money Macro and Finance Workshop 2010* held at Cyprus University of Technology, September 1-3, 2010.
  78. "Medical Technology and the Production of Health Care," with Francesco Moscone and Elisa Tosetti, presented at the *2<sup>nd</sup> Health Econometrics Workshop* held at the Università Cattolica, Roma, Italy, July 15-17, 2010.
  79. "The Turkish Wage Curve: Evidence from the Household Labor Force Survey," with Yusuf Soner Baskaya and Timur Hülagu, presented at the *17<sup>th</sup> International Conference on Panel Data* held at McGill University, Montreal, Canada, July 8-9, 2011.
  80. "Random Effects, Fixed Effects and Hausman's Test for the Generalized Spatial Panel Data Regression Model," with Long Liu presented at the *17<sup>th</sup> International Conference on Panel Data* held at McGill University, Montreal, Canada, July 8-9, 2011. Also at the *81st Southern Economics Association* meeting in Washington, D.C., November 19-21, 2011.
  81. "Test of Hypotheses in Panel Data Models When the Regressor and Disturbances are Possibly Non-Stationary," with Chihwa Kao and Sanggon Na, presented at the *2011 Asian meeting of the Econometric Society* held at Korea University, Seoul, Korea, August 11-13, 2011.
  82. "A Lagrange Multiplier Test for Cross-sectional Dependence in a Fixed Effects Panel Data Model," with Qu Feng and Chihwa Kao, presented at the *2011 North American Summer Meeting of the Econometric Society* held at Washington University in St. Louis, June 9-12, 2011. Also at the *17<sup>th</sup> International Conference on Panel Data* held at McGill University, Montreal, Canada, July 8-9, 2011.
  83. "Standardized LM Tests for Spatial Error Dependence in Linear or Panel Regressions," with Zhenlin Yang, presented at the *2011 Asian meeting of the Econometric Society* held at Korea University, Seoul, Korea, August 11-13, 2011.
  84. "Firm-level Productivity Spillovers in China's Chemical Industry: A Spatial Hausman-Taylor Approach," with Peter H. Egger and Michaela Kesina, presented at the *5th World Conference of the Spatial Econometrics Association* held in Toulouse, France, July 6-8, 2011. The *17<sup>th</sup> International Conference on Panel Data* held at McGill University, Montreal, Canada, July 8-9, 2011. The *Singapore Economic Review conference*, August 4-6, 2011. The "Conference on Cross-sectional Dependence in Panel Data Models," May 30<sup>th</sup>-31<sup>st</sup>, 2013 at Trinity College, University of Cambridge, United Kingdom. Also, at the *67th European Meeting of the Econometric Society* in Gothenburg, August 26-30, 2013, and the *2014 Workshop on Advanced Econometrics*, held at the University of Kansas, April 26, 2014.
  85. "Estimating and Forecasting with a Dynamic Spatial Panel Data Model," with Bernard Fingleton and Alain Pirotte, presented at the *5th World Conference of the Spatial Econometrics Association* held in Toulouse, France, July 6-8, 2011.
  86. "A Robust Hausman-Taylor Estimator," with Georges Bresson, presented at the *11<sup>th</sup> Advances in Econometrics Conference* held at Louisiana State University, Baton Rouge, Louisiana, February 17-19,

2012. Also at the 18<sup>th</sup> *International Conference on Panel Data* held at the Banque de France, Paris, France, July 5-6, 2012
87. "Small Sample Properties and Pretest Estimation of a Spatial Hausman-Taylor Model," with Peter Egger and Michaela Kesina, presented at the 11<sup>th</sup> *Advances in Econometrics* Conference held at *Louisiana State University*, Baton Rouge, Louisiana, February 17-19, 2012.
  88. "On the Estimation and Testing of Fixed Effects Panel Data Models with Weak Instruments," with Chihwa Kao and Long Liu, presented at the 30<sup>th</sup> Anniversary *Advances in Econometrics* Conference held at *Louisiana State University*, Baton Rouge, Louisiana, March 23-25, 2012.
  89. "Prediction in an Unbalanced Nested Error Component Panel Data Model," with Alain Pirotte, presented at the 32nd *International Symposium on Forecasting* held in Boston, June 24-27, 2012. Also at the 18<sup>th</sup> *International Conference on Panel Data* held at the Banque de France, Paris, France, July 5-6, 2012.
  90. "Spatial Lag Models with Nested Random Effects: An Instrumental Variable Procedure with an Application to English House Prices," with Bernard Fingleton and Alain Pirotte, presented at the 6<sup>th</sup> *World Conference of the Spatial Econometrics Association* held in Salvador, Brazil, July 11 to 13, 2012. Also at the 19<sup>th</sup> *International Panel data Conference* held at the Cass Business School, London, 4 - 5 July 2013.
  91. "EC3SLS Estimator for a Simultaneous System of Spatial Autoregressive Equations with Random Effects," with Ying Deng, presented at New York Camp Econometrics VII held at the Otesaga Resort Hotel, Cooperstown, New York, April, 2012. Also, the 18<sup>th</sup> *International Conference on Panel Data* held at the Banque de France, Paris, France, July 5-6, 2012.
  92. "Testing for Cross-Sectional Dependence in a Panel Factor Model Using the Wild Bootstrap F-test," with Chihwa Kao and Sanggon Na, presented at the 18<sup>th</sup> *International Conference on Panel Data* held at the Banque de France, Paris, France, July 5-6, 2012.
  93. "The Estimation and Testing of a Linear Regression with Near Unit Root in the Spatial Autoregressive Error Term," with Chihwa Kao and Long Liu, presented at the 82<sup>nd</sup> *annual conference of the Southern Economic Association*, New Orleans, Louisiana, November 16-18, 2012.
  94. "Welfare Reform and Children's Health," with Yin-Fang Yen, presented at *The 3<sup>rd</sup> Health Econometrics Workshop* held in Siena, Italy, December 4th-9th, 2012. Also at New York Camp Econometrics VIII held at the Sagamore Resort Hotel, Lake George New York, April, 2013.
  95. "Hedonic Housing Prices in Paris: An Unbalanced Spatial Lag Pseudo-Panel Model with Nested Random Effects," with Georges Bresson and Jean-Michel Etienne, presented at the *Conference on Cross-sectional Dependence in Panel Data Models* May 30th-31<sup>st</sup>, 2013 at Trinity College, University of Cambridge, United Kingdom. Also at the 12<sup>th</sup> *International Workshop on Spatial Econometrics and Statistics* held in Orleans (France), June 17-19, 2013, and the 19<sup>th</sup> *International Panel data Conference* held at the Cass Business School, London, July 4– 5, 2013.
  96. "Prediction in an Unbalanced Spatial Nested Error Components Panel Data Model," with Alain Pirotte, presented at the 33<sup>rd</sup> *International Symposium on Forecasting* held in Seoul, Korea from 23-26 June, 2013.
  97. "Estimation and Identification of Change Points in Panel Models with Nonstationary or Stationary Regressors and Error Term," with Chihwa Kao and Long Liu, presented at the 19<sup>th</sup> *International Panel data Conference* held at the Cass Business School, London, July 4 – 5, 2013.

98. "Sources of Productivity Spillovers: Panel Data Evidence from China," with Peter H. Egger and Michaela Kesina, presented at the 7<sup>th</sup> *World Conference of the Spatial Econometrics Association* held in Washington D.C., 10-12 July 2013. Also at the *European Meeting of the Econometric Society (ESEM)* held in Toulouse, France, August 2014.
99. "Estimation of Heterogeneous Panels with Structural Breaks," with Qu Feng and Chihwa Kao, presented at *The 2013 Asian Meeting of the Econometric Society (AMES2013)* held at the National University of Singapore, Singapore, August 2-4, 2013. Also at the *Singapore Economic Review Conference*, August 6-8, 2013, the *Tsinghua International Conference in Econometrics*, May 23-24, 2014, and the 20<sup>th</sup> *International Panel data Conference* held in Tokyo, Japan, July 9-10, 2014.
100. "Test of Hypotheses in a Time Trend Panel Data Model with Serially Correlated Error Component Disturbances," with Chihwa Kao and Long Liu, presented at the *Conference in Honor of Peter C. B. Phillips* held at SMU, Dallas, Texas, November 1-3, 2013. Also at the 1st conference of the *International Association for Applied Econometrics (IAAE 2014)* hosted by Queen Mary University of London, June 26-28, 2014, and "Modelling Macroeconomic and Financial Time Series Conference," held at Loughborough University, United Kingdom, July 21-22, 2014.
101. "Hospital Treatment Rates and Spillover Effects: Does Ownership Matter?" with Yin-Fang Yen presented at *The 4<sup>th</sup> Health Econometrics Workshop* held at the University of Padova, Italy, July 19-20, 2014.
102. "Asymptotic Power of The Sphericity Test Under Weak and Strong Factors in a Fixed effects Panel Data Model," with Chihwa Kao and Fa Wang, presented at New York Camp Econometrics IX held at Watkins Glen Harbor Hotel, New York, April, 2014. Also at the *Conference in Honor of Esfandiar Maasoumi* held at Emory University, Atlanta, Georgia, November 14-16, 2014.
103. "Contagious Exporting and Foreign Ownership: Evidence from Firms in Shanghai using a Bayesian Spatial Bivariate Probit Model," with Peter H. Egger and Michaela Kesina, presented at the 8<sup>th</sup> *World Conference of the Spatial Econometrics Association* held at ETH, Zurich, June 11-13, 2014. Also at New York Camp Econometrics X held at the *Sagamore Resort Hotel*, Lake George, New York, April, 2015.
104. "Robust linear static panel data models using  $\epsilon$ -contamination," with Georges Bresson, Anoop Chaturvedi and Guy Lacroix, presented at the 34<sup>th</sup> annual convention of the Indian Society for Probability and Statistics, November 30-December 3, 2014. Also at the 21<sup>st</sup> *International Panel data Conference* held at the Central European University, Budapest, Hungary, June 29-30, 2015.
105. "Identification and estimation of a large factor model with structural instability," with Chihwa Kao and Fa Wang, presented at New York Camp Econometrics X held at the *Sagamore Resort Hotel*, Lake George, New York, April, 2015. Also, to be presented at the 21<sup>st</sup> *International Panel data Conference* held at the Central European University, Budapest, Hungary, June 29-30, 2015. And the 2015 Econometric Society World Congress to be held in Montreal from 17th to 21st August, 2015.
106. "Change Point Estimation in Large Heterogeneous Panels," with Chihwa Kao and Fa Wang, to be presented at the 21<sup>st</sup> *International Panel data Conference* held at the Central European University, Budapest, Hungary, June 29-30, 2015.
107. "Prediction in a Generalized Spatial Panel Data Model with Serial Correlation," with Long Liu, presented at New York Camp Econometrics X held at the *Sagamore Resort Hotel*, Lake George, New York, April, 2015. Also given as the key note speech at *The 9<sup>th</sup> World Conference of the Spatial Econometrics Association* held at the University of Miami, Miami, Florida, May 21-22, 2015.

## OBITUARY

**Lawrence R. Klein**, *Empirical Economics*, Vol. 45, Issue 3 (December, 2013), 1383-1384.

## WORKING PAPERS

“Asymptotic Power of The Sphericity Test Under Weak and Strong Factors in a Fixed effects Panel Data Model,” with Chihwa Kao and Fa Wang.

“Contagious Exporting and Foreign Ownership: Evidence from Firms in Shanghai using a Bayesian Spatial Bivariate Probit Model,” with Peter H. Egger and Michaela Kesina.

“Ethnic Fractionalization, Governance and Loan Defaults in Africa,” with Svetlana Andrianova, Panicos O. Demetriades, and David Fielding. CESifo Working Paper No. 5042.

“Robust linear static panel data models using  $\epsilon$ -contamination,” with Georges Bresson, Anoop Chaturvedi and Guy Lacroix.

“Identification and estimation of a large factor model with structural instability,” with Chihwa Kao and Fa Wang.

“Prediction in a Generalized Spatial Panel Data Model with Serial Correlation,” with Long Liu.

## REFEREE

*Econometrica*, *Journal of Econometrics*, *Econometric Theory*, *Journal of Applied Econometrics*, *Econometric Reviews*, *International Economic Review*, *The Review of Economics and Statistics*, *The Review of Economic Studies*, *Journal of Political Economy*, *American Economic Review*, *Journal of the American Statistical Association*, *European Economic Review*, *Economic Journal*, *Economic Inquiry*, *Economics Letters*, *Journal of Development Economics*, *Canadian Journal of Economics*, *American Journal of Agricultural Economics*, *Empirical Economics*, *Scandinavian Journal of Economics*, *The American Statistician*, *Journal of Business and Economic Statistics*, *The Statistician*, *Journal of Economic Surveys*, *Journal of Industrial Economics*, *Journal of Structural Change and Economic Dynamics*, *Journal of Quantitative Economics*, *Journal of Productivity Analysis*, *Scandinavian Journal of Statistics*, *Statistics and Probability Letters*, *Journal of Multivariate Analysis*, *Statistica Neerlandica*, *Statistical Papers*, *Communications in Statistics-Theory and Methods*, *Bulletin of Economic Research*, *Japanese Economic Review*, *Health Economics*, *Journal of Health Economics*, *Papers in Regional Science*, *National Science Foundation*.

## RESEARCH GRANTS

Research Initiation Grant, University of Houston, 1980.

National Science Foundation, Grant SES81-06667, “An Experimental Study for Pooling Time-Series of Cross-Section Data in the Simultaneous Equations Model,” 1981.

Advanced Research Program Grant, University of Houston, “Pooling Incomplete Time Series of Cross-Section Data Using Unbalanced ANOVA Designs,” 1985.

Energy Laboratory, University of Houston, “A General Index of Technical Change: The Case of Steam-Electric Generation,” 1986.

Texas Advanced Research Program, “Cigarette Taxation: Raising Revenues and Reducing Consumption,”

1989.

Texas Advanced Research Program, "The Effects of Airline Deregulation on Costs and Technical Change," 1991.

Naomi Lewis Faculty Fellowship in Liberal Arts, Texas A&M University, 1992-1993.

Bush Program in Economics of Public Policy, "The Econometrics of Rational Addiction: The Case of Cigarettes," 1998.

Bush Program in Economics of Public Policy, "Empirical Tests of the Rational Addiction Model," 1999.

Texas Advanced Research Program, "Liquor Consumption: The Relative Impact of Different Social Control Devices," 1999.

Bush Program in Economics of Public Policy, "The Econometrics of Spatial Panel Data Models," 2000.

Bush Program in Economics of Public Policy, "Homogeneous, Heterogeneous or Shrinkage Estimators? Some Empirical Evidence from French Regional Gasoline Consumption," 2001.

European Union Center Grant, "Intra-and Extra Euro Area Import Demand -- Has the Euro Made a Difference?" 2004.

Economic & Social Research Council, (ESCRC), RES-000-22-2774, "The Political Economy of African Financial (Under)-Development," University of Leicester, with S. Andrianova, P. Demetriades and D. Fielding, 2008.

Economic & Social Research Council, (ESCRC) and DFID funded Project entitled: "Politics, Growth and Finance," University of Leicester, with S. Andrianova, P. Demetriades, D. Fielding, et al., 2012.

## GUEST LECTURES

**Australia:** Monash University, University of Sydney, University of New England, Australian National University, University of Melbourne, University of New South Wales, Reserve Bank of Australia;

**Austria:** Institute for Advanced Studies, Vienna, University of Innsbruck;

**Canada:** University of Guelph, University of Laval, University of Montreal, Queen's University; Carleton University, University of British Columbia, Victoria University; University of Ottawa; University of Alberta; **China:** Hong Kong Science and Technology; **Colombia:** Universidad del Rosario, Colombia, Central Bank of Colombia; **Cyprus:** Cyprus University of Technology; **Estonia:** University of Tartu; **France:** Université Pathéon-Assas Paris II, INRA-Toulouse, Toulouse School of Economics, Groupement de Recherche En Économie Quantitative D'Aix-Marseille (GREQAM);

**Germany:** Dörtnmund University, University of Hanover, Freie Universität - Berlin, Martin-Luther-Universität-Halle-Wittenberg, Johann Wolfgang Goethe-Universität Frankfurt am Main, Universität - Hohenheim, Institute for Economic Research-Halle (IWH), Institute for Employment Research-Nürnberg (IAB), Center for Economic Research-Mannheim (ZEW), University of Regensburg, Universität Konstanz, Institute for Labor Research-Bonn (IZA), European Central Bank (ECB) Frankfurt, University of Mannheim, Ludwig-Maximilian University, Munich, (CESifo) Munich Society for the Promotion of Economic Research, (DIW) German Institute for Economic Research, Berlin;

**Greece:** Aristotle University; **Holland:** University of Amsterdam, Tilburg University, University of Groningen; **Hungary:** Central European University (Budapest); **Italy:** Tor Vergata University-Rome, University of Bergamo, University of Roma "La Sapienza"; **Korea:** Seoul National University, Korea University, Ewha University; Mexico: Centro De Investigacion Y Docencia Economicas (CIDE);

**Lebanon:** American University of Beirut; **Norway:** University of Bergen; **Singapore:** Singapore Management University, Nanyang Technological University; **Spain:** Pompeu Fabra, **Sweden:** University of Göteborg; **Switzerland:** University of Bern, University of St. Gallen, ETH, Zurich;

**Turkey:** Koc University, Middle East Technical University, Ataturk University, Istanbul Bilgi University, Pamukkale University;

**United Kingdom:** Cambridge University, University of Leicester, University of Manchester, University of Nottingham, Cass Business School, University of Leeds;

**United States:** American University, Arizona State University, University of Alabama, University of Arizona, California Institute of Technology, North Carolina State University, University of California-Berkeley, University of California-Riverside, University of California-San Diego, University of Chicago,

University of Cincinnati, Cornell University, Emory University, Georgia State University, University of Georgia, University of Houston, Johns Hopkins University, University of Illinois at Urbana-Champaign, Indiana University, University of Iowa, University of Kansas, University of Kentucky, Louisiana State University, University of Maryland, University of Michigan, Michigan State University, Mississippi State University, New York University, University of North Carolina-Chapel Hill, Ohio State University, University of Oklahoma, University of Oregon, Pennsylvania State University, University of Pennsylvania, Rice University, University of Rochester, Southern Methodist University, University of Southern California, SUNY-Albany, Syracuse University, Texas A&M University, University of Texas at Austin, Virginia Polytechnic Institute and State University, West Virginia University.

### **ORGANIZED CONFERENCES**

Organizer of the 1<sup>st</sup> and 6<sup>th</sup> *Texas Econometrics Camp*, Guadalupe River Ranch, Boerne, Texas, February 1996, and February 2001.

Organizer of the *11th International Conference on Panel Data*, College Station, Texas, June 2004.

Organizer of the following *New York Econometrics Camps*:

New York Camp Econometrics I and II held at the *Gideon Putnam Resort*, Saratoga Springs, New York, February, 2006, and March 2007.

New York Camp Econometrics III held at *La Tourelle Resort*, Ithaca, New York, April, 2008.

New York Camp Econometrics IV held at *Mirror Lake Inn*, Lake Placid, New York, April, 2009.

New York Camp Econometrics V held at *Minnowbrook Conference Center*, Blue Mountain Lake, New York, October, 2010.

New York Camp Econometrics VI held at *Mirror Lake Inn*, Lake Placid, New York, April, 2011.

New York Camp Econometrics VII held at the *Otesaga Resort Hotel*, Cooperstown, New York, April, 2012.

New York Camp Econometrics VIII held at the *Sagamore Resort Hotel*, Lake George, New York, April, 2013.

New York Camp Econometrics IX held at *The Watkins Glen Harbor Hotel*, Watkins Glen, New York, April, 2014.

New York Camp Econometrics X to be held at the *Sagamore Resort Hotel*, Lake George, New York, April, 2015.

### **KEY NOTE SPEAKER**

1. “*Triangle Econometrics Conference*,” sponsored by Duke University, University of North Carolina and North Carolina State University, Raleigh/Durham, December, 2000.

2. “*Texas Camp Econometrics XI*,” Huntsville, Texas, February, 2006.

3. *President’s lecture for the Scottish Economic Society Conference*, Perth, Scotland, April 24-26, 2006.

4. *The 4<sup>th</sup> Nordic Econometric meeting* held at the University of Tartu, Estonia, 24-26 May, 2007.

5. *The 1<sup>st</sup> World Conference of the Spatial Econometrics Association* held at the University of Cambridge, England, July 11-14, 2007.

6. *The 13<sup>th</sup> Annual Conference of the African Econometric Society* held at the University of Pretoria, South Africa, July 9-11, 2008.

7. *The 1<sup>st</sup> Health Econometrics Workshop* held at the University of Milan, Bicocca, Italy, December 4-6, 2008.

8. *The 10<sup>th</sup> Econometrics and Statistics Symposium* held at Ataturk University, Turkey, May 27-29, 2009.

9. *A session in honor of Cheng Hsiao, the 15<sup>th</sup> International Conference on Panel Data* held at the University of Bonn, Germany, July 3-5, 2009.

10. *The EcoMod2010 International Conference on Economic Modeling* held in Istanbul, Turkey, July 7-10, 2010.

11. *The 2<sup>nd</sup> Health Econometrics Workshop* held at the Università Cattolica, Roma, Italy, July 15-17, 2010.

12. *Money Macro and Finance Workshop 2010* held at Cyprus University of Technology, September 1-3, 2010.

13. The 17<sup>th</sup> *International Conference on Panel Data* held at McGill University, Montreal, Canada, July 8-9, 2011.
14. *Singapore Economic Review* conference, Singapore, August 4-6, 2011.
15. *The 3<sup>rd</sup> Health Econometrics Workshop* held in Siena, Italy, December 4th-9th, 2012.
16. *A Conference on Cross-Sectional Dependence in Panel Data Models* held at Trinity College, Cambridge University, May 30-31, 2013.
17. *The 12<sup>th</sup> international workshop on spatial econometrics and statistics* held in Orleans, France, June 17-19, 2013.
18. *The 40th Anniversary Macro-models International Conference* held in Warsaw, Poland, October 21- 24, 2013.
19. *Distinguished Speaker Lecture*, Aarhus University, *CREATES*, Denmark, March 13, 2014. See the video of this lecture at: <http://creates.au.dk/podcast-archive/professor-badi-h-baltagi/>
20. *The 4<sup>th</sup> Health Econometrics Workshop* held at the University of Padova, Italy, July 19-20, 2014.
21. *Modelling Macroeconomic and Financial Time Series Conference*, held at Loughborough University, United Kingdom, July 21-22, 2014.
22. *The 9<sup>th</sup> World Conference of the Spatial Econometrics Association* held at the University of Miami, Miami, Florida, May 21-22, 2015.

## SHORT COURSES

<b>Argentina</b>	<i>Central Bank of Argentina</i> (2009)
<b>Austria</b>	Institute for Advanced Studies, Vienna (2001); University of Innsbruck (2002); University of Vienna (2008)
<b>Australia</b>	International Modeling Conference on the Asia-Pacific Economy, Cairns (1996)
<b>Canada</b>	Centre for Monetary and Financial Economics, Carleton University (2011)
<b>Colombia</b>	Universidad del Rosario, Bogota (2003, 2011)
<b>Cyprus</b>	Money Macro and Finance 42 <sup>nd</sup> Annual Conference, Cyprus University of Technology (2010)
<b>Denmark</b>	Aarhus University, Center for Research in Econometric Analysis of Time Series, <i>CREATES</i> (2014)
<b>France</b>	University of Paris II, Pantheon (2000)
<b>Germany</b>	Institute for Economic Research (IWH)-Halle (1997); <i>European Central Bank</i> , Frankfurt (2001); University of Mannheim (2002); German Institute for Economic Research (DIW), Berlin (2004); Center for Economic Studies (CES-Ifo) and University of Munich (2002; 2005; 2009)
<b>Greece</b>	The Marie Curie Training Program in Applied Health Economics, Thessaloniki (2006). University of Macedonia, Thessaloniki (2014).
<b>Italy</b>	Centro Interuniversitario de Econometria (CIDE)-Bertinoro (1998; 2008); Tor Vergata University-Rome (2002); University of Roma "La Sapienza" (2008; 2009; 2010; 2011); Universita Cattolica, Roma (2012, 2013, 2014, 2015), University of Padova (2014).
<b>Korea</b>	Seoul National University (2002)
<b>Lebanon</b>	American University of Beirut (1998, 1999, 2000)
<b>Netherlands</b>	Netherlands Network of Economics (NAKE), Utrecht University (2005)
<b>Portugal</b>	University of Coimbra (2007); <i>Banco de Portugal</i> (2008)
<b>Scotland</b>	University of Stirling (2007)
<b>Singapore</b>	Singapore Management University (2009)
<b>Spain</b>	Institute for Prospective Technological Studies (2006) Seville; Universitat Pompeu Fabra (2007); Barcelona Graduate School of Economics (2008; 2009; 2010; 2011; 2012; 2013; 2014; 2015); Instituto de Estudios Fiscales, Madrid (2009; 2010; 2011); Universidad Autonoma de Madrid (2011, 2013).
<b>Switzerland</b>	University of Zurich (2003); The Study Center Gerzensee, a foundation of the Swiss National

Bank (August 2014).

**Turkey** *Central Bank of Turkey* (2010)

**United Kingdom** University of Leicester (2008; 2010; 2011; 2012; 2013; 2014, 2015);  
Cambridge (2013).

**United States** University of Arizona (1996); University of California-San Diego (2002); University of Cincinnati (2004); *Inter-American Development Bank* (November, 2005); *International Monetary Fund* (IMF) (August, 2004; January, 2005; August 2005; May 2006; May 2007; May 2008; June 2009; May 2010; July 2011; September 2012, August 2013, August 2014, August 2015).