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CURRICULUM VITAE

DONALD WILFRID KAO ANDREWS

PERSONAL

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EDUCATION

1982 Ph.D. (Economics) University of California, Berkeley.

Thesis Title: A Model for Robustness against Distributional Shape and Dependence over Time. Thesis Supervisors: P. J. Bickel and T. J. Rothenberg.

1980 M.A. (Statistics), University of California, Berkeley.

1977 B.A., Honors (Economics), University of British Columbia, Vancouver, Canada.

EMPLOYMENT

2005-present T. C. Koopmans Professor of Economics, Yale University.

2011-2014 Director, Cowles Foundation for Research in Economics, Yale University.

1998–2005 William K. Lanman Jr. Professor of Economics, Yale University.

1998 Visiting Professor, Department of Economics, University of British Columbia.

1988–1998 Professor, Department of Economics, Yale University.

1987–1988 Associate Professor, Department of Economics, Yale University.

1987 Visiting Associate Professor, Division of Humanities and Social Sciences, California Institute of Technology.

1982–1987 Assistant Professor, Department of Economics, Yale University.

FELLOWSHIPS AND GRANTS

2017-2021 National Science Foundation Grant. Title of Grant: "Robust Inference in Econometrics."

2014-2017 National Science Foundation Grant. Title of Grant: "Advances in Econometrics for Treatment Effect Bounds, Time-Varying-Parameter Nonstationary/Stationary Autoregressive Models, and Identification-Robust Inference."

2011-2014 National Science Foundation Grant. Title of Grant: "Estimation and Inference in Econometric Models with Asymptotic Discontinuities."

2008-2011 National Science Foundation Grant. Title of Grant: "Inference

in Econometric Models with Asymptotic Discontinuities."

2004-2007 National Science Foundation Grant. Title of Grant: "Adaptive Estimation, the Block-block Bootstrap, Optimal Tests with Weak Instruments, and Inference with Common Shocks."

2001–2004 National Science Foundation Grant. Title of Grant: "Research in Econometric Methods."

1998–2001 National Science Foundation Grant. Title of Grant: "Topics in Econometric Methods."

1995–1998 National Science Foundation Grant. Title of Grant: "Testing and Estimation of Econometric Models."

1993–1996 National Science Foundation Grant. Title of Grant: "US - Austria Cooperative Research: Testing and Estimation of Econometric Models with Structural Change."

1992–1995 National Science Foundation Grant. Title of Grant: "Functional Limit Theory in Econometrics."

1991–1994 National Science Foundation Grant. Title of Grant: "Applications of Functional Limit Theory to Econometrics and Statistics."

Co-investigators: J.A. Hartigan, P.C.B. Phillips, D. Pollard, and C.A. Sims.

1989–1992 National Science Foundation Grant. Title of Grant: "Nonparametric and Semiparametric Inference in Econometric Models."

1988–1990 National Science Foundation Grant. Title of Grant: "Global Power Approximations for Econometric Test Statistics."

1985–1989 Alfred P. Sloan Research Fellowship.

1985–1987 National Science Foundation Grant. Title of Grant: "Robust Estimation of Econometric Models with Dependent Errors."

1979–1982 Research Council of Canada Doctoral Fellowship.

1979–1982 Imperial Oil Graduate Research Fellowship.

1979 University of California Regents Fellowship.

1978 Flood Fellowship in Economics, Department of Economics, University of California, Berkeley.

1978–1979 MacKenzie King Open Travelling Scholarship, University of British Columbia.

1977 W.M. Mercer Memorial Scholarship in Arts & Sciences, University of British Columbia.

HONORS

Founding Fellow, International Association of Applied Econometrics, 2018.

Teacher of the Year, Department of Economics, Yale University, 2016.

Teacher of the Year, Department of Economics, Yale University, 2014.

Teacher of the Year (shared), Department of Economics, Yale University, 2010.

Plurima Scripsit Econometric Theory Award, 2010.

Advisor of the Year, Department of Economics, Yale University, 2007.

Teacher of the Year, Department of Economics, Yale University, 2006.

Fellow, American Academy of Arts and Sciences, 2006.

Honorable Mention, Teacher of the Year, Department of Economics, Yale University, 2002.

1992 Paper, Joint with E. Zivot, Published in the Commemorative Issue of the Most Influential Papers Published in the *Journal of Business and Economic Statistics,* 2001.

Teacher of the Year, Department of Economics, Yale University, 2000.

Fellow, Journal of Econometrics, 1998.

Plura Scripsit Econometric Theory Award, 1997.

Teacher of the Year, Department of Economics, Yale University, 1996.

Fellow, Econometric Society, 1989.

RESEARCH INTERESTS

Econometric Theory, Mathematical Statistics, Applied Econometrics, Probability Theory.

JOURNALS

Co-editor, *Econometric Society Monographs,* 2013-2018.
Foreign Editor, *Review of Economic Studies,* 2005-2011.
Associate Editor, *Econometrica*, 1988–2009.
Co-editor, *Econometric Theory*, 1991–2003.
Associate Editor, *Econometric Theory*, 1986–1991.
Referee for: *Annals of Statistics, Econometric Theory, Econometrica, International Economic Review, Economics Letters, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of the American Statistical Association, National Science Foundation, Statistical Papers, Stochastic Processes and Their Applications.*

ADMINISTRATIVE AND PROFESSIONAL DUTIES

Organizer, Cowles Foundation Econometrics Conference, 2022.
Co-organizer, Cowles Foundation Econometrics Conference "A Celebration of Peter Phillips' Forty Years at Yale," 2018.
Director, Cowles Foundation, 2011-2014.
Organizer, Cowles Foundation Econometrics Conference, 2013.
Program Committee, Econometric Society Summer Meetings, St. Louis, MO, 2011.

Organizer, Cowles Foundation Econometrics Conference, 2009.
Acting Director, Cowles Foundation, Yale University, 2008-09.
Co-organizer, Cowles Foundation Econometrics Conference, 2007.
Program Committee, Econometric Society Summer Meetings, Minneapolis, MN, 2006.
Walras-Bowley Lecture Committee, Econometric Society, 2006.
Program Committee, Econometric Society World Congress, London, 2005.
Walras-Bowley Lecture Committee, Econometric Society, 2004.
Economics Advisory Panel, National Science Foundation, 1992–1994.
Program Committee, Econometric Society Summer Meetings, Philadelphia, PA, 1991.
Program Committee, Econometric Society Summer Meetings, Minneapolis, MN, 1988.
Director of Undergraduate Studies, Department of Economics, Yale University, 1987–89, 1990–91.

PUBLISHED PAPERS

1. "Generic Results for Establishing the Asymptotic Size of Confidence Sets and Tests," with X. Cheng and P. Guggenberger, *Journal of Econometrics,* 2020, 218, 496–531.

2. "Identification- and Singularity-Robust Inference for Moment Condition Models," with P. Guggenberger, *Quantitative Economics,* 2019, 10, 1703–1746.

3. "On Optimal Inference in the Linear IV Model," with V. Marmer and Z. Yu, *Quantitative Economics,* 2019, 10, 457–485.

4. "Examples of L^2-Complete and Boundedly-Complete Distributions," *Journal of Econometrics,* 2017, 199, 213–220.

5. "Inference Based on Many Conditional Moment Inequalities," with X. Shi, *Journal of Econometrics,* 2017, 196, 275–287.

6. "Commands for Testing Conditional Moment Inequalities/Equalities," with Wooyoung Kim and Xiaoxia Shi, *Stata Journal,* 2017, 17, 56–72.

7. "Asymptotic Size of Kleibergen's LM and Conditional LR Tests for Moment Condition Models," with P. Guggenberger, *Econometric Theory,* 2017, 33, 1046–1080.

8. "A Conditional-Heteroskedasticity-Robust Confidence Interval for the Autoregressive Parameter," with P. Guggenberger, *Review of Economics and Statistics,* 96, 2014, 376–381. Supplemental material available in Cowles Foundation Discussion Paper No. 1812R.

9. "Nonparametric Inference Based on Conditional Moment Inequalities," with Xiaoxia Shi, *Journal of Econometrics,* 179, 2014, 31–45. Appendix of proofs available as Cowles Foundation Discussion Paper No. 1840RR, 2011.

10. "GMM Estimation and Uniform Subvector Inference with Possible Identification Failure," with Xu Cheng, *Econometric Theory,* 30, 2014, 287–333.

11. "Inference Based on Conditional Moment Inequalities" with X. Shi, *Econometrica,* 81, 2013, 609–666. Supplemental material available at *Econometrica Supplemental Material,* 81, http://www.econometricsociety.org/ecta/supmat/9370_Proofs.pdf. Computer programs also available on the Econometric Society website.

12. "Maximum Likelihood Estimation and Uniform Inference with Sporadic Identification Failure," with Xu Cheng, *Journal of Econometrics,* 173, 2013, 36–56. Supplemental material available with Cowles Foundation Discussion Paper No. 1824R, 2011.

13. "Estimation and Inference with Weak, Semi-strong, and Strong Identification," with X. Cheng, *Econometrica,* 80, 2012, 2153–2211. Supplemental material available at *Econometrica Supplemental Material,* 80, http://www.econometricsociety.org/ecta/Supmat/9456_miscellaneous.pdf. Computer programs also available on the Econometric Society website.

14. "Inference for Parameters Defined by Moment Inequalities: A Recommended Moment Selection Procedure," with P. J. Barwick, *Econometrica,* 80, 2012, 2805–2826. Supplemental material available at *Econometrica Supplemental Material,* 80, http://www.econometricsociety.org/ecta/Supmat/8166_miscellaneous.pdf. Computer programs also available on the Econometric Society website.

15. "Asymptotics for LS, GLS, and Feasible GLS Statistics in an AR(1) Model with Conditional Heteroskedaticity," with P. Guggenberger, *Journal of Econometrics,* 169, 2012, 196–210. Supplemental material available in Cowles Foundation Discussion Paper No. 1665RR, 2010.

16. "Inference for Parameters Defined by Moment Inequalities Using Generalized Moment Selection," with G. Soares, *Econometrica,* 78, 2010, 119–157. Supplemental material available at *Econometrica Supplemental Material,* 78, http://www.econometricsociety.org/ecta/supmat/7502_Proofs.pdf

17. "Asymptotic Size and a Problem with Subsampling and with the m Out of n Bootstrap," with P. Guggenberger, *Econometric Theory,* 26, 2010, 426–468.

18. "Applications of Subsampling, Hybrid, and Size-Correction Methods," with P. Guggenberger, *Journal of Econometrics,* 158, 2010, 285–305.

19. "Hybrid and Size-Corrected Subsampling Methods," with P. Guggenberger, *Econometrica,* 77, 2009, 721–762. Supplemental material available at *Econometrica Supplemental Material,* 77, http://www.econometricsociety.org/ecta/supmat/7015_extensions.pdf.

20. "Invalidity of the Bootstrap and the m Out of n Bootstrap for Confidence Interval Endpoints Defined by Moment Inequalities," with S. Han, *Econometrics Journal,* 12, 2009, S172–S199.

21. "Incorrect Asymptotic Size of Subsampling Procedures Based on Post-Consistent Model Selection Estimators," with P. Guggenberger, *Journal of Econometrics,* 152, 2009, 19–27.

22. "Validity of Subsampling and 'Plug-in Asymptotic' Inference for Parameters Defined by Moment Inequalities," with P. Guggenberger, *Econometric Theory,* 25, 2009, 669–709.

23. "Efficient Two-Sided Nonsimilar Invariant Tests in IV Regression with Weak Instruments," with M. J. Moreira and J. H. Stock, *Journal of Econometrics,* 146, 2008, 241–254.

24. "Asymptotics for Stationary Very Nearly Unit Root Processes," with P. Guggenberger, *Journal of Time Series Analysis,* 29, 2008, 203–212.

25. "Exactly Distribution-free Inference in Instrumental Variables Regression with Possibly Weak Instruments," with V. Marmer, *Journal of Econometrics,* 142, 2008, 183–200.

26. "Rank Tests for Instrumental Variables Regression with Weak Instruments," with G. Soares, *Econometric Theory,* 23, 2007, 1033–1082.

27. "Inference with Weak Instruments," with J. H. Stock, in *Advances in Economics and Econometrics, Theory and Applications: Ninth World Congress of the Econometric Society,* Vol. III, ed. by R. Blundell, W. K. Newey, and T. Persson. Cambridge, UK: Cambridge University Press, 2007. Also available as Cowles Foundation Discussion Paper No. 1530, 2005.

28. "Testing with Many Weak Instruments," with J. H. Stock, *Journal of Econometrics,* 138, 2007, 24–46.

29. "Performance of Conditional Wald Tests in IV Regression with Weak Instruments," with M. J. Moreira and J. H. Stock, *Journal of Econometrics,* 139, 2007, 116–132.

30. "Optimal Two-sided Invariant Similar Tests for Instrumental Variables Regression," with M. J. Moreira and J. H. Stock, *Econometrica,* 74, 2006, 715–752. Supplemental material available at *Econometrica Supplemental Material,* 74,

http://www.econometricsociety.org/ecta/supmat/ECTA5333SUPP.pdf and http://www.econometricsociety.org/ecta/supmat/5333tables_figures.pdf.

31. "End-of-sample Cointegration Breakdown Tests," with J.-Y. Kim, *Journal of Business and Economic Statistics,* 24, 2006, 379–394.

32. "Higher-order Improvements of the Parametric Bootstrap for Long-memory Gaussian Processes," with O. Lieberman and V. Marmer, *Journal of Econometrics,* 133, 2006, 673–702.

33. "Cross-section Regression with Common Shocks," *Econometrica*, 73, 2005, 1551–1585.

34. "Valid Edgeworth Expansions for the Whittle Maximum Likelihood Estimator for Stationary Long-memory Gaussian Time Series," with O. Lieberman, *Econometric Theory,* 21*,* 2005*,* 710–734.

35. "Higher-order Improvements of the Parametric Bootstrap for Markov Processes," in *Identification and Inference for Econometric Models: A Festschrift in Honor of Thomas J. Rothenberg,* ed. by D. W. K. Andrews and J. H. Stock. Cambridge, UK: Cambridge University Press, 2005, 171–215. Also available as Cowles Foundation Discussion Paper, No. 1334, 2001.

36. "The Block-Block Bootstrap: Improved Asymptotic Refinements," *Econometrica*, 72, 2004, 673–700.

37. "Adaptive Local Polynomial Whittle Estimation of Long-range Dependence," with Y. Sun, *Econometrica*, 72, 2004, 569–614.

38. "End-of-sample Instability Tests," *Econometrica*, 71, 2003, 1661–1694.

39. "A Bias-reduced Log-periodogram Regression Estimator of the Long-memory Parameter", with Patrik Guggenberger, *Econometrica*, 71, 2003, 675–712.

40. "Generalized Method of Moments Estimation When a Parameter Is on a Boundary," *Journal of Business and Economic Statistics,* 20, 2002, 530–544.

41. "Higher-order Improvements of a Computationally Attractive k-step Bootstrap for Extremum Estimators," *Econometrica,* 70, 2002, 119–162.

42. "Equivalence of the Higher-order Asymptotic Efficiency of k-step and Extremum Statistics," *Econometric Theory,* 18, 2002, 1040–1085.

43. "On the Number of Bootstrap Repetitions for BC_a Confidence Intervals," with M. Buchinsky, *Econometric Theory*, 18, 2002, 962–984.

44. "Testing When a Parameter Is on the Boundary of the Maintained Hypothesis," *Econometrica,* 69, 2001, 683–734.

45. "Consistent Model and Moment Selection Criteria for GMM Estimation with Applications to Dynamic Panel Models," with B. Lu, *Journal of Econometrics,* 101, 2001, 123–164.

46. "Evaluation of a Three-step Method for Choosing the Number of Bootstrap Repetitions," with M. Buchinsky, *Journal of Econometrics,* 103, 2001, 345–386.

47. "Inconsistency of the Bootstrap When a Parameter Is on the Boundary of the Parameter Space," *Econometrica,* 68, 2000, 399–405.

48. "A Three-step Method for Choosing the Number of Bootstrap Repetitions," with M. Buchinsky, *Econometrica,* 68, 2000, 23–51.

49. "Estimation When a Parameter Is on a Boundary," *Econometrica*, 67, 1999, 1341–1383.

50. "Consistent Moment Selection Procedures for Generalized Method of Moments Estimation," *Econometrica*, 67, 1999, 543–564.

51. "Semiparametric Estimation of the Intercept of a Sample Selection Model," with M. Schafgans, *Review of Economic Studies,* 65, 1998, 497–517.

52. "Tests for White Noise Against Alternatives with Both Seasonal and Non-seasonal Serial Correlation," with X. Liu and W. Ploberger, *Biometrika*, 85, 1998, 727–740.

53. "Hypothesis Testing with a Restricted Parameter Space," *Journal of Econometrics*, 84, 1998, 155–199.

54. "A Conditional Kolmogorov Test," *Econometrica*, 65, 1997, 1097–1128.

55. "A Stopping Rule for the Computation of Generalized Method of Moments Estimators," *Econometrica*, 65, 1997, 913–931.

56. "Admissibility of the Likelihood Ratio Test When the Parameter Space Is Restricted Under the Alternative," *Econometrica*, 64, 1996, 705–718.

57. "Testing for Serial Correlation Against an ARMA(1,1) Process," with W. Ploberger, *Journal of the American Statistical Association*, 91, 1996, 1331–1342.

58. "Optimal Changepoint Tests for Normal Linear Regression," with I. Lee and W. Ploberger, *Journal of Econometrics*, 70, 1996, 9–38.

59. "Admissibility of the Likelihood Ratio Test When A Nuisance Parameter Is Present Only Under the Alternative," with W. Ploberger, *Annals of Statistics*, 23, 1995, 1609–1629.

60. "Nonlinear Econometric Models with Deterministically Trending Variables," with C.J. McDermott, *Review of Economic Studies*, 62, 1995, 343–360.

61. "Nonparametric Kernel Estimation for Semiparametric Econometric Models," *Econometric Theory*, 11, 1995, 560–596.

62. "The Large Sample Correspondence Between Classical Hypothesis Tests and Bayesian Posterior Odds Tests," *Econometrica*, 62, 1994, 1207–1232.

63. "Optimal Tests When a Nuisance Parameter Is Present Only Under the Alternative," with W. Ploberger, *Econometrica*, 62, 1994, 1383–1414.

64. "Empirical Process Methods in Econometrics," in *Handbook of Econometrics,* Volume 4, ed. by R.F. Engle and D. McFadden. New York: North-Holland, 1994, 2247–2294.

65. "Approximately Median-Unbiased Estimation of Autoregressive Models," with H.-Y. Chen, *Journal of Business and Economic Statistics*, 12, 1994, 187–204.

66. "An Introduction to Functional Central Limit Theorems for Dependent Stochastic Processes," with D. Pollard, *International Statistical Review*, 62, 1994, 119–132.

67. "Asymptotics for Semiparametric Econometric Models Via Stochastic Equicontinuity," *Econometrica*, 62, 1994, 43–72.

68. "An Introduction to Econometric Applications of Empirical Process Theory for Dependent Random Variables," *Econometric Reviews*, 12, 1993, 183–216.

69. "Tests for Parameter Instability and Structural Change with Unknown Change Point," *Econometrica,* 61, 1993, 821–856. Corrigendum, *Econometrica,* 71, 2003, 395–397.

70. "Exactly Median-unbiased Estimation of First Order Autoregressive/Unit Root Models," *Econometrica*, 61, 1993, 139–165.

71. "Tests of Specification for Parametric and Semiparametric Models," with Y.-J. Whang, *Journal of Econometrics*, 57, 1993, 277–318.

72. "An Improved Heteroskedasticity and Autocorrelation Consistent Covariance Matrix Estimator," with J.C. Monahan, *Econometrica*, 60, 1992, 953–966.

73. "Further Evidence on the Great Crash, the Oil Price Shock and the Unit Root Hypothesis," with E. Zivot, *Journal of Business and Economic Statistics*, 10, 1992, 251–270. Reprinted in *Recent Developments in Time Series,* ed. by P. Newbold and S. J. Leybourne, 2003, Edward Elgar Publishers, Cheltenham Glos UK.

74. "Generic Uniform Convergence," *Econometric Theory*, 8, 1992, 241–257.

75. "Estimation of Polynomial Distributed Lags and Leads with End Point Constraints," with R. C. Fair, *Journal of Econometrics*, 53, 1992, 123–139.

76. "An Empirical Process Central Limit Theorem for Dependent Non-identically Distributed Random Variables," *Journal of Multivariate Analysis*, 38, 1991, 187–203.

77. "Asymptotic Normality of Series Estimators for Nonparametric and Semiparametric Regression Models," *Econometrica*, 59, 1991, 307–345.

78. "Heteroskedasticity and Autocorrelation Consistent Covariance Matrix Estimation," *Econometrica*, 59, 1991, 817–858.

79. "Asymptotic Optimality of Generalized CL, Cross-validation, and Generalized Cross-validation in Regression with Heteroskedastic Errors," *Journal of Econometrics,* 47, 1991, 359–377.

80. "Additive Interactive Regression Models: Circumvention of the Curse of Dimensionality," with Y.-J. Whang, *Econometric Theory*, 6, 1990, 466–479.

81. "Power in Econometric Applications," *Econometrica*, 57, 1989, 1059–1090.

82. "Laws of Large Numbers for Dependent Non-Identically Distributed Random Variables," *Econometric Theory*, 4, 1988, 458–467.

83. "Chi-Square Diagnostic Tests for Econometric Models: Theory," *Econometrica*, 56, 1988, 1419–1453.

84. "Inference in Nonlinear Econometric Models with Structural Change" with R.C. Fair, *Review of Economic Studies*, 55, 1988, 615–640.

85. "Chi-Square Diagnostic Tests for Econometric Models: Introduction and Applications," *Journal of Econometrics,* 35, 1988, 135–156.

86. "Robust Estimation of Location in a Gaussian Parametric Model," *Advances in Econometrics*, 7, 1988, 3–44.

87. "Asymptotic Results for Generalized Wald Tests," *Econometric Theory*, 3, 1987, 348–358.

88. "Consistency in Nonlinear Econometric Models: A Generic Uniform Law of Large Numbers," *Econometrica*, 55, 1987, 1465–1472.

89. "Best Median Unbiased Estimation in Linear Regression with Bounded Asymmetric Loss Functions," with P.C.B. Phillips, *Journal of the American Statistical Association*, 82, 1987, 886–893.

90. "Least Squares Regression with Integrated or Dynamic Regressors Under Weak Error Assumptions," *Econometric Theory*, 3, 1987, 98–116.

91. "A Simplified Proof of a Theorem on the Difference of the Moore-Penrose Inverses of Two Positive Semi-Definite Matrices," with P.C.B. Phillips, *Communications in Statistics,* 15 (10), 1986, 2973–2975.

92. "Stability Comparisons of Estimators," *Econometrica*, 54, 1986, 1207–1235.

93. "A Note on the Unbiasedness of Feasible GLS, Quasi-Maximum Likelihood, Robust, Adaptive, and Spectral Estimators of the Linear Model," *Econometrica*, 54, 1986, 687–698.

94. "Complete Consistency: A Testing Analogue of Estimator Consistency," *Review of Economic Studies*, 53, 1986, 263–269.

95. "A Nearly Independent, but Non-Strong Mixing, Triangular Array," *Journal of Applied Probability*, 22, 1985, 729–731.

96. "A Zero-One Result for the Least Squares Estimator," *Econometric Theory,* 1, 1985, 85–96.

97. "Non-Strong Mixing Autoregressive Processes, *Journal of Applied Probability*, 21, 1984, 930–934.

UNPUBLISHED PAPERS

98. "Inference in a Stationary/Nonstationary Autoregressive Time-Varying-Parameter Model," with M. Li.

99. "Misspecified Moment Inequality Models: Inference and Diagnostics," with S. Kwon, Cowles Foundation Discussion Paper No. 2184R2.

100. "Identification-Robust Subvector Inference," Cowles Foundation Discussion Paper No. 2105.

101. "Similar-on-the-Boundary Tests for Moment Inequalities Exist, But Have Very Poor Power," Cowles Foundation Discussion Paper No. 1815R, 2011.

102. "Heteroskedasticity-Autocorrelation Robust Invariant Similar Tests for Instrumental Variables Regression," with M. J. Moreira and J. H. Stock, 2005.

103. "Optimal One-Sided Invariant Similar Tests for Instrumental Variables Regression," with M. J. Moreira and J. H. Stock, 2005.

104. "A Rate Adaptive Smoothed Maximum Score Estimator," 2003.

105. "Confidence Regions for Parameters in Discrete Games with Multiple Equilibria, with an Application to Discount Chain Store Location," with S. Berry and P. Jia, 2002.

106. "An Improved Simulator for Multivariate Normal Rectangle Probabilities and Their Derivatives," 1999.

107. "Global Power Approximations for Econometric Test Statistics," 1988.

108. "Robust and Efficient Estimation of Nonlinear Regression Models with Dependent Errors," 1983.

BOOKS EDITED

Identification and Inference for Econometric Models: A Festschrift in Honor of Thomas J. Rothenberg, co-edited with James H. Stock. Cambridge, UK: Cambridge University Press, 2005.

BOOK REVIEWS

Review of *A Unified Theory of Estimation and Inference for Non-linear Dynamic Models,* by A.R. Gallant and H. White, in *Econometric Theory*, 5, 1989, 166–170.

RESEARCH AREAS

1. Uniformity in Asymptotic Approximations

   Paper Nos. 1, 2, 5, 7, 9, 10, 11, 12, 13, 14, 16, 17, 18, 19, 20, 21, 22, 98, 100.

2. Inference with Moment Inequalities/Partial Identification

   Paper Nos. 5, 6, 9, 11, 14, 16, 20, 22, 99, 101, 105.

3. Inference with Weak Identification

   Paper Nos. 1, 2, 3, 7, 10, 12, 13, 100.

4. Inference with Weak Instruments

   Paper Nos. 1, 2, 3, 7, 23, 25, 26, 27, 28, 29, 30, 100, 102, 103.

5. Subsampling Methods

   Paper Nos. 17, 18, 19, 20, 21, 22.

6. Semiparametric and Nonparametric Estimation and Testing

   Paper Nos. 4, 37, 39, 51, 54, 61, 64, 67, 71, 77, 79, 80, 104.

7. Computational Methods

   Paper Nos. 55, 106.

8. Inference via Generalized Method of Moments

   Paper Nos. 2, 7, 10, 40, 41, 45, 50, 55, 72, 78.

9. Bootstrap Methods

   Paper Nos. 20, 32, 35, 36, 41, 43, 46, 47, 48, 54.

10. Long-memory Time Series

    Paper Nos. 32, 34, 37, 39.

11. Tests of Structural Change and Parameter Instability

    Paper Nos. 31, 38, 58, 59, 63, 69, 73, 84, 98.

12. Other Time Series - Stationary and Nonstationary

    Paper Nos. 8, 15, 24, 52, 57, 60, 65, 70, 72, 75, 78, 95, 97, 98.

13. Empirical Process Theory, Laws of Large Numbers, Uniform Laws of Large Numbers

    Paper Nos. 64, 66, 68, 74, 76, 82, 88.

14. Diagnostic Tests for Cross-section Models

    Paper Nos. 33, 54, 83, 85.

15. Theory of Hypothesis Tests and Confidence Sets

    Paper Nos. 3, 5, 7, 8, 9, 10, 12, 13, 14, 16, 17, 18, 19, 21, 22, 23, 25, 27, 28, 30, 29, 42, 44, 53, 56, 59, 62, 63, 69, 71, 81, 87, 94, 100, 2, 101, 102, 103, 107.

16. Theory of Estimation

    Paper Nos. 10, 12, 13, 40, 42, 49, 55, 60, 65, 67, 70, 72, 75, 80, 86, 89, 90, 92, 93, 96, 105, 108.

17. Linear Regression Theory

    Paper Nos. 33, 89, 90, 91, 93, 96.

18. Robust Estimation and Testing

    Paper Nos. 25, 26, 86, 92, 108.

INVITED CONFERENCE LECTURES

2018 Penn State Cornell Conference on Econometrics and Industrial Organization, October.

2017 12th Tinbergen Conference: Inference Issues in Econometrics, May.

2016 New Approaches to the Identification of Macroeconomic Models, Oxford, UK, September.

2016 Asian Meetings of the Econometric Society, Kyoto, Japan, August.

2015 Canadian Econometrics Study Group, University of Guelph, September.

2013 Econometric Society North American Winter Meetings, San Diego, January.

2012 Canadian Econometrics Study Group, Queen's University, October.

New York Camp Econometrics VII, Cooperstown, NY, April.

Identification and Inference in Econometrics, Vanderbilt University, March.

2011 European Meetings of the Econometric Society, Oslo, Norway, August.

Conference in Honor of Joel Horowitz, University College, London, June.

2010 Canadian Econometrics Study Group, University of British Columbia, October.

CIREQ Time Series Conference, U. of Montreal, May.

2009 Netherlands Econometrics Study Group, June.

Banff International Research Station, April.

2008 CIREQ Conference on Inference with Incomplete Models, U. of Montreal, October.

ERID Conference on Partially Identified Models, Duke, October.

Econometric Society Far Eastern and South Asian Meetings, Singapore, July.

CEMMAP Conference on Inference in Partial Identified Models with Applications, UCL, March.

Econometric Society North American Winter Meetings, New Orleans, LA, January.

2006 Econometric Society North American Summer Meetings, Minneapolis, MN, June.

Workshop on Frontiers of Statistics, Princeton, NJ, May.

2005 World Congress of the Econometric Society, London, August.

Canadian Economic Association Meetings, Hamilton, Canada, June.

2004 Korean Econometric Society Meetings, Seoul, Korea, July.

Canadian Econometrics Study Group Meetings, Toronto, Canada, September.

2003 NBER/NSF Conference on Weak Instruments, Cambridge, MIT, June.

Korean Econometric Society Meetings, Seoul, Korea, June.

E.J. Hannan Lecture, Australasian Meetings of the Econometric Society, Sydney, Australia, July.

1999 European Meetings of the Econometric Society, Santiago de Compostela, Spain, August.

Canadian Econometrics Study Group, Montreal, Canada, September.

1993 Conference on Semiparametric Econometric Models, Lausanne, Switzerland, June.

Canadian Econometrics Study Group, Toronto, Canada, September.

1992 CRDE/Journal of Econometrics Conference on Recent Developments in the Econometrics of Structural Change, Montreal, Canada, September.

1991 International Conference on Econometrics of Non-stationary Models and Co-integration, Paris, France, June.

1991 British Econometrics Study Group, Bristol, England, July.

1990 Institute of Mathematical Statistics, Eastern Regional Meetings, Baltimore, MD, April.

1989 International Conference on Heterogeneity in Econometrics, Paris, France, June.

1987 Econometric Society Summer Meetings, Ann Arbor, MI, June.

Institute of Mathematical Statistics, Annual Meetings, San Francisco, CA, August.

Canadian Econometrics Study Group, Waterloo, Ontario, September.

1986 Canadian Econometrics Study Group, Montreal, Quebec, September.

1985 Institute of Management Science/Operations Research Society of America, Annual Meetings, Boston, MA, February.

Canadian Econometrics Study Group, London, Ontario, September.

International Conference on Foundations of Statistical Inference: Applications in Medicine, Social Sciences, and Industry, Tel Aviv, Israel, December.