Anil K. Bera

Professor of Economics
OFFICE ADDRESS AND PHONE: University of Illinois
Department of Economics
225E David Kinley Hall
1407 W. Gregory Dr.
Urbana, IL 61801
(217) 333-4596
Email: abera@uiuc.edu
WEBSITE: https://sites.google.com/site/anilkbera/
EDUCATION:
B. Sc., Calcutta University, India, 1975.
First Class Honors in Statistics.
M. Stat., Indian Statistical Institute, 1977.
First Class, with Specialization in Econometrics and Planning.
Ph.D., Australian National University, 1983.
Dissertation Title: Aspects of Econometric Modeling.
POSITIONS AT COLLEGES AND UNIVERSITIES:
Statistical Assistant, World Health Organization, March 1975-August 1975.
Junior Research Fellow in Mathematical Economics, Indian Statistical Institute, New Delhi, August 1977-March 1979.
Teaching Assistant, Department of Statistics, Australian National University, March 1980-November 1982.
Research Fellow, CORE, Universite Catholique de Louvain, Belgium, December 1982-August 1983.
Visiting Scientist, Indian Statistical Institute, Calcutta, Summer 1985.
Assistant Professor, University of Illinois at Urbana-Champaign, August 1983-August 1987.
Visitor, Australian National University, August 1988.
Visitor, University of Melbourne, Australia, May-June 1989.
2
Visitor, University of New England, Australia, July 1989.
Visiting Reader, Monash University, Australia, July-August 1989.
Visitor, Australian National University, August 1989.
Visiting Associate Professor, University of Western Ontario, Canada, January-April 1990.
Academic Visitor, University of California, San Diego, April-July 1990.
Visiting Associate Professor, Indiana University, August-December 1990.
Visiting Scientist, Indian Statistical Institute, Calcutta and Delhi Campuses, May-June 1991.
Visitor, Center for Economic Research (CentER), Tilburg University, Holland, August 1991.
Associate Professor, University of Illinois at Urbana-Champaign, August 1987-August 1991.
Visiting Professor, Indian Statistical Institute, Delhi and Calcutta Campuses, January-February 1997.
Visiting Professor, University of Hawaii at Manoa, April 1997.
Visiting Professor, Singapore Management University, March-April, 2004.
Visiting Professor, University of Cyprus, May 2004.
Visiting Professor, Nanyang Technological University, Singapore, August 2004.
Visiting Professor, University of Cyprus, December 2005.
Visiting Professor, The Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, July-August 2006.
Visiting Professor, University of Cyprus, May 2007.

Visiting Professor, WISE, Xiamen University, China, July 2007.
Visiting Professor, WISE, Xiamen University, China, July 2008.
Visiting Professor, Singapore Management University, July 2008.
Visiting Professor, Info-Metrics Institute, American University, Washington, March 2010.
Visiting Professor, WISE, Xiamen University, China, July 2011.
Invited Lecturer, International Autumn School in Spatial Econometrics, Toledo, Spain, September 2011.
3
Visiting Professor, Info-Metrics Institute, American University, Washington, March 2012.
Visiting Professor (Summer School), Istanbul University, Turkey, July 2012.
Visiting Professor (Summer School), Pamukkale University, Turkey, July 2012.
Principal Speaker, PROGNOZ Summer School, Perm State University, Perm, Russia, May 2013.
Visiting Professor, Higher School of Economics, Perm, Russia, June 2013.
Visiting Professor, WISE, Xiamen University, China, July 2013.
Visiting Professor, High School of Economics, Moscow, May 2014.
Principal Speaker, PROGNOZ Summer School, Perm State University, Perm, Russia, May 2014.
Summer School of Econometrics and Statistics, Dongbei University of Finance and Economics, Dalian, China, July 2014.
Visiting Professor, Department of Economics, Istanbul Technical University and Yildiz Technical University, Istanbul, Turkey, July-August 2014.
Visiting Professor, Spatial Econometrics Advanced Institute (SEAI), Università Cattolica del Sacro Cuore of Rome, May 2013, May 2014, June 2015, May 2016.
Visiting Professor, Istanbul Technical University, Istanbul, Turkey, April 2016.
Visiting Professor, Los Andes University, Bogotà, Colombia, June 2016.
Adjunct Professor, Department of Finance, College of Business, University of Illinois at Urbana-Champaign, 2004-present.
Adjunct Professor, Department of Agricultural and Consumer Economics, College of Agricultural, Consumer and Environmental Sciences, University of Illinois at Urbana-Champaign, 2004-present.
Professor, University of Illinois at Urbana-Champaign, August 1991-present.

MEMBERSHIP IN ACADEMIC ORGANIZATIONS:

Committee on the Status of Women in the Economics Profession (CSWEP), American Economic Association, 1986-present.
Econometric Society, 1979-present.
American Economic Association, 1981-present.
American Statistical Association, 1981-present.
Institute of Mathematical Statistics, 1986-present.
Member, Indian Statistical Institute, 1989-present.
Life Member, Indian Econometric Society, 1989-present.
Life Member, India International Statistical Association, 1999-present.
Life Member, Indian Society for Probability and Statistics, 2004-present.
4

POSITIONS IN ACADEMIC ORGANIZATIONS:

Publication Officer, Business and Economic Statistics Section, American Statistical Association, 1996-1998.

ACADEMIC HONORS:

Keynote Speaker, International Conference on Econometrics, Turkish Economic Association, October 20-22, 2016, Bodrum, Turkey.
Keynote Speaker, European Real Estate Society (ERES) 22nd Annual Conference, June 24-27, 2015, Istanbul, Turkey.
Keynote Speaker, The 4th International Conference in Econometrics and Forecasting,

Dongbei University of Finance and Economics, Dalian, China, July 2014.
Keynote Speaker, The 3rd National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2014.
Keynote Speaker, The 2nd National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2012.
Keynote Speaker, Tsinghua International Conference in Econometrics, Beijing, China, May 2012.
Invited Speaker, Advances in Econometrics Conference in Honor of Jerry Hausman, Louisiana State University, Baton Rouge, February 2012.
Keynote Speaker, 12th International Symposium on Econometrics, Operations Research and Statistics, Denizli, Turkey, June 2011.
Keynote Speaker, IVth World Conference of the Spatial Econometrics Association, Chicago, June 2010.
Keynote Speaker, The 1st National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2010.
Fellow, Spatial Econometrics Association, 2007-current.
Honorable Mention, Campus Award for Excellence in Graduate and Professional Teaching, 2005.
Economics Graduate Students' Organization (EGSO) Award for Excellence in Graduate Teaching: 2003, 2004, 2008.
Named to the List of Teachers Rated as Excellent, almost every semester I have taught, 1987-present.
College of Commerce Alumni Association Outstanding Teaching Award for Graduate Teaching, 1991.
Japan Society for the Promotion of Science (JSPS) Fellowship, 1995.
5
Lansdowne Visitor, University of Victoria, Canada, March 2000.
Named to the List of Teachers Rated as Excellent, almost every semester I have taught, 1987-present.
Indian Statistical Institute Scholarship, 1975-1977.
Junior Research Fellowship, Indian Statistical Institute, 1977-1979.
Australian National University Fellowship, 1979-1982.
CORE Fellowship, 1982-1983.
PUBLICATIONS:
Books and Monographs
Financial Econometrics and Empirical Market Microstructure, Co-Editor (with S. Ivliev and F. Lillo), Springer International Publishing, 2015, 284 pages.
Rao's Score Test and Its Applications, Co-Editor (with R. Mukerjee), Special Issue of the *Journal of Statistical Planning and Inference*, Volume 97, August 2001, 200 pages.
Refereed Articles
"Robustness of Validity and Efficiency of Rao's Score Tests Under Local Misspecification" (with G. Montes-Rojas and W. Sosa-Escudero), *Communications in Statistics, Theory and Method, 2016,* forthcoming.
"Tests for Normality Based on the Quantile-mean Covariance" (with J.Alejo, A. Galvo, and G. Montes Rojas and Z. Xiao), *The Stata Journal,* 2016, forthcoming.
"Testing Spatial Dependence when a Nuisance parameter is not Identified Under the Null Hypothesis" (with Y-H Kao), *Annals of Regional Science*, 2016, forthcoming.
"A New Characterization of the Normal Distribution and Test for Normality" (with A. Galvo, L. Wang and Z. Xiao), *Econometric Theory*, 2016.
"Which Quantile is Most Informative? Maximum Likelihood, Maximum Entropy and Quantile Regression" (with A. Galvo, G. Montes Rojas and S. Park), *Journal of Econometric Methods*, 2016.
"Adjusting the Tests for Skewness and Kurtosis for Distributional Misspecifications" (with G. Premaratne), *Communications in Statistics, Simulation and Computation*, 2015, pp. 1-27.

“The Improbable Nature of Implied Correlation Matrix of Spatial Autoregressive Model” (with M. Sen), *Regional Statistics*, 2014, 4, pp. 3-15.
“On Testing the Equality of Mean and Quantile Effects” (with A. Galvo and L. Wang), *Journal of Econometric Methods*, 2014, 3, pp. 47-62.
6
“Testing Equality of Two Densities Using Neyman’s Smooth Test” (with A. Ghosh and Z. Xiao), *Econometric Theory*, 2013, 29, pp.419-446.
“ET Interview with Professor George Judge”, *Econometric Theory*, 2013, 29, pp.153-186.
“A Hausman Test for Spatial Regression Model” (with Monalisa Sen and Yu-Hsien Kao), *Essays in Honors of Jerry Hausman (Advances in Econometrics, Volume 29),* Emerald Group Publishing Limited, 2012, pp.547-559.
“History of the Indian Statistical Institute – Numbers and Beyond (1931-1947)” (with J.K. Ghosh and P. Maiti), in *Science and Modern India: An Industrial History: 1784-1947*, U. Dasgupta, Editor. Project of History of Indian Science, Philosophy and Culture, Center for Studies in Civilization, Ministry of Human Resource Development, Government of Indian, 2011, pp.1013 -1056.
“General Specification Testing with Locally Misspecified Models” (with G. Montes-Rojas and W. Sosa-Escudero), *Econometric Theory*, 2010, 26, pp.1838-1845.
“Maximum Entropy Autoregressive Conditional Heteroskedastic (MEARCH) Models” (with S. Park), *Journal of Econometrics*, 2009, 150, pp.219-230.
“Testing Under Local Misspecification and Artificial Regression” (with G. Montes-Rojas and W. Sosa-Escudero*), Economics Letters*, 2009,104, pp.66-68.
“Optimal Portfolio Diversification Using Maximum Entropy Principle” (with S. Park), *Econometric Reviews*, 2008, 27, pp. 484-512.
“Tests for Unbalanced Error-Components Models Under Local Misspecification” (with W. Sosa-Escudero), *The Stata Journal*, 2008, 8, pp.68-78.
“Estimating Functions and Equations: An Essay on Historical Developments with Applications to Econometrics” (with Y. Bilias and P. Simlai), in *Palgrave Handbook of Econometrics*, Volume 1, Econometric Theory, T.C. Mills and K. Patterson, Editors, 2006, pp. 427-476.
“A Test for Symmetry with Leptokurtic Financial Data” (with G. Premaratne)*, Journal of Financial Econometrics*, 3, 2005, pp. 169-187.
“Financial Data Analysis Using Maximum Entropy Approach” (with S. Park), *Proceedings of the International Statistical Conference*, Sri Lanka, 2004, pp. 89-105.
“ET Interview with Professor C. R. Rao”, *Econometric Theory*, 19, 2003, pp. 329-398.
“Test for Error Component Model in the Presence of Local Misspecification” (with W. Sosa-Escudero and M. Yoon), in *Recent Development in the Econometrics of Panel Data*, B. Baltagi, Editor, Edward Elgar Publishing, 2003.
“The MM, ME, ML, EL, EF and GMM Approaches to Estimation: A Synthesis” (with Y. Bilias), *Journal of Econometrics*, 107, 2002, pp. 51-86.
Testing Constancy of Correlation and Other Specifications of the BGARCH Model with an Application to International Equity Returns” (with S. Kim), *Journal of Empirical Finance*, 9, 2002, pp. 171-195.
7
“On Some Heteroskedasticity-Robust Estimators of Variance-Covariance Matrix of the Least Squares Estimators” (with T. Suprayitno and G. Premaratne), *Journal of Statistical Planning and Inference*, 108, 2002, pp. 121-136.
“Robust Tests for Heteroskedasticity and Autocorrelation in the Multiple Regression Model” (with Pin Ng), *Journal of The Indian Society of Probability and Statistics*, 6, 2002, pp. 78-96.
“Neyman’s Smooth Test and Its Applications in Econometrics” (with A. Ghosh), in *Handbook of Applied Econometrics and Statistical Inference*, A. Ullah, A. Wan and A. Chaturvedi, Editors, Marcel Dekkar, 2002, pp. 177-230.
“Information Matrix Tests for the Composed Error Frontier Model” (with N.C. Mallick),

in *Advances on Methodological and Applied Aspects of Probability and Statistics*, N. Balakrishnan, Editor, Gordon and Breach Science Publishers, 2002, pp. 575-596.
“Specification Tests for Linear Panel Data Models” (with W. Sosa-Escudero), *Stata Technical Bulletin*, STB-61, 2001, pp. 18-21.
“On Some Optimality Properties of Fisher-Rao Score Function in Testing and Estimation” (with Y. Bilias), *Communications in Statistics, Theory and Method*, 30, 2001, pp. 1533-1559.
“Rao’s Score, Neyman’s C(〈) and Silvey’s LM Tests: An Essay on Historical Developments and Some New Results” (with Y. Bilias), *Journal of Statistical Planning and Inference*, 97, 2001, pp. 9-44.
“Tests for the Error Component Model in the Presence of Local Misspecification”(with W. Sosa-Escudero and M.J. Yoon), *Journal of Econometrics*, 101, 2001, pp. 1-23.
“General Hypothesis Testing” (with G. Premaratne), in *A Companion to Theoretical Econometrics*, B. Baltagi, Editor, Blackwell Publishers, 2001, pp. 38-61.
“Hypothesis Testing in the 20th Century with a Special Reference to Testing with Misspecified Models,” in *Statistics for the 21st Century*: *Methodologies for Applications of the Future*, C.R. Rao and Gabor J. Szekely, Editors, Marcel Dekkar, 2000, pp. 33-92.
“Estimating Production Uncertainty in Stochastic Frontier Production Function Models” (with S. Sharma), *Journal of Productivity Analysis,* 12, 1999, pp. 187-210*.*
“Estimation of Time-Varying Hedge Ratios for Corn and Soybeans: BGARCH and Random Coefficient Approaches” (with P. Garcia and J-S. Roh), *Sankhyā*, 59, 1998, pp. 346-368.
“A Survey of ARCH Models” (with M. Higgins), in *Volatility: New Techniques for Pricing Derivatives and Managing Financial Portfolios*, R. Jarrow, Editor, Risk Publications, 1998, pp. 23-58.
“Spatial Dependence in Linear Regression Models with an Introduction to Spatial Econometrics” (with L. Anselin), in *The Handbook of Applied Economic Statistics*, A. Ullah and D. Giles, Editors, Marcel Dekkar, 1998, pp. 237-289.
“Hypothesis Testing for Some Nonregular Cases in Econometrics” (with S. Ra and N. Sarkar), in *Econometrics: Theory and Practice*, S. Chakravarty, D. Coondoo and

R. Mukherjee, Editors, Allied Publishers, 1998. pp. 319-351.
“ARCH and Bilinearity as Competing Models for Nonlinear Dependence” (with M. L. Higgins), *Journal of Business and Economic Statistics*, 15, 1997, pp. 43-50.
“Testing for the Regression Coefficient Stability” (with S. Ra), *Journal of Quantitative Economics*, 13, 1997, pp. 17-35.
“Simple Diagnostic Tests for Spatial Dependence” (with L. Anselin, R. Florax and M. J. Yoon), *Regional Science and Urban Economics*, 26, 1996, pp. 77-104.
“Random Coefficient Formulation of Conditional Heteroskedasticity and Augmented ARCH Models” (with M. L. Higgins and S. Lee), *Sankhyā*, 58, 1996, pp. 199-220.
“Specification Test for a Linear Regression Model with ARCH Process” with X-L. Zuo), *Journal of Statistical Planning and Inference*, 50, 1996, pp. 283-308.
“Tests for Normality Using Estimated Score Function” (with P. T. Ng), *Journal of Statistical Computation and Simulation*, 52, 1995, pp. 273-287.
“A Test for the Presence of Conditional Heteroskedasticity within ARCH-M Framework” (with S. Ra), *Econometric Reviews*, 14, 1995, pp. 473-485.
“ARCH Models: Properties Estimation and Testing” (with M. L. Higgins), in *Survey in Econometrics*, L. Oxley, D. George, C. Roberts and S. Sayer, Editors, Blackwell Publishers, 1994, pp. 215-272.
“The ARCH Effects and Efficient Estimation of Hedge Ratios for Stock Index Futures” (with H. Park and E. Bubnys), in *Advances in Futures and Options Research*, D. M. Chance and R. R. Trippi, Editors, JAI Press, 1993, pp. 313-328.
“Information Matrix Test, Parameter Heterogeneity and ARCH: A Synthesis” (with S. Lee), *Review of Economic Studies*, 60, 1993, pp. 229-240.
“Specification Testing with Locally Misspecified Alternatives” (with M. J. Yoon),

Econometric Theory, 9, 1993, pp. 649-658.
"Mean Square Error Comparison of Pretest and Other Estimators for Zellner's SURE Model" (with A. Ozcam, G. Judge and T. Yancey), *Journal of Quantitative Economics*, 9, 1993, pp. 41-52.
"ARCH Models: Properties, Estimation and Testing" (with M. L. Higgins), *Journal of Economic Surveys*, 7, 1993, pp. 305-366.
"Interaction Between Autocorrelation and Autoregressive Conditional Heteroskedasticity: A Random Coefficient Approach" (with M. L. Higgins and S. Lee), *Journal of Business and Economic Statistics*, 10, 1992, pp. 133-142.
"A Test for Conditional Heteroskedasticity in Time Series Models" (with M. L. Higgins), *Journal of Time Series Analysis*, 13, 1992, pp. 501-519.
"Joint Tests of Non-Nested Models and General Error Specification" (with M. McAleer, H. Pesaran and M. Yoon), *Econometric Reviews*, 11, 1992, pp. 97-117.

"A Class of Nonlinear ARCH Models" (with M. L. Higgins), *International Economic Review*, 33, 1992, pp. 137-158.
"Bayesian Estimation of Systematic Risk Using Hierarchical and Nonnormal Priors" (with J. Machado), in *Readings in Econometrics in Honor of George Judge*, W. Griffiths, H. Lutkepohl and M. E. Bock, Editors, North Holland, 1992, pp. 143-157.
"Rao's Score Test in Econometrics" (with A. Ullah), *Journal of Quantitative Economics*, 7, 1991, pp. 189-220.
"Alternative Approaches to Testing Non-Nested Models with Autocorrelated Disturbances" (with M. McAleer and H. Pesaran), *Communications in Statistics, Theory and Method*, 19, 1990, pp. 3619-3644.
"Linearised Estimation of Nonlinear Simultaneous Equation Systems" (with R. P. Byron), *Journal of Quantitative Economics*, 6, 1990, pp. 289-309.
"Adoption of High Yielding Rice Varieties in Bangladesh: An Econometric Analysis" (with T. Kelley), *Journal of Development Economics*, 33, 1990, pp. 263-285.
"Nested and Non-nested Procedures for Testing Linear and Log-Linear Regression Models" (with M. McAleer), *Sankhyā*, Series B., 50, 1989, pp. 212-224.
"Tests for Serial Dependence and Other Specification Analysis in Models of Markets in Disequilibrium" (with P. M. Robinson), *Journal of Business and Economic Statistics*, 7, 1989, pp. 343-352.
"A Joint Test for ARCH and Bilinearity in the Regression Model" (with M. L. Higgins), *Econometric Reviews*, 7, 1989, pp. 171-181.
"Checks of Model Adequacy for Univariate Time Series Models and Their Applications to Econometric Relationships: Comment" (with P. Newbold), *Econometric Reviews*, 7, 1988, pp. 43-48.
"Conditional and Unconditional Heteroscedasticity in the Market Model" (with E. Bubnys and H. Y. Park), *Financial Review*, 23, 1988, pp. 201-214.
"Test for Normality of Observations and Regression Residuals" (with C. M. Jarque), *International Statistical Review*, 55, 1987, pp. 163-172.
"Interest Rate Volatility, Basis Risk and Heteroscedasticity in Hedging Mortgages" (with H. Y. Park), *Journal of the American Real Estate & Urban Economics Association*, 15, 1987, pp. 79-97.
"On Exact and Asymptotic Tests of Non-Nested Models" (with M. McAleer), *Statistics and Probability Letters*, 5, 1987, pp. 19-22.
"Additivity and Separability of the Lagrange Multiplier, Likelihood Ratio and Wald Tests" (with C. R. McKenzie), *Journal of Qualitative Economics*, 3, 1987, pp. 53-63.
"An Adjustment Procedure for Predicting Systematic Risk" (with S. Kannan), *Journal of Applied Econometrics*, 1, 1986, pp. 317-332.
"Testing Normality with Stable Alternatives" (with C. R. McKenzie), *Journal of*

Statistical Computation and Simulation, 25, 1986, pp. 37-52.
"Alternative Forms and Properties of the Score Test" (with C. R. McKenzie), *Journal of*

Applied Statistics, 13, 1986, pp. 13-25.

"Tests for Serial Independence in Limited Dependent Variable Models" (with P. M. Robinson and C. M. Jarque), *International Economic Review*, 26, 1985, pp. 629-638.

"The Use of Linear Approximation to Nonlinear Regression Analysis," *Sankhyā*, Series B, 46, 1984, pp. 285-290.

"Testing for the Normality Assumption in Limited Dependent Variable Models" (with C. M. Jarque and L. F. Lee), *International Economic Review*, 25, 1984, pp. 563-578.

"A Note on the Effects of Linear Approximation on Hypothesis Testing" (with R. P. Byron), *Economics Letters*, 12, 1983, pp. 251-254.

"Tests for Multivariate Normality with Pearson Alternatives" (with S. John), *Communications in Statistics*, A12, 1983, pp. 103-117.

"Least Squares Approximations to Unknown Regression Functions: A Comment" (with R. P. Byron), *International Economic Review*, 24, 1983, pp. 255-260.

"Some Exact Tests for Model Specification" (with M. McAleer), *Review of Economics and Statistics*, 65, 1983, pp. 351-354.

"Model Specification Tests Against Non-Nested Alternatives: Comment" (with M. McAleer), *Econometric Reviews*, 2, 1983, pp. 121-130.

"Linearised Estimation of Nonlinear Single Equation Functions" (with R. P. Byron), *International Economic Review*, 24, 1983, pp. 237-248.

"Model Specification Tests: A Simultaneous Approach" (with C. M. Jarque), *Journal of Econometrics*, 20, 1982, pp. 59-82.

"A New Test for Normality," *Economics Letters*, 9, 1982, pp. 263-268.

"Efficient Specification Tests for Limited Dependent Variable Models" (with C. M. Jarque), *Economics Letters*, 9, 1982, pp. 153-160.

"A Note on Testing Demand Homogeneity," *Journal of Econometrics*, 18, 1982, pp. 291-294.

"Further Evidence on Asymptotic Tests for Homogeneity and Symmetry in Large Demand Systems" (with R. P. Byron and C. M. Jarque), *Economics Letters*, 8, 1981, pp. 101-105.

"Efficient Tests for Normality, Homoscedasticity and Serial Independence of Regression Residuals: Some Monte Carlo Evidence" (with C. M. Jarque), *Economics Letters*, 7, 1981, pp. 313-318.

"Efficient Tests for Normality, Homoscedasticity and Serial Independence of Regression Residuals" (with C. M. Jarque), *Economics Letters*, 6, 1980, pp. 255-259.

Articles in Non-Refereed Journals

"1997 Illinois Economic Forecast" (with H. Westbrook), *Illinois Business Review*, 53, 1996, pp. 4-8.

"1996 Illinois Economic Forecast" (with H. Westbrook), *Illinois Business Review*, 52, 1995, pp. 5-9.

"1995 Illinois Economic Forecast" (with G. H. Peebles and H. Westbrook), *Illinois Business Review*, 51, 1994, pp. 5-9.

Published Proceedings

"Neyman's Smooth Test and Its Use in Statistics and Econometrics" (with A. Ghosh), *Proceedings of the International Conference on Recent Developments in Statistics and Probability and Their Applications*, 2001, pp. 43-45.

"Rao's Score, Neyman's C(〈) and Silvey's LM Tests: An Essay on Historical Developments and Some New Results" (with Y. Billias), *Proceedings of the American Statistical Association, Business and Economic Statistics Section*, 1997, pp. 18-27.

"Testing Constancy of Correlation with an Application to International equity Returns" (with S. Kim), *Proceedings of the Fourth International Conference on Investments and Derivatives*, Tokyo, 1997.

"Simple Diagnostic Tests for Spatial Dependence" (with L. Anselin, R. Florax and Mann J. Yoon), *Proceedings of the Osaka Econometrics Conference*, 1995, pp. 287-309.

"A Large Sample Normality Test Using the Score Function" (with P. T. Ng), *Proceedings of the American Statistical Association, Business and Economic Statistics Section*, 1994.

"A Test for Conditional Heteroskedasticity in Time Series Models" (with M. L. Higgins), *Proceedings of the Pre-conference of the Far Eastern Meeting of the Econometric Society*, 1991, pp. 251-288.

"General Functional Forms for ARCH Models" (with M. L. Higgins), *Proceedings of the American Statistical Association, Business and Economic Statistics Section*, 1991, pp. 260-265.

Book Reviews

Econometric Analysis, by William H. Greene in the *Journal of the American Statistical Association*, 89, 1994, pp. 1567-1569.

Statistical Methods in Econometrics, by Ramu Ramanathan in the *Journal of the American Statistical Association*, 89, 1994, pp. 1144-1145.

The Econometrics of Disequilibrium, by Richard E. Quandt in the *Journal of Economic Literature*, 29, 1991, pp. 1746-1748.

Specification Analysis in the Linear Model, M. L. King and D. E. A. Giles, Editors, in the *Journal of Economic Literature*, 27, 1989, pp. 620-622.

Working Papers

"Adjustment of Rao's Score Test for Distributional and Local Parametric Misspecifications" (with Y. Bilias and M. Yoon). To be submitted: *Econometric Theory*.

"Specification Testing for Panel Spatial Models with Misspecification" (with M. Sen), accepted for presentation at Vth World Conference of Spatial Econometrics Association, Toulouse, France 2011, Under revision for the *Regional Science and Urbana Economics,* as requested by the journal.

"Spatial Autoregressive Conditional Heteroscedasticity (SARCH) Models and Its Applications" (with P. Simlai). To be submitted: *Journal of Applied Econometrics*.

"A Formal Test for Density Forecast Evaluation" (with A. Ghosh). To be submitted: *International Journal of Forecasting.*

"Scalar Measures of Volatility and Dependence for the Multivariate Models of Financial Markets" (with S. Kim). To be submitted: *Journal of Empirical Finance*.

"Estimation of Random Components and Prediction in One-and Two-Way Error Component Regression Models" (with S. Sharma). To be submitted: *Econometric Reviews*.

"Modeling Asymmetry and Excess Kurtosis in Stock Return Data" (with G. Premaratne). To be submitted: *Econometric Journal.*

"Spatial Dependence in Financial Data: Importance of the Weight Matrix" (with S. Er and N. Fidan-Keçeci. To be submitted: *Econometric Theory.*

"Information Theoretic Approaches to Density Estimation with an Application to the U.S. personal Income Data" (with S. Park), 2016, Revision submitted to the *Journal of Income Inequality,* as requested by the journal.

Editorial Boards

Co-Editor of:

Indian Growth and Development Review, 2007-2014.

Associate Editor of:

Sankhyā, The Indian Journal of Statistics, 2009-present.

Foundations and Trends in Econometrics, 2004-present.

Applied Stochastic Models in Business and Industry, 2002-present.

Journal of Business and Economic Statistics, 1993-2001.

Abstract of Working Papers in Economics, 1986-present.

Econometric Reviews, 1991-2004.

Journal of Quantitative Economics, 2001-present.

Guest Editor: *Journal of Statistical Planning and Inference*, 1996-2001.

Member of the C.R. Rao Volume Editorial Committee, *Journal of Statistical Planning and Inference*, 2001-2003.

Reviewer: 1991 Sigma Xi Paper Contest.

Refereeing:

American Economic Review

American Statistician

Annals of Statistics

Annals of the Institute of Statistical Mathematics

Basil and Blackwell Publishers

Biometrika

Cambridge University Press

Communications in Statistics

Econometrica

Econometric Theory

Econometric Reviews

Economic Record

Empirical Economics

Financial Review

Geographical Analysis

International Economic Review

International Regional Science Review

International Review of Economics and Finance

John Wiley and Sons

Journal of American Agricultural Economics

Journal of the American Statistical Association

Journal of Applied Econometrics

Journal of Asian Economics

Journal of Business and Economic Statistics

Journal of Econometrics

Journal of Economic Surveys

Journal of Empirical Finance

Journal of Financial and Quantitative Analysis

Journal of Financial Research

Journal of International Trade and Economic Development

Journal of Productivity Analysis

Journal of Statistical Computation and Simulation

Journal of Statistical Planning and Inference

Journal of Quantitative Economics

Kluwer Academic Publishers

National Science Foundation

Natural Sciences and Engineering Research Council of Canada

Physica-Verlag, Heidelberg

Quarterly Journal of Business and Economics

Quarterly Review of Economics and Business

Quarterly Review of Economics and Finance

Real Estate Economics

Regional Science and Urban Economics

Research Board (University of Illinois)

Research Grant Council, University Grants Committee, Hong Kong

Review of Economics and Statistics

Review of Economic Studies

Review of Quantitative Finance and Accounting

Sankhyā

Scandinavian Journal of Economics

Social Sciences and Humanities Research Council of Canada
Statistics and Probability Letters
Other Review Services (Grant Review Panels, Review
of Faculty at Other Institutions)
United Arab Emirates (UAE) University, 2015, Promotion and Tenure Review.
Purdue University, 2010, Faculty Promotion and Tenure Review.
Indian Institute of Technology, 2008. Faculty Promotion and Tenure Review.
National University of Singapore, 2008, Faculty Promotion (to Full Professor) Review.
University of Cyprus, 2008, Faculty Promotion and Tenure Review.
University of California, Riverside, 2007, Review for a Distinguished Professorship.
Singapore Management University, 2007, Faculty Promotion and Tenure Review.
Indian Institute of Technology, 2006, External Ph.D. Dissertation Examiner in Applied Mathematics.
North Carolina State University, 2006, Faculty Research Award Review.
Singapore Management University, 2006, Faculty Promotion and Tenure Review.
University of California at Riverside, 2003, Faculty Promotion (to Full Professor) Review.
Emory University, 2003, Faculty Promotion (to Full Professor) Review.
American University, 2003, Faculty Promotion (to Full Professor) Review.
National University of Singapore, 2002, Faculty Promotion and Tenure Review.
University of Arizona, 2001, Faculty Promotion and Tenure Review.
La Trobe University, Australia, 2000, Dissertation External Examiner.
Monash University, Australia, 2000, Dissertation External Examiner.
University of California at Riverside, 1999, Faculty Promotion and Tenure Review.
Texas A&M University, 1999, Faculty Promotion and Tenure Review.
National University of Singapore, 1999, Faculty Promotion and Tenure Review.

University of Notre Dame, 1998, Faculty Promotion and Tenure Review.
University of California at Riverside, 1998, Faculty Promotion and Tenure Review.
La Trobe University, Australia, 1998, Faculty Promotion and Tenure Review.
Cornell University, 1997, Faculty Promotion and Tenure Review.
University of Virginia, 1997, Faculty Promotion and Tenure Review.
Indiana University—Purdue University at Indianapolis (IUPUI), 1997, Faculty Promotion and Tenure Review.
University of Kentucky, 1996, Faculty Promotion and Tenure Review.
Emory University, 1995, Faculty Promotion and Tenure Review.
Sydney University, Australia, 1995, Ph.D. Dissertation External Examiner.
University of Western Ontario, Canada, 1994, Ph.D. Dissertation External Examiner.
Lucknow University, India, 1994, Ph.D. Dissertation External Examiner.
University of Colorado at Boulder, 1994, Faculty Promotion and Tenure Review.
University of Virginia, 1993, Faculty Promotion and Tenure Review.
University of Arizona, 1993, Faculty Promotion and Tenure Review.
Southern Illinois University, 1992, Faculty Promotion and Tenure Review.
Rutgers University, 1992, Faculty Promotion and Tenure Review.
University of Western Ontario, Canada, 1987, Ph.D. Dissertation External Examiner.
REPORT ON CITATIONS:
Total number of citations is **14,674** (using Google Scholar). Many books and papers also cite my book chapters.
A list of my most cited journal articles are given below (updated).
Paper name Journal name Volume Year **Number of Citations**
Efficient tests for normality, homoscedasticity and serial independence of regression residuals

Econ Lett 6 1980 2,576
A test for normality of observations
and regression residuals
Int Stat Rev 55 1987 2,111
16
Spatial dependence in linear
regression models with an
introduction to spatial econometrics
Handbook of Applied
Economic Statistics
155 1998 1,656
Simple diagnostic tests for spatial
dependence
Reg Sci Urban Econ 26 1996 1,340
ARCH models: properties,
estimation and testing
J Ec Surveys 7 1993 1,008
A class of nonlinear ARCH models
Int Econ Rev 33 1992 383
Model specification tests: A
simultaneous approach
J Econometrics 20 1982 325
Efficient tests for normality,
homoscedasticity and serial
independence of regression
residuals: Monte Carlo evidence
An efficient large-sample test for
normality of observations and
regression residuals
Econ Lett
Australian National
University
7
1981
1981
321
232
Testing the normality assumption in
limited dependent variable models
Int Econ Rev 25 1984 214
Specification testing with locally
misspecified alternatives
Econometric Theory 9 1993 160
Testing constancy of correlation
and other specifications of the
BGARCH model with an
application to international equity
returns
J Empirical Finance 9 2002 133
Estimation of time-varying hedge
ratios for corn and soybeans:
BGARCH and random coefficient
approaches
Sankhyā 59 1997 136
Further evidence on asymptotic

tests for homogeneity and
symmetry in large demand systems
Econ Lett 8 1981 116
Maximum entropy autoregressive
conditional heteroskedasticity
model
J Econometrics 150 2009 127
17
Interaction between autocorrelation
and conditional heteroscedasticity:
A random-coefficient approach
J Bus Econ Stat 10 1992 102
Modeling asymmetry and excess
kurtosis in stock return data
Working Paper * 2014 97
Rao's score, Neyman's C(α) and
Silvey's LM tests: an essay on
historical developments and some
new results
J Stat Plan Inf 97 2001 86
ARCH and bilinearity as competing
models for nonlinear dependence
J Bus Econ Stat
15
1997
78
The MM, ME, ML, EL, EF and
GMM approaches to estimation: a
synthesis
J Econometrics 107 2002 81
Estimating production uncertainty
in stochastic frontier production
function models
J Prod Analysis 12 1999 82
Tests for the error component
model in the presence of local
misspecification
J Econometrics 101 2001 79
Tests for multivariate normality
with Pearson alternatives
*Communications in
Statistics*
12 1983 76
A test for symmetry with
leptokurtic financial data
*J Financial
Econometrics*
3 2005 68
Optimal portfolio diversification
using the maximum entropy
principle
Econ Rev 27 2008 73
Alternative forms and properties of
the score test
J Appl Stat 13 1986 59

A test for conditional
heteroskedasticity in time series
models
J Time Ser Analysis 13 1992 54
Conditional heteroscedasticity in
the market model and efficient
estimates of betas
Financial Rev 23 1988 55
18
Nested and non-nested procedures
for testing linear and log-linear
regression models
Sankhyā 51 1989 47
Information matrix test, parameter
heterogeneity and ARCH: a
synthesis
Rev Econ Studies 60 1993 45
Interest ‑ Rate Volatility, Basis
Risk and Heteroscedasticity in
Hedging Mortgages
Real Estate Econ 15 1987 38
Adoption of high yielding rice
varieties in Bangladesh: an
econometric analysis
J Development Econ 33 1990 37
Rao's score test in econometrics *Journal of
Quantitative
Economics*
7 1991 30
On the formulation of a general
structure for conditional
heteroskedasticity
Sankhyā 58 1996 30
Least squares approximations to
unknown regression functions: A
comment
Int Econ Rev 24 1983 29
Estimating functions and equations:
An essay on historical
developments with applications to
econometrics
*Palgrave Handbook of
Econ*
1 2006 27
Efficient specification tests for
limited dependent variable models
Econ Lett 9 1982 24
Adjusting the tests for skewness
and kurtosis for distributional
misspecifications
*Communications in
Statistics*
* 2015 25
A test for the presence of
conditional heteroskedasticity

within ARCH-M framework
Econ Rev 14 1995 22
A joint test for ARCH and
bilinearity in the regression model
Econ Rev 7 1998 23

Testing constancy of correlation
with an application to international
equity returns
Journal of Empirical
Finance
9 2002 24
Neyman's smooth test and its
applications in econometrics
Book Chapter * 2002 24
An adjustment procedure for
predicting systematic risk
J Appl Econ 1 1986 21
Hypothesis testing in the 20th
century with a special reference to
testing with misspecified models
Statistics for the 21st
Century
161 2000 20
Alternative approaches to testing
non-nested models with
autocorrelated disturbances
Communications in
Statistics
19 1990 15
Tests for Serial Defendence in
Limited Dependent Variable
Models
Int Econ Rev 26 1985 14
On some optimality properties of
Fisher-Rao score function in testing
and estimation
Communications in
Statistics
30 2001 14
On some heteroskedasticity-robust
estimators of variance–covariance
matrix of the least-squares
estimators
J Stat Planning
Inference
108 2002 13
Tests for normality with stable
alternatives
J Stat Computation
Simulation
25 1986 13
Robust tests for heteroskedasticity
and autocorrelation using score
function

Journal of The Indian Society of Probability and Statistics
6 2002 14
Additivity and separability of the Lagrange multiplier, likelihood ratio and Wald tests
Tests for unbalanced error component models under local misspecification
A Survey of ARCH Models: Properties, Estimation and Testing
Journal of Quantitative Economics
Documentos de Trabajo del CEDLAS
3 1987
2008
1992
12
12
11
20
Adjustments of Rao's score test for distributional and local parametric misspecifications
Discussion Paper * 2007 10
Spatial regression: the curious case of negative spatial dependence
VII World Conference of the Spatial Econometrics
* 2013 11
General hypothesis testing
A note on testing demand homogeneity
A companion to theoretical econometrics
Journal of Econometrics
*
18
2001
1982
11
10

Many of my papers and book chapters are also cited by most of the major econometrics textbooks.

SEMINAR AND CONFERENCE PAPERS PRESENTED OUTSIDE UIUC

Istanbul Technical University, April 2016.
Ege University, Izmir, Turkey, April 2016.
Istanbul Technical University, July 2014.
Indian Statistical Institute, Kolkata, July 2014.

Center for Operation Research and Econometrics (CORE) Universite Catholique de Louvain-la-Neuve, Belgium, June 2014.
The VIII World Congress of the Spatial Econometrics Association (SEA), Zurich, June 11-13, 2014.
European University at Saint Petersburg, June 2013.
Indian Statistical Institute, Kolkata, July 2013.
Higher School of Economics, Perm, Russia, June 2013.
New School of Economics, Moscow, Russia, May 2013.
Midwest Econometrics Group Meeting, University of Kentucky, November 2012.
Northern Arizona University, Flagstaff, AZ, October 2012.

University of Shanghai, China, May 2012.
Xiamen University, China, May 2012.
2012 International Symposium on Econometric Theory and Applications (SETA 2012), Shanghai Jiao Tong University, May 2012.
University of North Carolina, April 2012.
Midwest Econometrics Group Meeting, University of Chicago, Paper presented, October 2011.
University of Shanghai, China, July 2011.
University of Illinois at Urbana Champaign, Department of Statistics, March 2011.
Econometric Society World Congress, Shanghai Jiao Tong University, Shanghai, August, 2010; two papers.
American University, Washington DC, March 2010.
Ohio State University, April 2010.
Tenth Islamic Countries Conference on Statistical Sciences, Aamerican University at Cairo, December 2010.
Econometrics of Interactions, CIANO-CIREQ Conference, University of Montreal, October, 2009.
Latin American Meeting of the Econometric Society, Buenos Aries, October 2009.
Purdue University, May 2009.
The 4th Annual New York Camp Econometrics, Paper presented, April 2009.
State University of New York, Albany, April 2009.
Far Eastern Meeting of the Econometric Society, Singapore Management University, Three Papers, July 2008.
Indian Statistical Institute, July 2008.
Singapore Management University, July 2008.
International Symposium on Nonlinear Time Series Econometrics: Theory and Applications, Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 2008.
India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
International Symposium on Nonparametric and Semiparametric Econometrics, Seoul, Korea, May 2008.

University of North Dakota, April 2008.
The 3rd Annual New York Camp Econometrics, Paper presented, April 2008.
State University of New York, Binghamton, April 2008.
Louisiana State University, January 2008.
Midwest Econometrics Group Meeting, St. Louis University, Paper presented, October 2007.
University of Pittsburgh, December 2007.
The First World Congress of the Spatial Econometrics Association (SEA), University of Cambridge, U.K., Paper presented, July 2007.
Panel Data Conference, Xiamen University, China, Paper presented, July 2007.
Indian Statistical Institute, July 2007.

Northern Arizona University, March 2007.
Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing China, Two papers presented, July 2006
International Symposium on Financial Engineering and Risk Management, Xiamen University, China, Paper presented, July 2006.
Indian Statistical Institute, June 2006.
Econometric Society World Congress, University College, London, August 2005; two papers.
The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005.
Emory University, April 2005.
Indian Statistical Institute, January 2005.
University of Peradeniya, Sri Lanka, December 2004.
University of Iowa, December 2004.
Canadian Econometrics Study Group Meeting, York University, Toronto, Paper Presented, September 2004.
National University of Singapore, August 2004.
Nanyang Technological University, Singapore, August 2004.
University of Cyprus, May 2004.
Indian Statistical Institute, April 2004.

Singapore Management University, March 2004.
University of Maryland, College Park, March 2003.
Indiana University, Bloomington, November 2002.
Midwest Econometrics Group Meeting, Ohio State University, Columbus, Conference Paper, October 2002.
University of California – Riverside, June 2002.
Econometric Society Winter Meeting, Atlanta, two papers, January 2002.
Midwest Econometrics Group Meeting, Federal Reserve Bank at Kansas City, Conference Paper, October 2001.
Pennsylvania State University, Statistics Department, 2001.
Virginia Tech (VPI), 2001.
International Conference on Recent Developments in Statistics and Probability and Their Applications, New Delhi, paper (invited) presented, January 2001.
International Conference Celebrating 80th Birthday of Professor C. R. Rao, Indian Statistical Institute, Calcutta, paper (invited) presented, December 2000.
Econometric Society 8th World Congress, University of Washington, Seattle, paper presented, August 2000.
University of Victoria, Canada, 2000.
Southern Methodist University, 2000.
University of Washington, Seattle, 2000.
University of Texas at Austin, 2000.
Texas A&M University, 2000.
International Conference on Statistics: Reflections on the Past and Visions for the Future, University of Texas at San Antonio, paper (invited) presented, March 2000.
Midwest Econometrics Group Meeting, Iowa State University, Ames, paper presented, October 1999.
Canadian Econometrics Study Group Meeting, University of Montreal, paper presented, September 1999.
Far Eastern Meeting of the Econometric Society, National University of Singapore, paper (invited) presented, July 1999.
Ohio State University, 1999.
India International Statistical Association Conference, McMaster University, Canada,

paper (invited) presented, October 1998.

NBER/NSF Time Series Conference, University of Chicago, paper presented, September 1998.
Midwest Econometrics Group Meeting, Indiana University, Bloomington, paper presented, September 1998.
Indian Statistical Institute, Calcutta, 1998.
University of Illinois-Chicago, 1998.
Statistics for the 21st Century, Bowling Green State University, paper (invited) presented, April 1998.
Econometric Society Winter Meeting, Chicago, paper presented, January 1998
Midwest Econometrics Group Meeting, Michigan State University, East Lansing, paper presented, October 1997.
University of Maryland, 1997.
University of Michigan, 1997.
Joint Meeting of The American Statistical Association, Anaheim, California, paper presented, August 1997.
Fourth International Conference on Investments and Derivatives, Tokyo, Japan, paper presented, July 1997.
Iowa State University, 1997.
Indian Statistical Institute, Calcutta and Delhi Campuses, India, 1997.
R.K.M.R. College, India, 1997.
South-East Asian Meeting of the Econometric Society, Delhi School of Economics, two papers presented, December 1996.
University of Alberta, Canada, 1996.
University of British Columbia, Canada, 1996.
Second Biennial Georgia Productivity Workshop, University of Georgia, Athens, two papers presented, November 1996.
University of Texas, Austin, 1996.
University of Houston, jointly with Rice University, 1996.
Southern Methodist University, 1996.
Texas A&M University, 1996.

State University of New York at Albany, 1995.
Syracuse University, 1995.
Midwest Econometric Group Meeting, Washington University, St. Louis, Missouri, paper presented, October 1995.
Canadian Econometrics Study Group Conference, McGill University, Montreal, Canada, paper presented, September 1995.
Ritsumeikan University, Kyoto, Japan, 1995.
Post World Congress Conference in Econometrics, Osaka University, Japan, paper presented, September 1995.
Econometric Society 7th World Congress, Keio University, Tokyo, Japan, three papers presented, August 1995.
Indiana University, 1995.
Indian Statistical Institute, India, 1995.
Kalyani University, India, 1995.
Midwest Econometrics Group Meeting, University of Iowa, paper presented, September 1994.
University of Virginia, 1993.
University of Western Ontario, 1993.
Indian Statistical Institute, India, 1993.
Hitotsubashi University, Japan, 1993.
Osaka University, Japan, 1993.
University of Toyama, Japan, 1993.
University of Kagawa, Japan, 1993.
University of Takamatsu, Japan, 1993.

Nanzan University, Japan, 1993.
Utah State University, Utah, 1993.
Midwest Econometrics Group Meeting, Federal Reserve Bank of Minneapolis, Minnesota, paper presented, September 1992.
Econometric Society Winter Meeting, New Orleans, Louisiana, paper presented, January 1992.
Canadian Econometrics Study Group Conference, University of Laval, Quebec, Canada,

paper presented, September 1991.
Midwest Econometrics Group Meeting, University of Notre Dame, Indiana, paper presented, September 1991.
Far Eastern Meeting of the Econometric Society, Seoul National University, Korea, paper presented, June 1991.
Preconference of the Far Eastern Meeting of the Econometric Society, Yonsei University, Seoul, Korea, paper presented, June 1991.
Research Triangle Institute, jointly with the North Carolina, Duke and North Carolina State Universities, 1991.
University of Texas, Austin, Texas, 1991.
Texas A&M University, 1991.
University of Houston, jointly with Rice University, 1991.
Southern Methodist University, 1991.
Tilburg University, Netherlands, 1991.
Indiana University and Purdue University at Indianapolis, Indiana, 1991.
Korea Energy Economics Institute, Seoul, Korea, 1991.
Econometric Society Winter Meeting, Washington, DC, paper presented, December 1990.
Sixth World Congress of the Econometric Society, Barcelona, Spain, three papers presented, August 1990.
American Statistical Association Meeting, Anaheim, California, paper presented, August 1990.
Western Economic Association Meetings, San Diego, California, paper presented, July 1990.
International Conference on ARCH Models and Applications to Financial and Monetary Econometrics, Paris, France, paper presented, June 1990.
UCSD Conference on Statistical Models for Finance Volatility, San Diego, California, paper presented, April 1990.
University of Michigan, 1990.
University of Wisconsin, Milwaukee, 1990.
Michigan State University, 1990.
University of Pennsylvania, 1990

Laval University, Quebec, Canada, 1990.
University of Amsterdam, Netherlands, 1990.
Rutgers University, 1990.
LeHigh University, 1990.
University of Western Ontario, Canada, 1990.
University of California, Riverside, 1990.
University of Zaragoza, Spain, 1990.
University of California, San Diego, 1990.
University of Cincinnati, Ohio, 1990.
Indiana University, 1990.
Australasian Meeting of the Econometric Society, University of New England, Armidale, Australia, paper presented, July 1989.
Monash University, Australia, 1989.
Bangladesh Institute of Development Studies, Bangladesh, 1989.

La Trobe University, Australia, 1989.
Australian Graduate School of Management, 1989.
Australian National University, Australia, 1989.
School of Agriculture, University of Sydney, Australia, 1989.
University of New England, Australia, 1989.
University of Melbourne, Australia, 1989.
Twenty-Sixth Indian Econometric Conference, Indira Gandhi Institute of Development Research, Bombay, India, paper presented, January 1989.
Indiana University, 1988.
University of Montreal, Canada, 1988.
Monash University, Australia, 1988.
McMaster University, Canada, 1988.
University of Sydney, Australia, 1988.
University of Alberta, Canada, 1988.

Queen's University, Canada, 1988.
Canadian Econometrics Study Group Conference on Advances in Econometrics and Modelling, The Banff Center, Alberta, Canada, paper presented, October 1988.
Australasian Meeting of the Econometric Society, Australian National University, Canberra, Australia, paper presented, August 1988.
Australian Agricultural Economics Society Meeting, Australian National University, Canberra, Australia, paper presented, August 1988.
Econometrics Society Summer Meeting, University of Minnesota, Minneapolis, paper presented, June 1988.
University of Toronto, Canada, 1987.
University of Western Ontario, Canada, 1987.
Econometric Society Summer Meeting, University of California, Berkeley, paper presented, June 1987.
NSF Conference in Bayesian Inference and Econometrics, Duke University, Durham, paper presented, April 1987.
Financial Management Association Meeting, New York, paper presented, October 1986.
Econometric Society Summer Meeting, Duke University, Durham, paper presented, June 1986.
Time Series Conference, Australian National University, Canberra, Australia, paper presented, January 1986.
London School of Economics, U.K., 1985.
Indian Statistical Institute, India, 1985.
Calcutta University, India, 1985.
R.K.M.R. College, India, 1985.
University of Maryland, 1984.
Universite Catholique de Louvain, Belgium, 1983.
University of Manchester, U.K., 1983.
University of Surrey, U.K., 1983.
University of Illinois at Urbana-Champaign, 1983.
University of Amsterdam, Netherlands, 1983.
University of Liverpool, U.K., 1983.

Allied Social Science Association Meetings, San Francisco, paper presented, December 1983.
Econometrics Study Group Conference, University of Warwick, U.K., paper presented, July 1983.
Monash University, Australia, 1982.
Australian National University, Australia, 1982.
European Meeting of the Econometric Society, Dublin, Ireland, paper presented, September 1982.

Australasian Meeting of the Econometric Society, Monash University, Melbourne, Australia, paper presented, August 1982.
Third Latin American Meeting of the Econometric Society, Colmex, Mexico, paper presented, July 1982.
Australian Economic Association Meeting, Australian National University, Canberra, Australia, paper presented, August 1981.
Econometric Society World Congress, Aix-en-Provence, France, paper presented, August 1980.

DISCUSSANT, SESSION CHAIR, CONFERENCE ORGANIZER

Discussant

Workshop on Info-Metrics and Nonparametric Inference, University of California, Riverside, November 2012.
International Symposium on Nonlinear Time Series Econometrics: Theory and Applications, Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 2008.
India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
The 3rd Annual New York Camp Econometrics, April 2008.
Econometric Society Winter Meeting, New Orleans, January 2008.
Midwest Econometrics Group Meeting, St. Louis University, October 2007.
Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing, China, July 2006.
International Symposium on Financial Engineering and Risk Management, Xiamen University, China, July 2006.
Econometrics Society World Congress, University College, London, August 2005.

The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005.
Econometric Society Winter Meeting, Washington, DC, January 1995.
Second International Conference on Financial Econometrics, New Zealand, December 1993.
Midwest Economics Association Meetings, Chicago, March 1992.
Canadian Econometric Study Group Meeting, Guelph University, Canada, September 1990.
Western Economic Association Meetings, San Diego, July 1990.
Econometric Society Summer Meetings, Duke University, June 1986.
Allied Social Science Association Meetings, San Francisco, December 1983.

Session Chair

The 3rd National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2014.
Workshop on Info-Metrics and Nonparametric Inference, University of California, Riverside, November 2012.
The 2nd National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2012.
2012 International Symposium on Econometric Theory and Applications (SETA 2012), Shanghai Jiao Tong University, May 2012.
India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
The 3rd Annual New York Camp Econometrics, April 2008.
Econometric Society Winter Meeting, New Orleans, January 2008.
Midwest Econometrics Group Meeting, St. Louis University, October 2007.
Econometrics Society World Congress, University College, London, August 2005.
The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005 (scheduled).
Midwest Econometrics Group Meeting, Ohio State University, Columbus, October 2002.

International Conference on Recent Developments in Statistics and Probability and Their Applications, New Delhi, January 2001.
International Conference on Statistics: Reflections on the Past and Visions for the Future,
31
University of Texas at San Antonio, March 2000.
Far Eastern Meeting of The Econometric Society, National University of Singapore, July 1999.
Conference in Honor of George Judge, University of Illinois, Champaign, May 1999.
Midwest Econometrics Group Meeting, Indiana University, Bloomington, October 1998.
Midwest Econometrics Group Meeting, Michigan State University, East Lansing, October 1997.
South-East Asian Meeting of the Econometric Society, Delhi School of Economics, India, December 1996.
Second Biennial Georgia Productivity Workshop, University of Georgia, Athens, November 1996.
Econometric Society 7th World Congress, Keio University, Tokyo, Japan, August 1995.
Midwest Econometrics Group Meeting, University of Iowa, September 1994.
Midwest Econometrics Group Meeting, University of Illinois, Champaign, September 1993.
Econometric Society European Meeting, University of Cambridge, U.K., September 1991.
Western Economic Association Meetings, San Diego, July 1990.
Australasian Meeting of the Econometric Society, University of New England, Australia, July 1989.
Australasian Meeting of the Econometric Society, Australian National University, August 1988.
Conference Organizer
The X World Congress of the Spatial Econometrics Association (SEA), Rome, June 13-14, 2016.
26^{th} EC^2 Conference: Theory and Practice of Spatial Econometrics, Edinburgh, December 18-19, 2015.
Organized Invited Spatial Statistics and Econometrics Session for the Far Eastern Meeting of the Econometric Society, Beijing, China, July 9-12, 2006.
Member of the Program Committee of the Second Conference on Information and Entropy Econometrics, Washington, D.C., September 23-25, 2005.
Organized two Invited Econometrics Sessions for the International Conference on the Future of Statistical Theory, Practice and Education, Indian School of Business, Hyderabad, India, December 29, 2004 – January 1, 2005.
32
Member of the Program Committee of a Conference on Recent Developments in the Theory, Method, and Application of Information and Entropy Econometrics, Washington, D.C., September 19-21, 2003.
Organized Invited Econometrics Sessions for the International Conference on Recent Developments in Statistics and Probability and TheirDOCTORAL DISSERTATION COMMITTEES:

Major Supervision

Name Department Year
Rui Fan Econ. Current
Bing Zuo Econ. Current
May Wu Econ. Current
Jiyong Chae Econ. Current
Ruchi Singh Econ. Current
Yu-Hsien Kao Econ. 2016
Monalisa Sen Econ. 2012
Vidisha Vachharajani Econ. 2012

Sung Yong Park Econ. 2007
Gabriel Montes Rojas Econ. 2007
Pradosh Simlai Econ. 2006
Hilal Simsek Econ. 2006
Aurobindo Ghosh Econ. 2003
Gamini Premaratne Econ. 2001
Ana Campelo Econ. 2000
Sang-Whan Kim Econ. 1996
Naresh Mallik Econ. 1995
Sung-Sup Ra Econ. 1993
Jae-Sun Roh Ag. Econ. 1992
Xiao-Lei Zuo Econ. 1992
Totok Suprayitno Econ. 1992
Mann Yoon Econ. 1991
Sangku Lee Econ. 1989
Matthew Higgins Econ. 1989
Committee Member
Name Department Year
Kijin Kim Econ. 2016
Taisuke Sadayuki Econ. 2016
Xue Feng Econ. 2015
Jiaying Gu Econ. 2015
Sungyup Chung Econ. 2015
Leandro Rocco Econ. 2013
Sangjeong Nam Ag. Cons. Econ 2012
Andreas Hagemann Econ. 2012
Sung Sup Kim Econ. 2012
Tian Wei Zhang Ag. Cons. Econ 2011
Leila Faribar Econ. 2010
Tae-Jeong Kim Econ. 2010
Youngeun Yoon Econ. 2010
Dusan Paredes Econ. 2010
Tom Parker Econ. 2010
Antonio Galvo Econ. 2009

Hossein Abbasi Econ. 2009
Evelyn Colino Ag. Cons. Econ. 2009
Jungmo Yoon Econ. 2008
Hwan Koo Kang Econ. 2008
Donghun Joo Econ. 2008
Aniruddha Mitra Econ. 2008
Jianmei Zhao Ag.Cons.Econ. 2006
Silvina Cabrini Ag. Cons. Econ. 2006
Wei Shi Ag. Cons. Econ. 2006
Carlos Lamarche Econ. 2006
Sang Gyoo Yoon Econ. 2006
Roberto Perrelli Econ. 2005
James Bang Econ. 2005
Rick Robertson Ag. Cons. Econ. 2005
Cheolo Park Ag. Cons. Econ. 2005
Yoon Sok Lee Econ. 2004
Yang Su Park Econ. 2003
Luiz Lima Econ. 2002
Hongtao Guo Accy. 2002
Regina Madalozzo Econ. 2002

Jungyul Sohn Geography 2002
Carole Amidon Econ 2002
Phong Vanichjakvong Econ. 2001
Tereko Hippo Econ. 2001
Alvaro Novo Econ. 2001
Walter Belluzo Econ. 2001
Gregory Kordas Econ. 2001
Daniel Morillo Econ. 2000
Brian Weikel Econ. 2000
Andre Magalhaes Econ. 1999
Shahidur Rashid Econ. 1999
Anjun Zhuo Fin. 1999
Rahim Quazi Econ. 1999
Mwanza Nkusu Econ. 1998
Ted Juhl Econ. 1998
Lotika Tuwo Econ. 1998
Luz Saavedra Econ. 1998
Walter Sosa-Escudero Econ. 1998
Hassan Aziz Econ. 1998
Kie-Yup Shin Ag. Cons. Econ. 1997
Sudeep Chattopadhaya Econ. 1997
Chung-Jen Hao Econ. 1996
Sri Adiningsih Econ. 1996
Faridul Islam Econ. 1995
Louis Nunes Econ. 1995
Muhammad Alam Econ. 1995
Yannis Bilias Econ. 1995
Changwon Jang Econ. 1995
Farzana Khaleque Econ. 1994
Francisco Cribari-Neto Econ. 1994
John Miller Econ. 1994
Mei-Yuan Chen Econ. 1994

Coffi Remy Noumon Econ. 1994
Rodrigo R. Azevedo Econ. 1994
Christos N. Agiakloglou Econ. 1992
Beum-Jo Park Econ. 1992
Madhab Raj Khoju Ag. Econ. 1992
Chang-Guy Kwag Econ. 1991
Jose Albiac Ag. Econ. 1991
Manoj Gupta Fin. 1990
Chin-Wen Hsin Fin. 1990
Radolfo Cantet Animal Sc. 1990
Pin Ng Econ. 1989
Hei Wai Lee Fin. 1989
Jose Machado Econ. 1988
Hui-Kuan Tseng Econ. 1988
Gleoroton F. Sarassoro Ag. Econ. 1988
Gopal Naik Ag. Econ. 1988
Ahmet Ozcam Econ. 1987
Hector Zapata Ag. Econ. 1987
Srinivasan Kannan Fin. 1986
Beung-Guen Mun Econ. 1986
Steve Hotopp Econ. 1985
Nader Nazmi Econ. 1985

HOSTING VISITING SCHOLARS AND MENTORING STUDENTS

Scholars Hosted

Name Institute Year

1. Professor You Kuen Tse Singapore Management
University
Visiting Scholar at UIUC:
August 1988 – May 1989
2. Professor Jam F. Kiviet University of Amsterdam Visiting Scholar at UIUC:
January 2000 – May 2002
3. Dr. Xiaoqiong Lai Professor of Economics and
Associate Dean, Wang Yanan
Institute of Studies in Economics,
Xiamen University, China
Visiting Scholar at UIUC:
July 2005 – June 2006
4. Dr. Liping Wei Professor of Economics, Xiamen
University, China
Visiting Scholar at UIUC:
July 2007 – June 2008
5. Dr. Baomei (Cindy) Lu Professor of Finance, Xiamen
University, China
Visiting Scholar at UIUC:
July 2009 – June 2010
6. Dr. Mingque (Crystal) Ye Professor of Economics, Shanghai
University, China
Visiting Scholar at UIUC:
July 2010 – May 2011
7. Dr. Ruiping Xie Xiamen University, China Visiting Scholar at UIUC:

August 2010 – August 2011
8. Professor Bulent Guloglu Department of Economics,
Istanbul Technical University,
Turkey
Visiting Scholar at UIUC:
August 2013 – May 2014
9. Dr. Cigdem Giriftinoglu Assistant Professor of Statistics,
Anadolu University, Eskisehir,
Turkey
Visiting Scholar at UIUC:
May 2014 – May 2015
10. Mariana Gurghis
Faculty of Economic Sciences,
Chair of Accounting and
Economic Informatics, State
University of Moldova
Visiting Scholar at UIUC:
August 2013 to May 2014
11. Professor Serdar Ispir Department of Economics,
Pamukkale University, Turkey
Visiting Scholar at
UIUC: August 2014- May
2016
12. Professor Ming Deng School of Economics, Xiamen
University, China
Visiting Scholar at

UIUC: August 2015- May
2016
13. Professor Guzin Bayar Department of Economics.
Middle East Technical University,
Ankara, Turkey
Visiting Scholar at
UIUC: July 2016- July 2017

Mentoring Visiting Ph.D.

Name Institute Year
1. Pelin Akeagun
Ph.D. student, Middle East
Technical University
August 2014- May 2015
2. Begum Yuteri Kosedagli
Ph.D. student, Ege University,
Turkey
August 2015- March 2016

Mentoring Master Students at UIUC

Name Program Placement
1. Tatyana MSPE, UIUC
Ph.D. of Economics,
University of Minnesota
2. Robert Rozovsky
MSPE, UIUC
May 1996- May 1997
**
3. Yulia Kotlyarova MSPE, UIUC Ph.D. of Economics, McGill
University, 2004, Associate
Professor, Department of
Economics, Dalhousie
University
4. Fengmin Wang MSPE, UIUC
2012-2013
Ph.D. student, Department
of Finance, University of
Memphis
5. Jiyong Chae MSPE, UIUC
May 2013-May 2014
Ph.D. student, Department
of Economics, UIUC, 2014-
current
6. Chang Lu MSPE, UIUC Ph.D. student, Department

2015-2016 of Economics, UIUC, 2015-
current
7. Kun Peng MSPE, UIUC
2015-2016
Ph.D. student, Department
of Agricultural and
Consumer Economics,
UIUC, 2016-current

Mentoring Undergraduate Students at UIUC

Name Major Placement
1. Yu Wang Economics, Mathematics (minor),
UIUC

Master in Financial
Mathematics, University of
Chicago
JP Morgan Chase
2. Xiaying Mao Economics, Business (minor),
UIUC
Master of Statistics,
Carnegie Mellon University
Sears Holding Corporation
3. Xin Luo Economics, Statistics,
Mathematics, Computer science
(minor), UIUC
Master in Financial
Mathematics, University of
Chicago
4. Lynn Shen ** MS. Finance, University of
Virginia
Skechers Company
TEACHING EVALUATION:
Semester Course No. Enrollment ICES #1* ICES #2**
Fall 2016 Econ 532 49 4.7 4.6
Econ 575 12 4.6 4.5
Spring 2015 Econ 503-I 47 4.1 4.3
Econ 503-II 29 3.8 3.8
Fall 2014 Econ 506 46 4.4 4.5
Econ 575 6 5.0 5.0
Fall 2013 Econ 506 38 4.5 4.6
Econ 575 4 5.0 5.0
Spring 2013 Econ 508-I 46 4.9 4.9
Econ 508-II 48 4.7 4.7
Fall 2012 Econ 506 41 4.3 4.3
Econ 575 34 4.8 4.8
Spring 2011 Sabbatical Leave

Fall 2010 Leave
Spring 2010 Econ 508-I 29 4.7 4.6
Econ 508-II 23 4.8 4.7
Fall 2009 Econ 506-I 14 4.7 4.2
Econ 506-II 34 4.6 4.5
Econ 575 11 4.2 4.5
Spring 2009 Econ 508 35 4.7 4.6
Fall 2008 Econ 506 37 4.2 4.2
Econ 575 2 5.0 5.0
Spring 2008 Econ 508 39 4.1 4.2
Fall 2007 Econ 506 35 4.1 4.0
Econ 575 9 4.9 4.9
Spring 2007 Econ 508 39 4.1 3.9
Fall 2006 Econ 506 26 4.5 4.3
Econ 575 7 4.5 4.7
Spring 2006 Econ 577 10 4.9 4.9
Fall 2005 Econ 506 31 4.4 4.3
Econ 575 7 4.9 4.7
Spring 2005 Econ 507 34 4.2 4.2
Fall 2004 Econ 506 35 3.8 3.8
Econ 575 9 5.0 5.0

Summer 2004 Econ 471 10 4.6 4.9
Spring 2004 Sabbatical Leave
Fall 2003 Econ 470 36 3.9 4.0
Econ 477 11 4.9 4.6
Spring 2003 Econ 471 48 4.5 4.3
Econ 476 17 4.4 4.1
Econ 478 7 4.8 4.8
Fall 2002 Econ 470 42 4.4 4.3
Econ 477 7 5.0 5.0
Spring 2002 Econ 471 31 4.4 4.4

Econ 478 7 5.0 4.8
Fall 2001 Econ 470 33 4.3 4.4
Summer 2001 Econ 471 14 4.5 4.5
Spring 2001 Econ 471 31 4.7 4.5
Fall 2000 Econ 470 35 4.4 4.3
Econ 477 7 5.0 4.7
Summer 2000 Econ 471 17 4.5 4.5
Spring 2000 Econ 273 6 4.8 4.4
Fall 1999 Econ 371 14 3.8 3.7
Econ 470 32 4.5 4.4
Econ 477 7 4.3 4.3
Summer 1999 Econ 471 15 4.8 4.8
Spring 1999 Econ 273 15 3.6 3.5
Econ 478 8 4.4 3.6
Fall 1998 Econ 477 12 4.6 4.6
Econ 470 33 4.7 4.6
Fall 1997 Econ 477 14 4.5 4.2
Econ 470-I 22 4.4 4.3
Econ 470-II 8 4.8 4.4
Spring 1997 Sabbatical Leave
Fall 1996 Econ 477 12 5.0 4.8
Econ 470-I 28 4.4 4.5
Econ 470-II 11 3.9 3.9
Spring 1996 Econ 471 17 4.5 4.5
Fall 1995 Econ 477 14 5.0 4.9
Econ 470-I 31 4.4 4.3
Econ 470-II 15 4.5 4.4
Fall 1994 Econ 477 11 4.9 4.9
Econ 470-I 26 4.5 4.5
Econ 470-II 34 3.9 4.0
Spring 1994 Econ 478 12 4.8 4.8

Fall 1993 Econ 477 11 5.0 4.9
Econ 470-I 31 4.3 4.4
Econ 470-II 18 3.9 4.1
Fall 1992 Econ 477 14 4.9 4.9
Econ 470-I 30 4.4 4.4
Econ 470-II 17 4.5 4.5
Spring 1992 Econ 477 7 4.6 4.6
Fall 1991 Econ 470-I 25 4.3 4.4
Econ 470-II 25 4.3 4.3
Spring 1991 Econ 477 9 4.6 4.8

Econ 478 8 4.4 4.6
1990 Sabbatical Leave
Fall 1989 Econ 476 26 4.6 4.4
Econ 490 10 4.9 4.9
Spring 1989 Econ 470 26 4.5 4.3
Econ 478 8 4.7 4.8
Econ 490 15 4.9 4.8
Fall 1988 Econ 476 34 4.4 4.7
Spring 1988 Econ 478 8 5.0 4.8
Fall 1987 Econ 371 7 4.2 3.7
Econ 476 28 5.0 5.0
Spring 1987 Econ 478 7 4.4 4.2
Econ 470-I 23 4.3 4.3
Econ 470-II 8 4.2 4.3
*ICES #1: Rate the Instructor's Overall Teaching Effectiveness (out of 5).
**ICES #2: Rate the Overall Quality of the Course (out of 5).

SERVICE:

Department

Third Year Review Committee for Junior Faculty, 2016-2017.
Recruiting Committee, 1988-1989, Summer 1995, 1995-1997, 2011-2015.
Teaching and Research Awards Committee, Chairperson, 2002-2003, 2003-2004, 2006-

2007, 2007-2008, 2008-2009.
Department Advisory Committee, 1988-1989, 1993-1994, 1995-1996, 1997-1998, 1998-1999, 2000-2001, 2001-2002, 2005-2006, 2008-2009.
Admission and Financial Aid Committee, 1986-1987, 2001-2002, 2002-2003, 2004-2005, 2005-2006, 2006-2007, 2007-2008, 2008-2009.2010-2011, 2011-2012.
Promotion and Tenure Committee, 1993-1994, 2000-2001, 2001-2002, 2005-2006.
Executive Committee Member, 1986-1987.
Chairman, Econometrics Prelim Committee, Fall 1986, Member 1984-1989.
Reviewer, Hans Brems Essay Competition, 1988, 1991, 1994.
David Kinley Lecture Committee, 1994-1995.
Graduate Studies Committee, 1987-1988, 1991-1992, 1997-1998, 1998-1999.
Chairperson, Graduate Programs Committee, 1994-1995, 1995-1996.
Kinkead Chair Search Committee, 1996-1997, 1997-1998.
Econometrics Workshop Organizer, 1984-1989, 1991-2003.
Chairperson, Tenure and Promotion Subcommittee for Junior Faculty, 2000-2001.

College of Liberal Arts and Sciences

College Award Committee, 2014-2016

College of Business

Research Policy Committee, 2002-2003.
Library Committee, 1999-2000.
College Steering Committee, Provost's Initiative on Teaching Advancement (PITA), 2000.
Acted as a faculty judge in Manuscript Competition in Annual Big 10 Accounting Doctoral Consortium, 1987.
Acted as a reviewer for the IBE Proposals, 1985, 1988.
Helped in faculty recruiting, Department of Accountancy, 1988-1989, Department of Finance, 1988-1991, 1994-1995.
Project Director for the Illinois Econometric Model, Office of Research, 1994-1998.

University

Oral Prelim Committee Member, Department of Agricultural Economics, 1988, 1989.
Reviewer for the Sigma Xi Paper Contest, 1991.
Member, Senate Committee on Educational Policy, 1998-1999.
Member, Urbana-Champaign Senate, 1998-2000.

Member, Asian Pacific American (APA) Mentoring Program, 1999-2001.
Reviewer for the Campus Research Board, for many proposals, 1983-present.

Community

Parent Faculty Organization (PFO) Board Member, University High School, 2008-2009, 2009-2010.
Delivered Commencement Address, University High.
Invited talk, “A Century of Microbanking: 1905-2006: From Tagore to Yunus,” at the Unitarian-Universalist Church, Urbana, November 2006. My talk helped raising funds

for the Foundation for International Community Assistance (FINCA).
Principal Organizer, Tagore Festival, Urbana, 2005, 2006.
Member of the Tagore Festival Committee, Urbana, 2003, 2004.
Secretary-Treasurer of the Indian Cultural Society of Urbana-Champaign, 1986.
Founding Member and Secretary-Treasurer of the East-Central Illinois Bengali Association, 1987-1989.
Member of the Board of Directors, Robeson Meadow Homeowners Association, Champaign, Illinois, 1993-1995.
President, East-Central Illinois Bengali Association, 1994-1995.
Vice President, Board of Directors, Robeson Meadow Homeowners Association,