

June 2024

CURRICULUM VITAE

JEFFREY M. WOOLDRIDGE

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1. ACADEMIC POSITIONS HELD

Walter Adams Distinguished Faculty Fellow in Economics, October 1, 2022 to present.

University Distinguished Professor of Economics, Michigan State University: July 1, 2001 to present.

Co-Director, Economics of Education Specialization, Michigan State University: July 2009 to June 2015.

Professor of Economics, Michigan State University: July 1, 1993 to June 30, 2001.

Associate Professor of Economics, Michigan State University: September 1, 1991 to June 30, 1993.

Assistant Professor of Economics, Massachusetts Institute of Technology: June 1, 1986 to June 30, 1991.

2. ACADEMIC BACKGROUND

Ph.D., Economics, University of California, San Diego, 1986

B.A., Computer Science, B.A., Economics, University of California, Berkeley, 1982 (With High Distinction in General Scholarship)

3. TEACHING

Graduate: Linear Models, Nonlinear Econometrics, Cross Section and Panel Data Econometrics, Applied Econometrics, Causal Inference, Mathematical Statistics, Mathematics for Economics

Undergraduate: Econometrics, Applied Econometrics, Senior Seminar, Statistics

4. SOCIETY MEMBERSHIPS

American Economic Association
Econometric Society
Midwest Economics Association

5. EDITORIAL BOARDS

Associate Editor, *Journal of Economic Perspectives*, 2022 to present.

Editorial Board, *Journal of Economic Literature*, 2004 to 2010.

Co-Editor, *Econometric Theory*, 2003 to 2005.

Advisory Editor, the *Palgrave Handbook of Econometrics*, 2004 to 2005.

Editor, *Journal of Business and Economic Statistics*, 1998 to 2000.

Co-Editor, *Economics Letters*, 1995 to 1998.

Associate Editor, *Stata Journal*, 2002 to present.

Associate Editor, *Journal of Business and Economic Statistics*, 1995 to 1997.

Associate Editor, *Journal of Econometrics*, 1995 to 1997; 2001 to 2005.

Associate Editor, *Review of Economics and Statistics*, 1993 to 1997.

6. AWARDS AND HONORS

T.W. Schultz Award, Agricultural and Applied Economics Association, 2024.

Selection Committee, Best Student Paper Award, Midwest Econometrics Group (ongoing).

Selection Committee, Dennis Aigner Award, *Journal of Econometrics*, 2019.

Distinguished Author, *Journal of Applied Econometrics*, elected 2019.

Fellow, Center for Econometrics and Microdata Practice, Jinan University, China, elected October 2018.

Founding Fellow, International Association for Applied Econometrics, elected January 2018.

Journal of Business and Economic Statistics Invited Paper, 2017.

Selection Committee, Arnold Zellner Award, *Journal of Econometrics*, 2016.

President, Midwest Economics Association, 2010-2011.

Fellow, Institute for the Study of Labor (IZA), Bonn, Germany, elected 2009.

President-elect, Midwest Economics Association, 2009-2010.

First Vice President, Midwest Economics Association, 2005-2006.

Fellow of the Econometric Society, elected 2002.

Plura Scripsit Award, *Econometric Theory*, elected 2001.

Benjamin Meaker Visiting Professorship, University of Bristol, England, July 2000.

Richard Stone Prize for “Econometric Methods for Fractional Response Variables with an Application to 401(k) Plan Participation Rates” (with Leslie E. Papke), *Journal of Applied Econometrics*, 1998. (Best paper in two volumes.)

Multa Scripsit Award, *Econometric Theory*, elected 1997.

Journal of Econometrics Fellow, elected November 1995.

Alfred P. Sloan Research Fellow, 1991-1994.

Teacher of the Year Award, Graduate Economics Association, MIT, 1991-1992.

Teacher of the Year Award, Graduate Economics Association, MIT, 1990-1991.

Teacher of the Year Award, Graduate Economics Association, MIT, 1988-1989.

Alfred P. Sloan Doctoral Dissertation Fellowship, 1985-1986.

Sea Grant Pre-doctoral Traineeship, 1983.

Regents Fellowship, University of California, 1982-1984.

7. PROFESSIONAL

Scientific Committee, International Panel Data Conference, 2006, 2009, 2011, 2012, 2013, 2014, 2015, 2016, 2017, 2018, 2019, 2022, 2023

Scientific Committee, International Association of Applied Econometrics, 2015.

Program Committee, Econometric Society Meetings, January 2015.

Scientific Committee, International Association of Applied Econometrics, 2014.

Econometric Society Fellows Nominating Committee, 2006.

Advisory Panel, National Science Foundation, Mathematical Social and Behavioral Sciences Competition, Arlington, VA, May 2005.

Occasional Consultant, Robins Geller Rudman & Dowd, LLP

Occasional Consultant, Industrial Economics, Inc.

Occasional Consultant, Stratus Consulting

Occasional Consultant, Deloitte Consulting

Occasional Consultant, Washington State Institute for Public Policy

Occasional Consultant, Arthur Andersen, Chicago, Illinois, 1995 to 2001

Occasional Consultant, Charles River Associates, Boston, Massachusetts, 1987 to 1996; 2020

8. PRESENTATIONS AT MEETINGS AND INVITED LECTURES

T.W. Schultz Memorial Lecture, Agricultural and Applied Economics Association, “Regression-Based Strategies for Heterogeneous Treatment Effects with Staggered Interventions.” ASSA, San Antonio, TX, January 2024.

Brazilian Econometric Society Meetings, “Recent Advances in Difference-in-Differences Estimation with Panel Data.” Rio de Janeiro, December 2023.

Emerging Data Science Methods for Complex Data with Endogeneity and/or Heterogeneity, “Some Recent Advances in Difference-in-Differences with Staggered Interventions.” University of Miami Herbert School of Business. Miami, November 2023.

Midwest Econometrics Group, “A General Approach to Intervention Analysis using Interrupted Time Series Methods.” Cleveland, October 2023.

Keynote Speaker, Research Symposium on Finance and Economics, “Recent Advances in Difference-in-Differences with Staggered Interventions.” Krea University, online. June 2023.

CIREQ Econometrics Conference, “Some Recent Advances in Difference-in-Differences with Staggered Interventions.” Montréal, May 2023.

University of Innsbruck, Invited Lecturer, “Heterogeneity in Treatment Effects: An Overview and Some Recent Results.” Innsbruck, Austria, March 2023.

Invited Speaker, Oceania Stata Conference, “Rolling Estimation Methods for Staggered Difference-in-Differences.” Online, February 2023.

Discussant, ASSA, “Design-Based Uncertainty for Quasi-Experiments.” New Orleans, January 2023.

ASSA, Invited Speaker, Journal of Econometrics 50th Anniversary Session, “What is a Standard Error?” New Orleans, January 2023.

Discussant, Stanford Online Causal Inference Seminar, “Double-Robust Two-Way Fixed Effects Regression for Panel Data.” Online, October 2022.

Keynote Speaker, Universidad Nacional Federico Villareal, Facultad de Ciencias Económicas, “Two-Period Difference-in-Differences with Panel Data.” Online, September 2022.

Keynote Speaker, French Stata Conference in Applied Econometrics, “Using Stata to Estimate Treatment Effects in Difference-in-Differences Models.” Marseille, June 2022.

Chamberlain Seminar, Panelist, “Fixed Effects in Settings with Clustering,” April 2022.

Royal Economic Society, *The New Difference in Differences*, “Simple Approaches to Nonlinear Difference-in-Differences with Panel Data,” April 2022.

University of Michigan “Two-Way Fixed Effects” Workshop, “Two-Way Fixed Effects, the Two-Way Mundlak Regression, and Difference-in-Differences Estimators,” March 2022.

Stata Virtual Economics Symposium, “Nonlinear Difference-in-Differences with Panel Data,” virtual, November 2021.

NBER Summer Institute, Labor Studies, Discussant, “A Design-Based Perspective on Synthetic Control Methods,” July 2021.

Keynote Speaker, New York Camp Econometrics XV, “Two-Way Fixed Effects, the Two-Way Mundlak Regression, and Event Study Estimators,” virtual, April 2021.

Invited Speaker, cemmap Conference, Missing Data in Longitudinal and Linked Surveys II, “Efficient Estimation of Linear Panel Data Models with Missing Data,” virtual, September 2020.

Keynote Speaker, UK Stata Conference, “Correlated Random Effects Methods for Panel Data Models with Heterogeneous Time Effects,” virtual, September 2020.

Invited Session, ASSA, Treatment Effects and Causal Inference, “Revisiting Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” San Diego, January 2020.

Discussant, ASSA, Empirical Climate Change,” San Diego, January 2020.

Discussant, ASSA, Achievement Tests I: On the Validity of Comparisons across Cohort, Grade, and Subjects, San Diego, January 2020.

Keynote Speaker, Bristol Econometrics Study Group, “Using Doubly Robust Estimators for Causal Analysis,” Bristol, UK, July 2019.

Inaugural Lecture, 68th Annual Meeting of the French Economic Association, “Robust and Efficient Estimation of Potential Outcome Means under Random Assignment,” Orléans, France, June 2019.

Invited Speaker, PIAAC Methodological Seminar, OECD, “The Use of Weights in Regression Analysis,” Paris, France, June 2019.

Invited Speaker, cemmap Conference, Missing Data in Longitudinal and Linked Surveys, “Issues in Dealing with Missing Data in Longitudinal Studies,” London, May 2019.

Keynote Speaker, West Indies Economic Conference (WECON), “Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” Kingston, Jamaica, March 2019.

Invited Session, ASSA, “When Should You Adjust Standard Errors for Clustering?” Atlanta, January 2019.

Plenary Lecture, Management Accounting Section Midyear Meeting, “Applying Instrumental Variables and Control Function Methods,” Fort Lauderdale, FL, January 2019.

Solari Lecture, “Regression Adjustment and Doubly Robust Estimators for Experimental and Observational Studies,” Geneva School of Economics and Management, November 2018.

Keynote Speaker, SOCHER, “Perspectives on Spatial Econometrics and Policy Analysis,” San Pedro de Atacama, Chile, October 2018.

Keynote Speaker, Latin American Workshop in Econometrics, “Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” Lima, Peru, August 2018.

Learning Tutorial, Camp Resources, “Regression Adjustment with Heterogeneous Treatment Effects,” Wrightsville Beach, NC, August 2018.

Keynote Lecture, ERMAS, “Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” Iași, Romania, July 2018.

Invited Speaker, The Econometrics of Complex Survey Data: Theory and Applications Workshop, “Model Selection Statistics with Complex Survey Samples,” Bank of Canada, Ottawa, October 2017.

Discussant, The Econometrics of Complex Survey Data: Theory and Applications Workshop, Bank of Canada, Ottawa, October 2017.

Discussant, Interactions Conference, University of Chicago, September 2017.

Discussant, AHEW, Washington University, September 2017.

CIDE/Stata Econometrics and Statistics Lecture, “Combining Correlated Random Effects and Control Function Methods for Panel Data Models with Endogenous Explanatory Variables,” Mexico City, August 2017.

Keynote Speaker, International Association of Applied Econometrics, “Recent Developments in Finite Population and Clustered Standard Errors,” Sapporo, June 2017.

Invited Lecturer, North West Doctoral Training Centre PhD Conference, “Testing and Correcting for Endogeneity in Nonlinear Unobserved Effects Models,” Manchester, UK, May 2017.

Invited Lecture (with Y. Zhu), *Journal of Business and Economic Statistics*, “Inference in Approximately Sparse Correlated Random Effects Probit Models,” New York University, March 2017.

ASSA Session, “Updating the Undergraduate Econometrics Curriculum,” Chicago, January 2017.

Environmental Protection Agency Benefits-Transfer Workshop, “Understanding Error Structures and Exploiting Panel Data in Meta-Analytic Benefit Transfers,” Washington, D.C., December 2016.

Conference in Honor of Jerry Hausman, “Correlated Random Effects Models with Unbalanced Panels,” Cape Cod, MA, October 2015.

Invited Speaker, COEURE Workshop, “How will Big Data Change Econometrics? Issues for Causal Inference,” Brussels, July 2015.

Invited Speaker, IAAE Lecture, 21st International Panel Data Conference, “Testing and Correcting for Endogeneity in Nonlinear Unobserved Effects Models,” Budapest, June 2015.

ASSA Session, Estimating Sampling Variances and Robust Inference, “Finite Population Causal Standard Errors,” Boston, January 2015.

Invited Speaker, Mainz Econometrics Workshop, “Control Function Methods in Applied Econometrics,” Mainz, Germany, August 2013.

Invited Speaker, Sydney Econometric Theory Workshop: “Quasi-Maximum Likelihood Estimation and Testing for Nonlinear Models with Endogenous Explanatory Variables,” Sydney, Australia, July 2012.

A.W. Phillips Lecture, Econometric Society Australasian Meeting, “Nonlinear Panel Data Models with Heterogeneity and Endogeneity,” Melbourne, Australia, July 2012.

Invited Speaker, Stata Conference: “Fractional Response Models with Endogenous Explanatory Variables and Heterogeneity,” Chicago, IL, July 2011.

Invited Speaker, Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions – A Conference in Honor of Halbert L. White, Jr.: “Quasi-Maximum Likelihood Estimation and Testing for Nonlinear Models with Endogenous Explanatory Variables,” La Jolla, CA, May 2011.

Presidential Address, Midwest Economics Association: “Thoughts on Heterogeneity in Econometric Models,” St. Louis, MO, March 2011.

Keynote Speaker, Health Econometrics Workshop: “Correlated Random Effects Models with Unbalanced Panels,” Ann Arbor, MI, October 2010.

Invited Speaker, 15th Conference on Panel Data: “Nonlinear Correlated Random Effects Models with Unbalanced Panels,” Bonn, Germany, July 2009.

Invited Speaker, Canadian Econometrics Study Group: “Nonlinear Dynamic Panel Data Models with Unobserved Effects,” Montréal, Quebec, September 2008.

“Nonparametric and Semiparametric Estimation of Partial Effects for Nonlinear Panel Data Models,” Workshop on Nonparametric/Semiparametric Econometric Methods, Carleton University, Ottawa, Ontario, September 2008.

Invited Speaker, Summer North American Stata Users Group: “Inference for Partial Effects in Nonlinear Panel Data Models using Stata,” Chicago, IL, July 2008.

Featured Speaker, National Value-Added Modeling Conference: “Some Econometric Considerations for Value-Added Modeling,” Madison WI, April 2008.

“Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization,” Winter Meetings of the American Economic Association, New Orleans, January 2008.

Panel Member, “How to Mentor Junior Economists,” Winter Meetings of the American Economic Association, New Orleans, January 2008.

“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates” (with L.E. Papke), Conference on *The Use of Econometrics in Informing Public Policy Makers*, Rice University, April 2006.

Panel Member, Midwest Economics Association, Chicago, March 2006: “Teaching Econometrics.”

Discussant, Midwest Economics Association, Chicago, March 2006: “Applied Time Series.”

Discussant, Winter Meetings of the Econometric Society, Philadelphia, January 2005: “Causal Inference and Matching.”

“Inverse Probability Weighted M-Estimators for General Missing Data Problems,” Texas Camp Econometrics, Fort Worth, TX, February 2004.

“On the Robustness of Fixed Effects and Related Estimators in Correlated Random Coefficient Panel Data Models,” Midwest Econometrics Group, Columbia, MO, October 2003.

“Cluster-Sample Methods in Applied Econometrics,” Winter Meetings of the American Economic Association,” Washington, DC, January 2003.

Discussant, Winter Meetings of the Econometric Society, Washington, DC, January 2003: “Difference-in-Differences and Panel Data Estimation.”

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification,” cemmap Microeconometrics Workshop, London, February 2002.

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification,” Midwest Econometrics Group, Kansas City, October 2001.

“Unobserved Heterogeneity and Estimation of Average Partial Effects,” National Science Foundation Symposium on *Identification and Inference for Econometric Models*, Berkeley, August 2001.

“Applications of Generalized Method of Moments Estimation,” Winter Meetings of the American Economic Association,” New Orleans, January 2001.

Discussant, Winter Meetings of the Econometric Society, New Orleans, January 2001: “Recent Advances in Nonlinear Time Series.”

Invited Speaker, ESRC Econometric Study Group Conference, Bristol, England, July 2000: “The Initial Conditions Problem in Dynamic, Nonlinear Panel Data Models with Unobserved Heterogeneity.”

Discussant, Joint Statistical Meetings, Indianapolis, August 2000: *Journal of Business and Economic Statistics* Invited Session.

Plenary Speaker, Research Triangle Econometrics Conference, December 1998: “Estimating Average Partial Effects under Conditional Moment Independence Assumptions.”

Discussant, Winter Meetings of the Econometric Society, Chicago, January 1998: “Panel Time Series” and “New Developments in Technical Econometrics.”

“Selection Corrections with a Censored Selection Variable,” Canadian Econometrics Study Group, Windsor, September 1994.

Discussant, Joint Statistical Meetings, Toronto, August 1994: “Analysis of Data on Durations and Counts.”

Discussant, Summer Meetings of the Econometric Society, Quebec City, June 1994: “Panel Data Methods” and “Testing Using Nonparametric Methods.”

Discussant, Winter Meetings of the Econometric Society, Anaheim, January 1993: “Simulation and Semiparametric Methods” and “Estimation and Testing in Systems of Equations.”

“Multiplicative Panel Data Models without the Strict Exogeneity Assumption,” Midwest Econometrics Group, South Bend, IN, September 1991.

Discussant, Winter Meetings of the Econometric Society, Washington, DC, December 1990: “Semiparametric Methods,” “Unit Roots and Cointegration: Methodology,” and “Specification Testing.”

“Some Results on Specification Testing Against Nonparametric Alternatives,” Summer Meetings of the Econometric Society, Ann Arbor, MI, July 1989.

Discussant, Summer Meetings of the Econometric Society, Ann Arbor, MI, July 1989: “Specification Tests.”

“An Encompassing Approach to Conditional Mean Tests with Applications to Testing Nonnested Hypotheses,” Winter Meetings of the Econometric Society, New York, December 1988.

Discussant, Summer Meetings of the Econometric Society, Minneapolis, July 1988: “Time Series I.”

“A Capital Asset Pricing Model with Time-Varying Covariances,” World Congress of the Econometric Society, Cambridge, MA, August 1985.

9. SEMINARS

“More Efficient Estimation of Multiplicative Panel Data Models in the Presence of Serial Correlation,” North Carolina (October 2023); Georgetown (April 2024).

“A Simple Transformation Approach to Difference-in-Differences Estimation for Panel Data,” Berkeley (March 2024), Bristol (May 2024).

“A Simple Transformation Approach to Difference-in-Differences Estimation for Panel Data,” Maryland, Georgetown, Johns Hopkins, Queen’s, Notre Dame, 2023.

“Two-Period Difference-in-Differences with Panel Data,” Mangalam University, online, October 2022.

“Simple Approaches to Nonlinear Difference-in-Differences,” UNLV, EIEF (Rome), 2022; MSU Epidemiology (January 2024).

“Simple Regression-Based Approaches to Staggered Interventions with Panel Data,” Food and Agriculture Organization,” July 2022.

“Two-Way Fixed Effects, the Two-Way Mundlak Regression, and Difference-in-Differences Estimators,” Princeton, Microsoft, UCL, Tulane, Brown, Harvard/MIT, Norwegian Business School, Harris School of Public Policy, 2021-2022.

“Using Panel Data Methods for Intervention Analysis,” Amity School of Business, May 2021.

“More Efficient Estimation of Multiplicative Panel Data Models in the Presence of Serial Correlation,” Vanderbilt, University of Zurich, 2021.

“Revisiting Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” U.C. Davis, online, October 2020.

“Heteroskedasticity and Heterogeneity in Endogenous Switching Models,” EDHEC, London, January 2020.

“Robust and Efficient Estimation of Potential Outcome Means under Random Assignment,” University of Colorado, November 2019.

“Revisiting Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” University of Kent, May 2019.

“Recent Insights into Applying Multiple Regression for Estimating Policy Effects,” University of Miami Department of Health Management and Policy, February 2019.

“Revisiting Regression Adjustment in Experiments with Heterogeneous Treatment Effects,” Amazon.com, Seattle, June 2018.

“Testing and Correcting for Endogeneity in Nonlinear Unobserved Effects Models,” EDHEC, London, January 2018.

“Inference in Approximately Sparse Correlated Random Effects Probit Models,” NYU, North Carolina, 2017.

“Testing and Correcting for Endogeneity in Nonlinear Unobserved Effects Models,” Brandeis, Western Michigan, Oklahoma, 2017.

“Finite Population Causal Standard Errors,” MSU, Central Michigan, 2014; Maryland, 2015; McGill, American, Pompeu Fabra, Carlos III, 2016.

“Control Function Approaches to Estimating Causal Effects,” Interdisciplinary Seminar in Quantitative Methods, University of Michigan, March 2014.

“A Control Function Approach to Estimating Switching Regression Models with Endogenous Explanatory Variables and Endogenous Switching,” MSU, 2013.

“Evaluating Specification Tests in the Context of Value-Added Estimation,” Vanderbilt, 2012.

“Quasi-Maximum Likelihood Estimation and Testing for Nonlinear Models with Endogenous Explanatory Variables,” EIEF, 2011, UC Riverside, University College London, 2012, Institute for Advanced Studies, Vienna, 2013.

“Correlated Random Effects Models with Unbalanced Panels,” MSU, 2009; Bank of Italy, 2011.

“Minimum Distance Estimation Using Pseudo Panel Data,” MSU, Michigan, 2008.

“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates”: Harvard/MIT, British Columbia, 2007-2008.

“Inverse Probability Weighted Estimation for General Missing Data Problems”: Berkeley, Harvard/MIT, Michigan, Montreal, Notre Dame, Ohio State, Penn State, Texas, 2002-2006.

“On the Robustness of Fixed Effects and Related Estimators in Correlated Random Coefficient Panel Data Models”: Texas A&M, 2004.

“Unobserved Heterogeneity and Estimation of Average Partial Effects”: UCLA, UCSD, 2003.

“Simple Solutions to the Initial Conditions Problem for Dynamic, Nonlinear Panel Data Models with Unobserved Effects”: Michigan, MSU, North Carolina State, 2002.

“Instrumental Variables Estimation of the Average Treatment Effect in the Correlated Random Coefficient Model”: NYU, 2000.

“Inverse Probability Weighted M-Estimators for Sample Selection, Attrition, and Stratification”: University College London, 2000.

“The Initial Conditions Problem for Dynamic, Nonlinear Panel Data Models with Unobserved Heterogeneity”: Penn State, 2000.

“Estimating Average Partial Effects Under Conditional Moment Independence Assumptions”: Princeton, Northwestern, Harvard/MIT, Chicago, Bristol, 1997-2000.

“Asymptotic Properties of Weighted M-Estimators for Variable Probability Samples”: Michigan, Research Triangle Institute, 1996-1997.

“Selection Corrections with a Censored Selection Variable”: Georgia State, Texas, Texas A&M, Arizona State, Montreal, Florida, Virginia, 1994-1996.

“Selection Corrections for Panel Data Models Under Conditional Mean Independence Assumptions”: Research Triangle Institute, UCSD, Ohio State, Harvard/MIT, 1992-1993.

“Multiplicative Panel Data Models without the Strict Exogeneity Assumption”: Northwestern, Purdue, Texas A&M, Rice, Windsor, Wisconsin, 1991-1992.

“Distribution-Free Estimation of Some Nonlinear Panel Data Models”: Yale, Harvard/MIT, Michigan, Michigan State, Northeastern, 1990-1991.

“Some Alternatives to the Box-Cox Regression Model”: Boston College, Montreal, 1989.

“A Test for Functional Form Against Nonparametric Alternatives”: Harvard/MIT, Berkeley, UCSD, UCSB, Pennsylvania, Rochester, 1989.

“On the Application of Robust, Regression-Based Diagnostics to Models of Conditional Means and Conditional Variances”: Princeton, Johns Hopkins, Indiana, Illinois, Board of Governors of the Federal Reserve, Brown, 1988-1989.

“A Unified Approach to Robust, Regression-Based Specification Tests”: Brandeis, Carnegie-Mellon, Queen’s, Toronto, Johns Hopkins, Chicago Graduate School of Business, Northwestern, Cornell, UCSD, Penn State, Columbia, 1987-1988.

“Specification Testing and Quasi-Maximum Likelihood Estimation”: Harvard/MIT, Yale, Johns Hopkins, 1986-1987.

10. WORKSHOPS AND SHORT COURSES

Federal Reserve Board, “Difference-in-Differences with Panel Data,” Washington, DC, June 2024.

Loughborough Business School Research Methods, “Difference-in-Differences for Panel Data,” Loughborough, UK, May 2024.

Bates White Economic Consulting, “Recent Advances in Difference-in-Differences with Panel Data,” Washington, DC, March 2024.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Pfaffenhofen, Germany, February 2024.

IMF Institute for Capacity Development, “Recent Advances in Difference-in-Differences with Panel Data,” Washington, DC, January 2024

Economists for Ukraine Workshop, “Economists for Ukraine Workshop Causal Inference with Cross-Sectional Data,” online, December 2023.

Timberlake Workshop, “Difference-in-Differences and Event Study Estimators with Panel Data in Stata,” online, October 2023.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Pfaffenhofen, Germany, August 2023.

Barcelona School of Economics: Microeconometrics Summer School, “Difference-in-Differences with Panel Data,” Barcelona, July 2023.

Fifth Summer School in Advanced Econometrics (University of Ioannina and University of Piraeus), “Causal Inference, Potential Outcomes, and Modern Difference-in-Differences,” Spetses, Greece, July 2023.

Timberlake Workshop, “Difference-in-Differences and Event Study Estimators with Panel Data in Stata,” London, UK, May 2023.

University of Exeter, “Advances in Difference-in-Differences,” May 2023.

Instats, “Difference-in-Differences Methods with Panel Data,” online, April 2023.

Instats, “Causal Inference with Cross-Sectional Data,” online, March 2023.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Pfaffenhofen, Germany, March 2023.

EDHEC Business School, “A Course in Microeconometrics,” London, UK, February 2023.

Economists for Ukraine Workshop, “Difference-in-Differences with Panel Data,” online, December 2022.

Bank of Italy, “Recent Advances in Treatment Effect Estimation with Staggered Entry,” Rome, October 2022.

Timberlake Workshop, “Difference-in-Differences Estimators with Panel Data in Stata,” online, March 2022.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, August 2022.

Rice University, “Difference-in-Differences with Panel Data,” online, June 2022.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” online, March 2022.

ESTIMATE: The Reduced Form, “Difference-in-Differences with Panel Data,” online, December 2021.

Timberlake Workshop, “Difference-in-Differences Estimators with Panel Data in Stata,” online, December 2021.

Stata Economics Virtual Symposium, “Nonlinear Difference-in-Differences with Panel Data,” online, November 2021.

Florence School of Finance and Banking, “Panel Data for Banking Sector Analysts,” online, October 2021.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” online, August 2021.

Timberlake, “Difference-in-Differences with Panel Data,” online, July 2021.

ESTIMATE, MSU, online, June 2021.

Leeds University Business School, “Panel Data Methodology and Empirical Analysis,” online, May 2021.

cemmap, “Panel Data Methods,” online, May 2021.

Bank of Mexico, “Topics in Applied Econometrics,” online, April 2021.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” online, March 2021.

Florence School of Finance and Banking, “Panel Data for Banking Sector Analysts,” online, March 2021.

African Development Bank, “A Course in Causal Inference and Policy Analysis,” online, February 2021.

Bank of Portugal, “Panel Data Methods for Banking Sector Analysis,” online, October 2020.

Florence School of Finance and Banking, “Panel Data for Banking Sector Analysts,” online, September 2020.

Advanced Summer School in Economics and Econometrics, University of Crete, “Spatial Econometrics with Cross Section and Panel Data,” online, August 2020.

Jones Graduate School of Business, Rice University, “Instrumental Variables and Control Functions,” “Difference-in-Differences with Panel Data”, and “Treatment Effects,” online, May-July, 2020.

cemmap, “Panel Data Methods,” online, May 2020

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Pfaffenhofen, Germany, February 2020.

EDHEC, “A Course in Microeconometrics,” London, January 2020

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, August 2019.

ESTIMATE, MSU, East Lansing, MI, June 2019.

Jones Graduate School of Business, Rice University, “A Course in Applied Microeconometrics,” May 2019.

University of Kent, School of Economics, “A Short Course in Econometrics,” May 2019.

cemmap, “Panel Data Methods,” London, May 2019.

Georgetown Center for Econometric Practice, “Estimating Causal Effects and Policy Effects,” Georgetown, April 2019.

Ludwig Maximilian University, “Advanced Panel Data Methods,” Munich, April 2019.

Johannes Gutenberg University, “Advanced Econometrics,” Mainz, Germany, April 2019.

Florence School of Finance and Banking, “Panel Data for Banking Sector Analysts,” Florence, March 2019.

Humboldt University, “Topics in Estimating Treatment Effects,” Berlin, February 2019.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, February 2019.

University of Miami Business School, “IV and Control Function Estimation of Average Treatment Effects,” February 2019.

Geneva School of Economics and Management, “Treatment Effects Estimation,” Geneva, November 2018.

Universidad del Pacífico Summer School in Econometrics, “The Correlated Random Effects Approach to Panel Data Models,” Lima, Peru, August 2018.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, August 2018.

Pontificia Universidad Javeriana, International School of Economics, “A Course in Microeconometrics,” Bogota, Colombia, June 2018.

ESTIMATE, MSU, East Lansing, MI, June 2018.

Inter-American Development Bank, “A Short Course in Microeconometrics,” Washington, DC, May-June 2018.

Georgetown Center for Econometric Practice, “Panel Data Econometrics,” Georgetown, May 2018.

Northern Advanced Research Training Initiative, “Advanced Econometric Analysis Using Panel Data,” Durham Business School, May 2018.

cemmap, “Panel Data Methods,” London, May 2018.

Bank of Canada, “A Course in Microeconometrics,” Ottawa, May 2018.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, February-March 2018.

EDHEC, “A Course in Microeconometrics,” London, January 2018

Bank of Mexico, “Topics in Microeconometrics,” Mexico City, August 2017.

Summer School, Rationality and Competition, “Econometrics of Panel Data and Network Analysis,” Collaborative Research Center, Berlin, July/August 2017.

ESTIMATE, MSU, East Lansing, MI, June 2017.

Northern Advanced Research Training Initiative, “Panel Data Methodology and Empirical Analysis,” University of Leeds, May 2017.

cemmap, “Panel Data Methods,” London, May 2017.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Lichtenfels, Germany, February-March 2017.

cemmap, Financial Conduct Authority Training Course, London, November 2016.

ASHEcon, “Treatment Effect Estimation with Unconfounded Assignment,” Philadelphia, June 2016.

ESTIMATE, MSU, East Lansing, MI, June 2016.

University of Carlos III, “A Course in Microeconometrics,” Madrid, May 2016.

cemmap, “Panel Data Methods,” London, May 2016.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, February-March 2016.

American Accounting Association (FARS Division), “Instrumental Variables Estimation in Applied Accounting Research,” Newport Beach, CA, January 2016.

Bank of Italy, “Panel Data Econometrics,” Rome, August 2015.

University of Macedonia, “Panel Data Methods,” Thessaloniki, Greece, June 2015.

ESTIMATE, MSU, East Lansing, MI, May 2015.

cemmap, “Panel Data Methods,” London, May 2015.

American Accounting Association (FARS Division), “Difference-in-Differences,” Nashville, TN, January 2015.

cemfi Summer School, “Panel Data Econometrics,” Madrid, August 2014.

cemmap/PEPA, “Econometrics of Cross Section and Panel Data” (with Guido Imbens), London, June 2014.

ESTIMATE, MSU, East Lansing, MI, May 2014.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, March 2014.

American Accounting Association (FARS Division), “Interaction Terms in Linear and Nonlinear Models,” Houston, TX, January 2014.

Michigan State University Center for Statistical Training and Consulting, “Quantile Regression,” East Lansing, MI, September 2013.

University of Mainz Summer School, “New Developments in Panel Data Econometrics,” Mainz, Germany, August 2013.

University of Crete Advanced Summer School in Economics and Econometrics, “Panel Data Econometrics and Treatment Effect Estimation,” Crete, Greece, July/August 2013.

ESTIMATE, MSU, East Lansing, MI, May 2013.

IZA European Summer School in Labor Economics, “Correlated Random Effects Panel Data Models,” Buch/Ammersee, Germany, May 2013.

Bavarian Graduate Program in Economics, “Advanced Econometrics,” Muggendorf, Germany, August 2012.

American Accounting Association Workshop, “Linear and Nonlinear Panel Data Models,” Washington, DC, August 2012.

National Centre for Econometric Research, Queensland University of Technology, “Panel Data Econometrics,” Brisbane, Australia, July 2012.

Programme Evaluation for Policy Analysis, Institute for Fiscal Studies, “Microeconomic Methods in Policy Evaluation,” London, June 2012.

Distinguished Visitor, “Control Function Methods in Econometrics,” University of California, Riverside, May 2012.

American Economic Association Continuing Education, “Cross-Section Econometrics” (with Guido Imbens), Chicago, January 2012.

American Accounting Association (FARS Division), “Treatment Effect Estimation with Unconfounded Assignment,” Chicago, January 2012.

LABOUR Lectures, EIEF, “Topics in Microeconometrics,” Rome, October 2011.

CIDE Summer School in Econometrics, “Topics in Panel Data Econometrics,” Bertinoro, Italy, June 2011.

Czech National Bank, “Topics in Panel Data Econometrics,” Prague, May 2011.

Bonn Graduate School of Economics/IZA, “Treatment Effect Estimation and Selection Models,” Bonn, Germany, July 2009.

cemmap/University College London, “New Developments in Econometrics” (with Guido Imbens), London, June 2009.

Canadian Labour Market and Skills Researcher Network/Canadian Economics Association, “A Workshop in Applied Econometrics” (with Guido Imbens), Toronto, ON, May 2009.

International Monetary Fund, “Limited Dependent Variables,” Washington, DC, April 2009.

American Economic Association Continuing Education, “Cross-Section Econometrics” (with Guido Imbens), San Francisco, CA, January 2009.

Federal Reserve Board, “A Course in Applied Econometrics,” Washington, DC, September-October 2008.

Michigan State University Center for Statistical Training and Consulting, “Control Function and Related Methods,” East Lansing, MI, October 2008.

Invited Speaker, Canadian Econometrics Study Group, “Nonlinear Dynamic Panel Data Models with Unobserved Effects,” Montreal, QU, September 2008.

Carleton University Workshop on Robust Nonparametric Methods, “Semiparametric and Nonparametric Estimation of Partial Effects in Nonlinear Panel Data Models,” Ottawa, ON, September 2008.

Institute for Research on Poverty, University of Wisconsin, Madison, “A Course in Applied Microeconometrics” (with Guido Imbens), August 2008.

National Conference on Value-Added Modeling, “Some Econometric Considerations for Value-Added Modeling,” Madison, WI, April 2008.

Michigan State University Center for Statistical Training and Consulting, “Regression and Propensity Score Methods for Treatment Effect Estimation and Policy Evaluation,” East Lansing, MI, April 2008.

Michigan State University Department of Accounting, “Research Workshop on Selection Models,” East Lansing, MI, April 2008.

Bureau of Economic Analysis/Federal Trade Commission, “A Course in Applied Microeconometrics” (with Guido Imbens), Washington, DC, January/February 2008.

National Bureau of Economic Research Summer Institute (with Guido Imbens), Cambridge MA: “What’s New in Econometrics?” July/August 2007.

Invited Lecturer, University of Helsinki/MTT, “Econometric Methods with Censored Data,” Helsinki, Finland, June 2007.

Michigan State University Center for Statistical Training and Consulting, “Propensity Score Methods for Treatment Effect Estimation and Policy Evaluation,” East Lansing, MI, April 2007.

Michigan State University Center for Statistical Training and Consulting, “Binary Response Models for Longitudinal Data,” East Lansing, MI, August 2006.

Invited Lecturer, NIPE Summer School, University of Minho, “Topics in Program Evaluation,” Minho, Portugal, June 2006.

Invited Lecturer, CIDE Summer School in Econometrics, “Topics in Panel Data Econometrics,” Bertinoro, Italy, June 2005.

Mathematical Economics Forum, Wake Forest University: “Econometric Issues in Estimating Performance Effects of Spending in K-12 Schools,” October 2004.

Invited Lecturer, Banco de Portugal, Lisbon: “Topics in Microeconometrics,” June 2004.

Seminars on Analytical Methods, Statistics Canada, Ottawa, Ontario: “Cluster-Sample Methods in Applied Econometrics,” April 2004.

XIVth Summer School of the European Economic Association, London: “Discrete Response Models,” September 2003.

Methods Workshop, Lister Hill Center for Health Policy, University of Alabama, Birmingham: “Cluster-Sample Methods in Applied Econometrics,” March 2003.

Rodgers Clark Invited Lecturer, North Carolina State University: “Simple Solutions to the Initial Conditions Problem in Nonlinear, Dynamic Panel Data Models with Unobserved Effects,” April 2002.

Invited Lecturer, Western Michigan University: “Estimation and Inference for Dependent Processes” and “Selection Corrections for Cross Section and Panel Data,” February-March 1994.

Invited Lecturer, University of Pennsylvania: “Topics in Specification Testing,” January 1991.

Invited Lecturer, Universidad Complutense de Madrid: “The Econometric Treatment of Nonstationary Time Series,” November 1990.

11. BIBLIOGRAPHY

Journal Articles

“Abadie’s Kappa and Weighting Estimators of the Local Average Treatment Effect” (with T. Słoczyński and S.D. Uysal), forthcoming, *Journal of Business and Economic Statistics*.

“Doubly Robust Estimation of Multivariate Fractional Outcome Means with Multivalued Treatments” (with A. Negi), forthcoming, *Econometric Reviews*.

“Consistency of the Fixed Effects Poisson Estimator with Multiplicative Measurement Error and Unbalanced Panels” (with T. Hoang), forthcoming, *Economics Letters*.

“What is a Standard Error? (And How Should We Compute It?),” forthcoming, *Journal of Econometrics*.

“Nonlinear Correlated Random Effects Models with Endogeneity and Unbalanced Panels” (with M.D. Bates and L.E. Papke), forthcoming, *Econometric Reviews*.

“Simple Approaches to Nonlinear Difference-in-Differences with Panel Data,” *Econometrics Journal* 26, C31-C66, September 2023.

“A Simple, Robust Test for Choosing the Level of Fixed Effects in Linear Panel Data Models” (with L.E. Papke), *Empirical Economics* 64, 2683-2701, June 2023.

“When Should You Adjust Standard Errors for Clustering?” (with A. Abadie, S. Athey, and G.W. Imbens), *Quarterly Journal of Economics* 138, 1-35, February 2023.

“The Robustness of Conditional Logit for Binary Response Panel Data Models with Serial Correlation” (with D.-W. Kwak and R.S. Martin), *Journal of Econometric Methods* 12, 33-56, January 2023.

“Revisiting Regression Adjustment in Experiments with Heterogeneous Treatment Effects” (with Akanksha Negi), *Econometric Reviews* 40, 504-534, October 2021.

“A GMM Estimator Asymptotically More Efficient than OLS and WLS in the Presence of Heteroskedasticity of Unknown Form” (with C. Lu), *Applied Economics Letters* 27, 997-1001, July 2020.

“On the Consistency of the Logistic Quasi-MLE under Conditional Symmetry,” *Economics Letters* 194, 1-4, September 2020.

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“Rejoinder” (with Y. Zhu), *Journal of Business and Economic Statistics* 38, 25-26, January 2020.

“Inference in Approximately Sparse Correlated Random Effects Probit Models” (with Y. Zhu), *Journal of Business and Economic Statistics* 38, 1-8, January 2020. (Invited *JBES* Lecture, with discussion.)

“Comparing and Assessing the Consequences of Two Different Approaches to Measuring School Effectiveness” (with C. Guarino and B. Stacy), *Educational Assessment, Evaluation and Accountability* 31, 437-463, November 2019.

“Correlated Random Effects Models with Unbalanced Panels,” *Journal of Econometrics* 211, 137-150, July 2019.

“Correlated Random Effects Models with Endogenous Explanatory Variables and Unbalanced Panels” (with R. Joshi), *Annals of Economics and Statistics* 134, 243-268, June 2019.

“Understanding and Evaluating the SAS EVAAS Univariate Response Model (URM) for Measuring Teacher Effectiveness” (with K. Vosters and G. Guarino), *Economics of Education Review* 66, 191-205, October 2018.

“Does the Precision and Stability of Value-Added Estimates of Teacher Performance Depend on the Types of Students They Serve?” (with B. Stacy and C. Guarino), *Economics of Education Review* 64, 50-74, June 2018.

“Binary Response Panel Data Models with Sample Selection and Self Selection” (with A. Semykina), *Journal of Applied Econometrics* 33, 179-197, March 2018.

“A General Double Robustness Result for Estimating Average Treatment Effects” (with T. Słoczyński), *Econometric Theory* 34, 112-133, March 2018.

“Understanding Error Structures and Exploiting Panel Data in Meta-Analytic Benefit Transfers” (with K. Boyle). *Environmental and Resource Economics* 69, 609-635, March 2018.

“Quasi-Generalized Least Squares Regression Estimation with Spatial Data” (with C. Lu), *Economics Letters* 156, 138-141, July 2017.

“Contingent Valuation: Flawed Logic? Response” (with 19 coauthors), *Science*, 357, 363-364, July 2017.

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“Should Instrumental Variables be Used as Matching Variables?” *Research in Economics* 70, 232-237, June 2016.

“A Control Function Approach to Estimating Switching Regression Models with Endogenous Explanatory Variables and Endogenous Switching” (with I. Murtazashvili), *Journal of Econometrics* 190, 252-266, February 2016.

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“A Comparison of Growth Percentile and Value-Added Models of Teacher Performance” (with C. Guarino, M. Reckase, and B. Stacy), *Statistics and Public Policy* 2, 66-76, June 2015.

“An Evaluation of Empirical Bayes’ Estimation of Value-Added Teacher Performance Measures” (with G. Guarino, M. Maxfield, M. Reckase, and P. Thompson), *Journal of Educational and Behavioral Statistics* 40, 190-222, April 2015.

“Control Function Methods in Applied Econometrics,” *Journal of Human Resources* 50, 420-445, March 2015.

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“Evaluating Specification Tests in the Context of Value-Added Models of Teacher Performance” (with C. Guarino, M. Reckase, and B. Stacy), *Journal of Research on Educational Effectiveness* 8, 35-59, January 2015.

“Policy and Research Challenges of Moving toward Best Practices in Using Student Test Scores to Evaluate Teacher Performance” (with C. Guarino, M. Reckase), *Journal of Research on Educational Effectiveness* 8, 1-7, January 2015.

“Can Value-Added Measures of Teacher Performance be Trusted?” (with C. Guarino and M. Reckase), *Education Finance and Policy* 10, 117-156, Winter 2015.

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“On Estimating Firm-Level Production Functions Using Proxy Variables to Control for Unobservables,” *Economics Letters* 104, 112-114, September 2009.

“Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data” (with Q. Li and J.S. Racine), *Journal of Business and Economic Statistics* 27, 206-223, April 2009.

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“Panel Data Methods for Fractional Response Variables with an Application to Test Pass Rates” (with L.E. Papke), *Journal of Econometrics* 145, 121-133, July 2008.

“Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catheterization” (with Q. Li and J.S. Racine), *American Economic Review* 98, 357-362, May 2008.

“Fixed Effects Instrumental Variables Estimation in Correlated Random Coefficient Panel Data Models” (with I. Murtazashvili), *Journal of Econometrics* 142, 539-552, January 2008.

“Inverse Probability Weighted M-Estimation for General Missing Data Problems,” *Journal of Econometrics* 141, 1281-1301, December 2007.

“Violating Ignorability of Treatment by Controlling for Too Many Factors,” *Econometric Theory* 21, 1026-1028, October 2005.

“Instrumental Variables Estimation with Panel Data,” *Econometric Theory* 21, 865-869, August 2005.

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“A Computational Trick for Delta-Method Standard Errors” (with L.E. Papke), *Economics Letters* 86, 413-417, March 2005.

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“Distribution-Free Estimation of Some Nonlinear Panel Data Models,” *Journal of Econometrics* 90, 77-97, May 1999.

“On Two Stage Least Squares Estimation of the Average Treatment Effect in Random Coefficient Models,” *Economics Letters* 56, 129-133, October 1997.

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“Estimating Systems of Equations with Different Instruments for Different Equations,” *Journal of Econometrics* 74, 387-405, October 1996.

“Selection Corrections for Panel Data Models Under Conditional Mean Independence Assumptions,” *Journal of Econometrics* 68, 115-132, July 1995.

“A Simple Test for the Consistency of Dynamic Linear Regression in Rational Distributed Lag Models” (with K.T. McClain), *Economics Letters* 48, 235-240, June 1995.

“On the Limits of GLM for Specification Testing: A Comment on Gurnu and Trivedi,” *Econometric Theory* 10, 409-418, June 1994.

“A Simple Specification Test for the Predictive Ability of Transformation Models,” *Review of Economics and Statistics* 76, 59-65, February 1994.

“Contrastes de Especificacion en Modelos Lineales con Variables Integradas” (Specification Testing in Linear Models with Integrated Variables), *Cuadernos Economicos de ICE* 55, 243-261, 1993.

“An Empirical Investigation of the Box-Cox Model and a Nonlinear Least Squares Alternative” (with E. Berndt and M. Showalter), *Econometric Reviews* 12, 65-102, March 1993.

“A Test for Functional Form Against Nonparametric Alternatives,” *Econometric Theory* 8, 452-475, December 1992.

“Some Alternatives to the Box-Cox Regression Model,” *International Economic Review* 33, 935-955, November 1992.

“Quasi-Maximum Likelihood Estimation and Inference in Dynamic Models with Time-Varying Covariances” (with T. Bollerslev), *Econometric Reviews* 11, 143-172, September 1992.

“A Note on Computing R-Squared and Adjusted R-Squared for Trending and Seasonal Data,” *Economics Letters* 36, 49-54, May 1991.

“Specification Testing and Quasi-Maximum Likelihood Estimation,” *Journal of Econometrics* 48, 29-55, April 1991.

“On the Application of Robust, Regression-Based Diagnostics to Models of Conditional Means and Conditional Variances,” *Journal of Econometrics* 47, 5-46, January 1991.

“A Note on the Lagrange Multiplier and F-statistics for Two Stage Least Squares Regressions,” *Economics Letters* 34, 151-155, November 1990.

“An Encompassing Approach to Conditional Mean Tests with Applications to Testing Nonnested Hypotheses,” *Journal of Econometrics* 45, 331-350, September 1990.

“A Unified Approach to Robust, Regression-Based Specification Tests,” *Econometric Theory* 6, 17-43, March 1990.

“A Computationally Simple Heteroskedasticity and Serial Correlation Robust Standard Error for the Linear Regression Model,” *Economics Letters* 31, 239-243, December 1989.

“Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes” (with H. White), *Econometric Theory* 4, 210-230, August 1988.

“A Capital Asset Pricing Model with Time-Varying Covariances” (with T. Bollerslev and R.F. Engle), *Journal of Political Economy* 96, 116-131, February 1988.

Books

Introductory Econometrics: A Modern Approach, seventh edition. Boston, MA: Cengage, 2020.

Introductory Econometrics: A Modern Approach, sixth edition. Boston, MA: Cengage, 2016.

Introductory Econometrics: A Modern Approach, fifth edition. Cincinnati, OH: South-Western College Publishing, 2013.

Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data, second edition. Cambridge, MA: MIT Press, 2011.

Econometric Analysis of Cross Section and Panel Data, second edition. Cambridge, MA: MIT Press, 2010.

Introductory Econometrics: A Modern Approach, fourth edition. Cincinnati, OH: South-Western College Publishing, 2009.

Introductory Econometrics: A Modern Approach, International Edition, Thomson, 2006.

Introductory Econometrics: A Modern Approach (Greek Translation), Thomson, 2006.

Introductory Econometrics: A Modern Approach, third edition. Cincinnati, OH: South-Western College Publishing, 2006.

Introductory Econometrics: A Modern Approach (Chinese Translation), Thomson, 2006.

Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data. Cambridge, MA: MIT Press, 2003.

Introductory Econometrics: A Modern Approach, second edition. Cincinnati, OH: South-Western College Publishing, 2003.

Econometric Analysis of Cross Section and Panel Data. Cambridge, MA: MIT Press, 2002.

Introductory Econometrics: A Modern Approach (Spanish Translation), Thomson, 2001.

Introductory Econometrics: A Modern Approach. Cincinnati, OH: South-Western College Publishing, 2000.

Book Chapters

“Testing and Correcting for Endogeneity in Nonlinear Unobserved Effects Models” (with Wei Lin), in *Panel Data Econometrics: Theory*, M. Tsionas (ed.), 21-43. Amsterdam: Elsevier, 2019.

“Model Selection Tests for Complex Survey Samples” (with Iraj Rahmani), in *Advances in Econometrics*, Volume 39 (The Econometrics of Complex Survey Data). Kim Huynk, David Jacho-Chavez, and Gautam Tripathi (eds.), 109-135. Bingley, UK: Emerald Publishing, 2019.

“Presidential Approval and Gas Prices: Sociotropic or Pocketbook Influence?” (with L. Harbridge and J.A. Krosnick), in *Political Psychology: New Explorations*, J.A. Krosnick, I.-C. Chiang, and T. Stark (eds.), 246-275. New York: Psychology Press, 2016.

“Teaching Undergraduate Econometrics,” in *International Handbook on Teaching and Learning Economics*, Gail Hoyt and KimMarie McGoldrick (eds.), 452-462. Cheltenham, United Kingdom: Edward Elgar, 2011.

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Book Reviews

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Book review of Co-integration, Error-Correction, and the Econometric Analysis of Non-stationary Data, by A. Banerjee, J. Dolado, J.W. Galbraith, and D.F. Hendry, *Journal of Economic Literature* 3, 820-821, June 1995.

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Miscellaneous

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“Robustness of Tests for Functional Form to Serial Correlation,” Solution, *Econometric Theory* 16, 795-796, October 2000.

“Robustness of Tests for Functional Form to Serial Correlation,” Problem, *Econometric Theory* 15, 778-780, October 1999.

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“More Efficient Estimation of Multiplicative Panel Data Models in the Presence of Serial Correlation” (with Nicholas Brown), under revision for *Journal of Applied Econometrics*.

“Improved Estimation of Dynamic Models of Conditional Means and Variances” (with Weining Wang, Mengshan Xu), revised and resubmitted to *Journal of Time Series Analysis*.

“Covariate Balancing and the Equivalence of Weighting and Doubly Robust Estimators of Average Treatment Effects” (with Tymon Słoczyński and S. Derya Uysal). Working Paper, October 2023.

“A Simple Transformation Approach to Difference-in-Differences Estimation for Panel Data” (with Soo Jeong Lee. Working paper, July 2023.

“What Estimators are Unbiased for Linear Models?” (with Lihua Lei). Working Paper, January 2023.

“A Design-Based Approach to Spatial Correlation” (with Ruonan Xu). Working Paper, November 2022.

“Doubly Robust Estimation of Local Average Treatment Effects Using Inverse Probability Weighted Regression Adjustment” (with Tymon Słoczyński and S. Derya Uysal). Working Paper, October 2022.

“Simple Alternatives to the Correlated Common Effects Model” (with Nicholas Brown and Peter Schmidt). Working Paper, December 2021.

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12. GRANTS

Co-PI (with Robert Floden), Institute for Education Science (IES) Training Grant #R305B090011: Economics of Education. Award was for \$5,000,000 for the period 8/16/2008 – 7/15/2013.

Co-PI (with Cassandra Guarino and Mark Reckase), Institute of Education Sciences Statistical Research and Methodological Grant #R305D100028. Award was for \$1,194,064 for the period 5/16/2010 – 5/15/2013.