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Curriculum Vitae

VASSILIS ARGYROU HAJIVASSILIOU

PERSONAL:

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Electronic Mail:	vassilis@econ.lse.ac.uk
World-Wide Web:	http://econ.lse.ac.uk/staff/vassilis/
Date of Birth:	May 30, 1957
Citizenships:	Cyprus; France

EDUCATION:

1985 Ph.D., Economics, Massachusetts Institute of Technology
Thesis Title: *"Disequilibrium Modelling in Economics and Related Limited Dependent Variables Models"*
Main Thesis Advisor: Daniel McFadden
Secondary Thesis Advisors: Jerry Hausman, Stanley Fischer

1981 M.Sc., Economics, London School of Economics, University of London
Awarded with Mark of Distinction and the Ely Devons Prize

1980 B.Sc., Economics, London School of Economics, University of London
Awarded with First Class Honours

EMPLOYMENT AND POSITIONS:

July 2013 – present	Associate Professor (Reader) in Economics, London School of Economics
May 2007 — present	Financial Markets Group Research Associate, London School of Economics
July 1996 – June 2013	Reader in Economics, London School of Economics
January 2014 – April 2014	Visiting Scholar, Ecole des Sciences Politiques (SciencesPo), Paris
May 2002 – June 2002	Visiting Professor, Toulouse University of Social Social Sciences
April 1996 – June 1997	Research Scholar, Cowles Foundation, Yale University
September 1994 – June 1996	Visiting Associate Professor of Economics, Columbia University
July 1991 – June 1995	Associate Professor of Economics, Yale University
July 1985 – June 1991	Assistant Professor of Economics, Yale University
Fall 1983	Teaching Assistant, M.I.T.

HONOURS, FELLOWSHIPS, and GRANTS:

2022	Invited series of lectures on "LDV Models for Panel Data," Georgetown University, Washington, D.C., USA.
2014	Invited series of lectures on "Simulation-Based Inference," Ecole des Sciences Politiques (SciencePo), Paris, France.
2011	Keynote Speaker, The 2nd Limassol Economic Forum, Limassol, Cyprus.
2009	Invited series of lectures on "Panel Data Econometrics," University of Mannheim, Mannheim, Germany.
2008	Invited series of lectures on "Nonlinear Panel Data Models," University of Mannheim, Mannheim, Germany.
2007	Invited series of lectures on "Microeconometric Modelling for Panel Data," University of Mannheim, Mannheim, Germany.

2006	Invited series of lectures on "LDV Models for Panel Data," University of Mannheim, Mannheim, Germany.
2005	Invited series of lectures on "Microeconometric Modelling," University Pompeu Fabra, Barcelona, Spain.
2005	Invited series of lectures on "LDV Models for Panel Data," University of Mannheim, Mannheim, Germany.
2004	Invited series of lectures on "Panel Data Econometric Modelling," University of Mannheim, Mannheim, Germany.
2003	Invited series of lectures on "Linear and Nonlinear Panel Data Models," University of Mannheim, Mannheim, Germany.
2003	Invited series of lectures on "Econometric Analysis of Nonlinear Panel Data Models," The World Bank for Reconstruction and Development, Washington, D.C.
2002	Invited series of lectures on "Misspecification in Linear and Nonlinear Econometric Modelling," University of Mannheim, Mannheim, Germany.
2001	Invited series of lectures on "Econometric Inference in LDV Models," DELTA, Toulouse University of Social Sciences, Toulouse, France.
2001	Invited series of lectures on "Applying LDV Modelling Techniques in Practice," University of Mannheim, Mannheim, Germany.
1998	Pareto Prize for Best Teaching in Graduate Econometrics, LSE.
1998	Invited address at Middle Eastern University Conference, Ankara, Turkey.
1997	Invited series of lectures on "Panel Data Econometric Methods from an Applied Perspective," The Inter-American Development Bank, Washington, D.C.
1997	Invited series of lectures on "Recent Developments in Panel Data Econometrics," The World Bank for Reconstruction and Development, Washington, D.C.
1993–1997	National Science Foundation Grant, Economics Program, "Dynamic Optimization in the Presence of Liquidity and Other Quantity Constraints: A Theoretical Framework and Semiparametric Simulation Estimation Methods," with Yannis M. Ioannides

1996–1997	National Science Foundation Supercomputing Grant, Economics Program, "Parallel Processing for Simulation and Optimization Estimators"
1996	Invited series of lectures on "Methods for Linear and Non-Linear Panel Data Models," The World Bank for Reconstruction and Development, Washington, D.C.
1993	Invited series of lectures on "Estimation by Simulation," Department of Economics, University of Mannheim
1993	Invited series of lectures on "Recent Developments in Microeconometrics," The World Bank for Reconstruction and Development, Washington, D.C.
1992–1993	National Science Foundation Supercomputing Grant, Economics Program, "Investigating the Effects of Vectorization on the Operational Characteristics of Simulation Estimators"
1992	Visiting Research Fellow, CentER, University of Tilburg, The Netherlands
1992	Visiting Lecturer, Virginia Polytechnic and State University; delivered a series of invited lectures entitled "The Estimation of Limited Dependent Models Using Simulation Methods"
1990–1991	National Science Foundation Grant, Economics Program, "Dynamic Switching Regression Models of the Euler Equation: Estimation by the Method of Simulated Scores," with Yannis M. Ioannides
1990	Award for Outstanding Graduate Economics Teaching, Department of Economics, Yale University
1989	Visiting Fellow, Centre for Operations Research and Econometrics, Université Catholique de Louvain, Belgium
1988–1990	National Science Foundation Grant, Economics Program, "Simulation Estimators for LDV Models with Flexible Correlation Structure in the Unobservables"
1988–1989	Social Science Faculty Research Fund Fellowship
1988–1989	J. Enders Faculty Fellowship
1987–1988	National Science Foundation Supercomputing Grant

1986–1987	Social Science Faculty Research Fund Fellowship
1986–1987	The Lilly Endowment Junior Faculty Memorial Fellowship
1985–1986	Social Science Faculty Research Fund Fellowship
1984–1985	Alfred P. Sloan Doctoral Dissertation Fellowship
1982–1983	M.I.T. Department of Economics Scholarship
1981	Ely Devons Prize in Economics, for Outstanding Performance in M.Sc. (Economics), London School of Economics
1981	Mark of Distinction awarded, M.Sc. (Economics), London School of Economics
1981	International Center for Economics and Related Disciplines Scholarship, London School of Economics
1980	First Class Honours, B.Sc. (Economics), London School of Economics

ACADEMIC DIRECTORSHIPS:

1. Programme Director, M.Sc. in Econometrics and Mathematical Economics. 2022–to date.
2. Graduate Admissions Director. 2016—to date.
3. Programme Director, 2 Year M.Sc. in Economics. 2015—2018.
4. Academic Director, LSE Summer School in Economics, 2001-2009.
5. Programme Director, 1 Year M.Sc. in Econometrics and Mathematical Economics. 2001—2009.
6. Programme Director, 2 Year M.Sc. in Econometrics and Mathematical Economics. 2001—2009.
7. Programme Director, M.Sc. in Econometrics and Mathematical Economics. 2022—to date.

PUBLICATIONS:

1. "Simultaneously Incoherent and Incomplete (SII) Dynamic LDV Models: With an Application to Financing Constraints and Firms' Decision to Innovate," (with Frédérique Savignac), *Journal of Econometrics*, 2024, vol. 238(1), pp.1-21, (January).
   URL `https://authors.elsevier.com/sd/article/S0304-4076(23)00262-2`

2. Econometric Analysis of Panel Data: A Unified Approach, pp.1-295. London: Oxford University Press. 2024, to appear.

3. "Estimation and Specification Testing of Panel Data Models with Non-Ignorable Persistent Heterogeneity, Contemporaneous and Intertemporal Simultaneity, and Observable and Unobservable Dynamics," October 2019,
   URL STICERD: `http://sticerd.lse.ac.uk/dps/em/em609.pdf`
   URL LSEResearchOnline: `https://eprints.lse.ac.uk/102843/`

4. "Computationally Feasible Estimation of Switching Regressions Models with Imperfect Regime Classification Information: Theory and Applications
   URL STICERD: `http://sticerd.lse.ac.uk/dps/em/em610.pdf`
   URL LSEResearchOnline: `https://eprints.lse.ac.uk/103119/`

5. "Bimodal t-ratios: The Surprising Impact of Thick Tails on Statistical Inference," (with Carlo Fiorio and Peter Phillips), *Econometrics Journal*, July 2010, Vol.13(2), pp. 271—289.

6. "Computational Methods in Econometrics." In *The New Palgrave Dictionary of Economics, 2nd Edition*, S.N. Durlauf and L.E. Blume (eds.). Basingstoke: Palgrave Macmillan, 2009, pp.1059–1068.

7. "Unemployment and Liquidity Constraints" (with Yannis M. Ioannides), *Journal of Applied Econometrics*, 2007, vol. 22(3), pp.479-510 (April/May).

8. "Simulation-Based Inference and Diagnostic Tests: Some Practical Issues," in *Simulation-Based Inference in Econometrics: Methods and Applications*, R. Mariano, M. Weeks, and T. Shuermann, (eds.), March 2000. New York: Cambridge University Press.

9. "The Method of Simulated Scores for the Estimation of LDV Models" (with Daniel McFadden). *Econometrica*, July 1998, Vol.66(4), pp.863-896.

10. "Simulation of Multivariate Normal Rectangle Probabilities and Derivatives: Theoretical and Computational Results" (with Daniel L. McFadden and Paul A. Ruud), *Journal of Econometrics*, Vol.72(1&2), 1996, pp.85–134.

11. “Duality, Consumption Decisions Under Uncertainty, and Liquidity Constraints” (with Yannis M. Ioannides), *Journal of Economic Dynamics and Control*, Vol.20, 1996, pp.1177–1192.

12. “Classical Estimation Methods Using Simulation” (with Paul A. Ruud). In *Handbook of Econometrics*, Vol. 4, R. Engle and D. McFadden, (eds.). Amsterdam: North-Holland, 1994, pp.2383–2441.

13. “A Simulation Estimation Analysis of the External Debt Crises of Developing Countries,” *Journal of Applied Econometrics*, Vol.9(2), April–June 1994, pp.109–132.[1]

14. “Advances in Random Utility Models” (with Joel L. Horowitz and participants of the *Random Utility Models Workshop, Duke Invitational Symposium on Choice Modelling Behavior*), *Marketing Letters*, Vol.5(4), 1994, pp.311–322.

15. “Simulators for Multivariate Normal Rectangle Probabilities and Derivatives: The Effects of Vectorization,” *International Journal of Supercomputer Applications*, Fall 1993, pp.231–253.

16. “Simulation Estimation Methods for Limited Dependent Variable Models.” In *Handbook of Statistics*, Vol. 11 (Econometrics), G.S. Maddala, C.R. Rao and H.D. Vinod (eds.). Amsterdam: North-Holland, 1993, pp.519–543.

17. “Smooth Unbiased Multivariate Probability Simulators for Maximum Likelihood Estimation of Limited Dependent Variable Models,” (with Axel Börsch-Supan), *Journal of Econometrics*, Vol.58(3), 1993, pp.347–368.

18. “Health, Children, and Elderly Living Arrangements: A Multiperiod-Multinomial Probit Model with Unobserved Heterogeneity and Autocorrelated Errors,” (with A. Börsch-Supan, L. Kotlikoff, and J. Morris). In *The Economics of Aging*, D. Wise (ed.). Chicago: University of Chicago Press, 1992, pp.79–107.

19. “Do Secondary Markets Believe in Life After Debt?” In *Dealing with the Debt Crisis*, I. Husain and I. Diwan (eds.). Washington, D.C.: World Bank, 1989, pp.276–292.

20. “The External Debt Repayments Problems of LDC’s: An Econometric Model Based on Panel Data,” *Journal of Econometrics*, Vol.36, September 1987, pp.205–230.

21. “Personal Computer Graphics in the Teaching of Econometric and Economic Theory.” In *Proceedings of the ACIS 1987 Conference.* Boca Raton, FL: IBM, 1987, pp.1–14.

22. “Two Tests of Misspecification for the Simple Disequilibrium Model,” *Economics Letters*, Vol.22, 1986, pp.343–348.

[1] Reprinted in *Econometric Inference using Simulation Techniques*, H.K. van Dijk, A. Monfort, and B.W. Brown (eds.). New York: Wiley and Sons, 1995.

23. “Is There Life after Debt? An Economic Analysis of the Creditworthiness of Developing Countries” (with D. McFadden, R. Eckaus, G. Feder and S. O’Connell). In *International Debt and the Developing Countries*, G.W. Smith and J.T. Cuddington (eds.). Washington, D.C.: World Bank, 1985, pp.179–209.

SUBMISSIONS FOR PUBLICATION:

1. “Estimation and Specification Testing of Panel Data Models with Non-Ignorable Persistent Heterogeneity, Contemporaneous and Intertemporal Simultaneity, and Observable and Unobservable Dynamics,” October 2019, under review by *Studies in Nonlinear Dynamics and Econometrics*.
   URL STICERD: `http://sticerd.lse.ac.uk/dps/em/em609.pdf`
   URL LSEResearchOnline: `https://eprints.lse.ac.uk/102843/`

2. “Computationally Feasible Estimation of Switching Regressions Models with Imperfect Regime Classification Information: Theory and Applications,” November 2019, under review by *Econometrics Journal*.
   URL STICERD: `http://sticerd.lse.ac.uk/dps/em/em610.pdf`
   URL LSEResearchOnline: `https://eprints.lse.ac.uk/103119/`

3. “Cautionary Tales on Nonlinear Estimation with Temporal Dependence,” under review by *Studies in Nonlinear Dynamics and Econometrics*.

4. “Cautionary Tales on Nonnormality: Statistical Dependence, Correlation, and Thick Tails” under review by *Journal of Business and Economic Statistics*.

BOOK MANUSCRIPTS UNDER PREPARATION:

<u>Econometric Analysis for Economics Graduates: A Unified Approach</u>, pp.1-257.

UNDER REVISION FOR RE-SUBMISSION:

1. "Macroeconomic Schocks in an Aggregative Disequilibrium Model of the U.S. Labour Market".
2. "Dynamic Switching Regression Models of the Euler Equation: Consumption and Liquidity Constraints" (with Yannis M. Ioannides).
3. "An Econometric Model of Discouragement Effects in Credit and Labour Markets: The Role of Expectations of Binding Quantity Constraints".

BOOK REVIEWS:

1. Review of *Statistical Foundations of Econometric Modelling*, by Aris Spanos, (Cambridge, U.K.: Cambridge University Press), in *Econometric Theory*, 4, 1988, 341–348.
2. Review of *Panel Data*, by Cheng Hsiao, (Cambridge, U.K.: Cambridge University Press), in the *Journal of Economic Literature*, December 1988, 1761–1763.

SOFTWARE PUBLICATIONS:

1. "ASYMPLOT, Version 3.0Java: A Program to Teach Asymptotic Theory Using Computer-Generated Graphics through a Web Interface," February 2020. London School of Economics:
   Web site, `econ.lse.ac.uk/staff/vassilis/courses/teachprg/asympt/`.
2. "PLOTPDF, Version 3.0Java: A Program to Teach Parametric Families of Statistical Distributions Using Computer-Generated Graphics through a Web Interface," February 2020. London School of Economics:
   Web site, `econ.lse.ac.uk/staff/vassilis/courses/teachprg/`.
3. "MISSREGR, Version 1.1Java: A Program to Teach Misspecification in Linear Regression through a Web Interface," July 2001. London School of Economics: Web site, `econ.lse.ac.uk/staff/vassilis/courses/teachprg/missregr/`.
4. "SIMMNP, Version 1.0: A Gauss Multinomial Probit Estimation Package for Cross-Section and Panel Data Sets Using Smoothly Simulated Maximum Likelihood, Simulated Moments, and Simulated Scores," August 1994. London, London School of Economics: Web site, `econ.lse.ac.uk/staff/vassilis/` and New Haven, Yale University: Anonymous FTP site, `ftp.econ.yale.edu`.

5. "SIMMNOP, Version 1.0: A Gauss Multinomial Ordered Probit Estimation Package for Cross-Section and Panel Data Sets Using Smoothly Simulated Maximum Likelihood, Simulated Moments, and Simulated Scores," August 1994. London, London School of Economics: Web site, `econ.lse.ac.uk/staff/vassilis/` and New Haven, Yale University: Anonymous FTP site, `ftp.econ.yale.edu`.

6. "NRPSIM.LIB, Version 1.1: A Library of Simulation Routines for Multivariate Normal Rectangle Probabilities and Their Derivatives. Versions in Fortran-77 and Gauss," July 1993. London, London School of Economics: Web site, `econ.lse.ac.uk/staff/vassilis/` and New Haven, Yale University: Anonymous FTP site, `ftp.econ.yale.edu`.

7. "SSMLMNP, Version 1.2 (with Axel Börsch-Supan): A Multinomial Probit Estimation Package Using the Method of Smoothly Simulated Maximum Likelihood for Cross-Section and Panel Data Sets," June 1992. London, London School of Economics: Web site, `econ.lse.ac.uk/staff/vassilis/` and New Haven, Yale University: Anonymous FTP site, `ftp.econ.yale.edu`.

8. "ASYMPLOT, Version 1.1VDI: A Program to Teach Asymptotic Theory Using Personal Computer Graphics," February 1989. Madison, WI: WiscWare.

9. "PLOTPDF, Version 1.1VDI: A Program to Teach Parametric Families of Statistical Distributions Using Personal Computer Graphics," February 1989. Madison, WI: WiscWare.

RESEARCH IN PROGRESS:

1. "Econometric Models of Systemic Risk and Cross-Agent Interactions" (with Marie Fuchs and Frédérique Savignac).

2. "Inference, Thick Tails, and VARs: Some Surprising Results," with Carlo Fiorio and Ragvir Sabharwal.

3. "Machine Learning Methods in Corporate Finance: Dynamic Switching Regression Models of Firm Financing with Imperfect Regime Classification Regime Classification (with Felix Iglehaut and Frédérique Savignac).

4. "The Use of Computer Graphics based on Java in the Teaching of Asymptotic Theory".

5. "Deterministic Simulators for Limited Dependent Variables Models: Sobol Numbers and Faure Sequences" (with John Rust).

6. "The Use and Misuse of Linear Probability Modelling" (with Moshe Buchinsky).

UNPUBLISHED MANUSCRIPTS:

1. "An Optimizing Model of Borrowing and Default in International Capital Markets" (with S. O'Connell).
2. "Analyzing the Prices vs. Quantities Adjustment Decisions of Firms: Econometric Evidence from Panel Survey Data."
3. "Disequilibrium Modelling of the Great Depression" (with L. Serven).
4. "Bayesian Learning and the Probity vs. Prejudice Issues in the Judicial System" (with Ian Ayres).

SOFTWARE UNDER PREPARATION:

1. "SMVMPLDV, Version 1.0: A Flexible Simulation Estimation Package for Multivariate-Multiperiod LDV Models."
2. "BAYESPLT, Version 1.0VDI: A Program to Teach Bayesian Learning Theory Using Personal Computer Graphics."

OTHER RELEVANT POSITIONS HELD:

Research Consulting

Winter 1997	Consultant to the World Bank to investigate the econometrics of missing data in panel data models.
Summer 1988	Consultant to the World Bank to investigate the links between the secondary market for external loans and creditworthiness.
Summer 1984	Researched the problem of unobserved heterogeneity in econometric models: Project sponsored by the World Bank.
Fall 1983	Provided consultation to the Canadian Ministry of Finance on the issue of debt crises in the Third World.
Summer 1983	Modelled econometrically the external debt crises of developing countries: Project sponsored by the World Bank.
Summer 1982	Investigated the international debt repayments problems. Principal Investigator: Prof. Dan McFadden, M.I.T.

INVITED CONFERENCE PARTICIPATION:

July 2024	Invited presentation, CRETE Conference, Milos, Greece.
July 2022	Invited presentation, CRETE Conference, Tinos, Greece.
July 2013	Invited presentation, CRETE Conference, Naxos, Greece.
July 2013	Scientific Programme Committee Member, CRETE Conference, Naxos, Greece.
March 2012	Scientific Programme Committee Member, Royal Economic Society Conference, University of Cambridge, Cambridge, England.
July 2011	Scientific Programme Committee Member, CRETE Conference, Milos, Greece.
April 2011	Scientific Programme Committee Member, Royal Economic Society Conference, Royal Holloway University, England.
July 2010	Scientific Programme Committee Member, CRETE Conference, Tinos, Greece.
March 2010	Scientific Programme Committee Member, Royal Economic Society Conference, University of Surrey, England.
July 2008	CRETE Conference, Naxos, Greece.
June 2008	4th Csef-Igier Symposium, Capri, Italy.
July 2007	CRETE Conference, Naxos, Greece.
June 2007	International Econometrics Conference to Honour Phoebus Dhrymes, Paphos, Cyprus.
May 2007	Corporate Finance Conference, Solstrand, Norway.
April 2007	Banque de France/Deutsche Bundesbank Joint Conference, Eltville, Germany.
November 2005	Conference on "Microdata for Monetary Policy," Banque de France. Paris, France.

July 2004	Summer Workshop of Greek Economists, Aegean University, Syros, Greece.
August 2003	Scientific Programme Committee Member, European Meetings of the Economic Association, Stockholm, Sweden.
July 2003	Summer Workshop of Greek Economists, University of Crete, Chania, Greece.
March 2003	Scientific Programme Committee Member, International Workshop on Computational Science in Economics and Finance, University of Cyprus.
July 2002	Summer Workshop of Greek Economists, University of Crete, Chania, Greece.
September 1998	Invited address at Middle Eastern University Conference, Ankara, Turkey.
January 1996	Program Committee Member, Winter Meetings of the Econometric Society, San Francisco, California.
November 1995	Simulation-Based Methods in Econometrics, University of Minnesota and Federal Reserve Bank of Minneapolis, Minneapolis, Minnesota.
August 1995	National Science Foundation Conference on Duration Data Methods, University of California at Berkeley, Berkeley, California.
August 1994	National Science Foundation Conference on Simulation Methods, University of California at Berkeley, Berkeley, California.
August 1994	American Statistical Association Meetings, University of Toronto, Toronto, Canada.
July 1993	International Symposium on Discrete Choice Modelling, Duke University, Durham, North Carolina.
October 1992	NSF Conference on Supercomputing Applications in Economics, National Center for Supercomputing Applications, University of Illinois at Urbana-Champaign, Champaign, Illinois.
July 1992	Summer Institute on the *Economics of Aging*, National Bureau of Economic Research, Cambridge, Massachusetts.
June 1992	International Conference on Simulation, Erasmus University, Rotterdam, The Netherlands.

May 1992	NSF Conference on Computational Economics, University of Texas at Austin.
June 1991	North American Summer Meetings of the Econometric Society, University of Pennsylvania, Philadelphia.
June 1989	Conference on Heterogeneity, INSEE, Paris, France.
June 1989	Conference on Disequilibrium, INSEE, Paris, France.
November 1988	IBM Conference on Computer Aids in Teaching, New York, New York.
October 1988	The Fifth Conference of the Canadian Econometric Study Group, University of Alberta, Banff, Canada.
September 1987	The Fourth Conference of the Canadian Econometric Study Group, Wilfrid Laurier University, Waterloo, Ontario.
June 1987	ACIS University AEP Conference, Boston, Massachusetts, Chairman of Economics Symposium.
June 1986	Invited discussant, Summer Meetings of the Econometric Society, Duke University, Durham, North Carolina.
May 1986	Invited discussant, Northeast Universities Development Consortia Conference, Yale University, New Haven, Connecticut.

INVITED SEMINARS:

2022	University of York, York, UK. University of Cyprus, Nicosia, Cyprus.
2021	University of Cambridge, Cambridge, UK. University of Warwick, UK.
2019	Oxford University, Oxford, UK.
2015	University of Milan, Italy.
2014	Ecole des Sciences Politiques (SciencesPo), Paris, France. Université de Aix-Marseille, Marseille, France. London School of Economics.

2013 Department of Finance and Financial Markets Group, London School of Economics.

2011 Université de Aix-Marseille, Marseille, France. Research Division, Central Bank of Cyprus, Nicosia, Cyprus. City University, London.

2010 Université de Paris I, Sorbonne, Paris, France.

2009 Nuffield College, Oxford University, Oxford. University of Toulouse, Toulouse, France.

2008 Cemmap, IFS, University College, London. University of Toulouse, Toulouse, France. Universita Autonoma, Barcelona, Spain.

2007 Department of Finance, London School of Economics. CERGE-EI Institute, Prague, Czech Republic. Joint Bundesbank/University of Frankfurt seminar, Frankfurt, Germany.

2006 Department of Economics, London School of Economics. Carlos III University, Madrid. Financial Markets Group, London School of Economics.

2005 Nuffield College, Oxford University. Columbia University.

2004 University of York. Université de Paris XII. London School of Economics.

2003 University of Cyprus. Center for Applied Econometrics, Copenhagen.

2002 University of Toulouse. University of Mannheim. London School of Economics.

2001 Bank of England Research Division. University of Cyprus.

2000 University College, London (Statistics Department). Queen Mary and Westfield College, London. York University (Statistics Department).

1999 Warwick University. Princeton University. University of Pennsylvania. London School of Economics. Brown University. University of Bonn.

1998 University of Mannheim. University of Toulouse. Humboldt University, Berlin. Exeter University.

1997 Oxford University. Cambridge University. University College, London. University of Cyprus. KoŲniversity, Istanbul, Turkey. University of Kent. Institute of Fiscal Studies, London. London School of Economics. Southampton University.

1996 Georgetown University. State University of New York at Stonybrook. Koç University, Istanbul, Turkey. Bosphorus University, Istanbul, Turkey. London School of Economics.

1995 University of Cyprus. Princeton University. Columbia University. University of California at Irvine. University of Texas at Austin. Duke University. University of Indiana at Bloomington. London School of Economics.

1994 University of Tilburg, CentER. Rice University. Texas A&M. Boston College. North Carolina State University. University of Washington, St. Louis.

1993 Columbia University. Yale University. University of Connecticut at Storrs. The World Bank. Northwestern University. Graduate School of Business, University of Chicago. University of Mannheim.

1992 Birkbeck College, University of London. CentER, University of Tilburg. University of Groningen. Virginia Polytechnic and State University. University of California at Berkeley. Yale University.

1991 University College, University of London. Columbia University. State University of New York at Stonybrook. University of Wisconsin at Madison. University of Michigan.

1990 University of California at Berkeley. Columbia University.

1989 New York University. University of California at Berkeley. University of Southern California. California Institute of Technology. Stanford University. Erasmus University, Rotterdam. CORE, Louvain-la-Neuve. CEPREMAP, Paris. University of Virginia. Yale University.

1988 London School of Economics. University of Maryland. Harvard/M.I.T. Virginia Polytechnic Institute.

1987 Princeton University.

1986 Yale University (Economics Dep.) Yale University (Statistics Dep.)

1985 Harvard/M.I.T. University of Pennsylvania. Yale University. California Institute of Technology. University of California at San Diego. University of Michigan. Northwestern University. Boston College. Columbia University. M.I.T.

OTHER PROFESSIONAL ACTIVITIES:

Refereeing: American Economic Review;
Applied Mathematics Letters;
Computational Statistics and Data Analysis;
Econometric Theory;
Econometrica;
Econometrics Journal;
Econometrics Reviews;
Economica;
Economic and Social Research Council;
Empirical Economics;
Handbook of Computational Economics;
Journal of the American Statistical Association;
Journal of Business and Economic Statistics;
Journal of Computational and Graphical Statistics
Journal of Development Economics;
Journal of Econometrics;
Journal of Economic Dynamics and Control;
Journal of Economic Literature;
Journal of Finance;
Journal of Human Resources;
Journal of Industrial Economics;
Journal of Law, Economics and Organization;
Journal of Operations Research;
Journal of Quantitative Economics;
Journal of Statistical Planning and Inference;
Indian Journal of Statistics;
National Science Foundation;
Rand Journal of Economics;
Review of Economics and Statistics;
Social Sciences and Humanities Research Council of Canada.

Member: Econometric Society, January 1982 – present