Author Index

Abramowitz, M., 245	Bartolucci, F., 277, 280
Ahn, H., 290, 312	Bassett, G., Jr., 445
Ahn, S. C., 58, 102–103, 125n22, 341	Bates, G., 250
Ai, C., 463	Becketti, S., 2
Aigner, D. J., 9, 404, 456	Beckwith, N., 2n1
Akaike, H., 204, 363	Bekker, P. A., 103
Akashi, K., 402	Ben-Porath, Y., 5
Allison, P., 466	Berkson, J., 233
Alvarez, J., 13, 106, 117, 133, 271, 472	Bernard, A., 386
Anvarez, J., 13, 100, 117, 133, 271, 472 Amemiya, T., 44, 97, 99, 116, 170, 193,	Bhargava, A., 92, 93n8, 95, 106–107,
195, 230, 232–233, 281n1, 283, 287,	108n17, 109t, 111n18, 120, 394
292, 422n11	Binder, M., 9, 128, 374, 396
Anderson, E. B., 239, 312	Biørn, E., 9, 404, 458, 460
Anderson, T. W., 9, 13, 66, 82n2, 84, 94,	Bishop, Y. M. M., 262n18
99, 184, 209–210, 338–339, 377, 398,	Blanchard, P., xx
402, 425n14, 469	Blundell, R., 97, 102n14, 117n19,
Angrist, J. D., 352n9	125n22, 409
Anselin, L., 13, 329, 335, 345	Bodkin, R. G., 139, 199, 370n2
Antweiler, W., 453	Bond, S., 99, 101, 102nn13,14, 105,
Appelbe, T. W., 8, 201	117n19, 125n22, 212, 401
Arellano, M., xix, 10, 13, 68, 99–106,	Bonhomme, S., 243, 471
117, 125, 133, 207n19, 243, 261n17,	Borus, M. E., 2
271, 318, 401–402, 471–472	Bover, O., 102–103, 318
Ashenfelter, O., 2, 81, 456	Box, G. E. P., 193, 345, 379, 426
Avery, R. B., 140n4, 141, 144	Breitung, J., 328, 395
	Bresson, G., 170
Bai, J., 13, 337–340, 342, 392, 394, 398n8, 472	Breusch, T. S., 47n8, 99, 176–177, 185, 192, 193n14, 204, 345
Balestra, P., 10, 81, 108–111, 198, 404	Browning, M., 409
Baltagi, B. H., 47n8, 140n4, 141, 144,	Burridge, P., 344
147, 151, 201, 335, 395, 453–454, 473	Butler, J., 245
Banerjee, A., 395	Butter, 3., 2.13
Barro, R., 8	Caines, P. E., 82n2
Barth, J., 179–180	Canova, F., 167
Datui, J., 1/7–100	Canova, F., 107

Card, D., 220 Duguet, E., 444 Carrasco, R., 261n17 Duncan, G. M., 162 Carrion-i-Silvestre, J. L., 394 Durbin, J., 66, 214t, 345, 415 Carro, J. M., 273 Durlauf, S. N., 8-9, 167, 386, 388, 469 Case, A. C., 333 Chamberlain, G., 11, 13, 53, 69–75, Eicker, F., 313 92n7, 95–96, 140, 145, 152–153, 155, Engle, R. F., 134, 370n2 162, 164, 172n3, 207nn18,19, 240, 244, 246, 248n14, 257, 263, 268, 312, Fan, J., 358 457 Fan, K. T., 224 Chan, M. W. Luke, 8 Fazzari, S. M., 212 Charlier, E., 313-314, 315t-316t Ferguson, T. S., 233 Chen, S., 291-292, 298n5, 462 Fienberg, S. E., 262n18 Chesher, A. D., 12, 177 Fisher, N. I., 390 Chetty, V. K., 415 Fisher, R. A., 331 Chiang, M. H., 73n21, 381-382 Fitzgerald, J., 297 Ching, H. S., 361, 363-364 Florens, J. P., 434 Chintagunta, P., 250, 270 Fougére, D., 434 Choi, I., 390, 393–395 Frankel, J. A., 386 Chou, S., 357 Freeman, R. B., 5 Chow, G. C., 170, 186n13, 187, 190 Friedman, M., 205, 470 Chu, J., 9, 387 Frisch, R., 342 Chue, T. K., 394 Fujiki, H., 8, 218-219, 468 Chui, C. K., 462 Fuller, W. A., 9, 97, 386, 389–390, 392, Coleman, J. S., 251 469 Collado, M. D., 407 Conley, T. G., 135, 330 Galvao, A. F., 447 Cooley, T. F., 187 Gardiol, L., 39n5 Cornwell, C., 239n10 Geweke, J., 448 Cosslett, S. R., 274 Gijbels, I., 358 Cox, D. R., 232, 277, 433 Girma, S., 410 Crépon, B., 70, 75n26, 444 Goldberger, A. S., 152 Cripps, T., 262 Goodman, L. A., 252 Goodrich, R. L., 82n2 Damrongplasit, K., 354, 361n14 Gorseline, D. E., 162 Das, S., 328 Gottschalk, S., 297 Gourieroux, C., 299n6, 448, 452 Davis, P., 453 Deaton, A., 409, 456 Granger, C. W. J., 8, 134, 370n2, 468 De Finneti, B., 201 Grassetti, L., 399 Dehejia, R. H., 354, 357 Greenaway-McGrevy, R., 339n6 Dhrymes, P., 419, 421 Griffith, D. A., 329 Dickey, D. A., 9, 386, 389-390, 392, Griffiths, W. E., 175, 185 469 Griliches, Z., 9, 137, 140, 152–155, 162, Dielman, T., 2n1 164, 219, 292, 296, 420, 422, 425, 429, Dineen, C. R., 8, 201 443, 456–457, 481 Donald, P., 104 Groen, J. J., 385, 397 Douglas, G., 242n11 Gronau, R., 287 Driscoll, J., 331 Grunfeld, Y., 168, 175, 219

Gurmu, S., 444

Duan, J. C., 435–437

Author Index 509

Hadri, K., 387	Hu, L., 323–324
Hahn, J., 13, 84, 104, 117, 123–124, 128,	Hubbard, R. G., 212
133, 271, 273	Hurvich, C. M., 363
Hajivassilou, V., 448	Hurwicz, L., 169
Hall, B., 292, 443	Hussain, A., 63-64, 198
Hall, P., 331	Hyslop, D., 251
Han, A., 434	
Han, C., 114, 339n6	Ichimura, H., 354
Hansen, B., 101, 348, 381	Im, K. S., 9, 389–392, 394
Härdle, W., 289	Imbens, G. W., 298
Harris, R. D. F., 444	Inoue, A., 410
Hartley, H. O., 182	Intriligator, M. D., 139, 370n2
Hausman, J. A., 9, 11, 14, 48, 57–58, 61,	Izan, H. Y., 417n6
81, 104–105, 121, 149, 204, 235,	
236n4, 292, 295–297, 314, 408, 434,	Jang, S. J., 466
443, 456–457, 473	Janz, N., 3
Hayashi, F., 213	Jayet, H., 329
Heckman, J. J., 13–14, 220–221, 227,	Jenkins, G. M., 193, 379, 426
242, 243t, 245–246, 251, 254–255,	Jeong, K. J., 415
256t, 261, 263–265, 267t, 268t,	Johansen, S., 370, 383, 396
283–284, 287–288, 292, 294, 299, 311,	Johnson, P., 167
352n9, 354, 360n13, 409, 473	Johnston, J., 26n3
Henderson, C. J., Jr., 63	Jones, C., 386
Hendricks, W., 193	Jorgenson, D. W., 212
Hildreth, C., 184	Judge, G., 170, 174
Hirano, K., 298, 473	Judson, R. A., 103
Hoch, I., 32–33, 34t	Jung, B., 453
Hoffman, B., 331	Juster, T., 2
Ho-Illman, K. F., 464	Juster, 1., 2
Holland, P. W., 262n18	Kalman, R. E., 188
Holly, A., 39n5	
	Kao, C., 66n17, 135, 381–382, 395, 460 Kapetanios, G., 342
Hong, C., 186,	•
Hong, Y., 66n17, 463	Kapoor, M., 334–336
Honoré, B., 13, 207n19, 256, 258–260,	Kapteyn, A., 9, 39n5, 335, 453–454, 458
269–270, 274, 276–277, 299,	Karlin, S., 253
304–306, 309–310, 317n9, 318, 360	Kato, K., 447
Hood, Wm. C., 139, 397	Keane, M. P., 299n6, 448
Horowitz, J. L., 248–249	Kelejian, H. H., 170, 185, 333–334, 345
Hotellings, H., 472	Kiefer, N. M., 67, 81, 274
Hotz, 360n13	Kiviet, J. F., 103, 210
Houck, J. P., 184	Kleibergen, F., 385, 396–397
Hsiao, C., xx, 3, 8–9, 13–14, 30n6, 47,	Klein, L. R., 169, 205
50, 66, 76, 84, 92t, 93–94, 97, 99, 112,	Klein, R., 235, 289
114–115, 117–118, 119t, 120t,	Klette, T. J., 460
122–128, 139, 170, 174, 184n10, 186,	Koenker, R., 103, 193, 445, 447
197, 199, 201–220, 223–224, 227, 235,	Koning, R. H., 9, 457–458
284, 328, 349–350, 354, 357, 360–370,	Koopmans, T. C., 139, 397
374, 377, 398–402, 412, 415, 448, 452,	Kraay, A., 331
458, 460, 464, 468	Kraft, A., 179

Kraft, J., 179 Krishnakumar, J., xx, 460 Kruiniger, H., 114, 118 Kuersteiner, G., 13, 84, 104 Kuh, E., 10, 13, 18, 24–26, 27t, 29t, 167–168, 198, 213, 412–413 Kunitomo, N., 402 Kwiatkowski, D., 387 Kyriazidou, P. E., 13, 250, 256, 258–260, 269–270, 277, 299, 311–317, 324–326, 360, 408

Labeaga, J., 318 Lahiri, K., xx LaLonde, R., 354, 357 Lamarche, C., 447 Lancaster, T., 12, 177, 292n3 Larsson, R., 387, 390-391, 396 Layton, L., 251 Lee, J., 394 Lee, L. F., xx, 13, 175, 235, 333–334, 336 Lee, M. J., 249-250, 312 Lee, Y. H., 341 Le Gallo, J., 329 Levin, A., 9, 387–390 Lewbel, A., 8, 217, 468 Li, M., 220 Li, Q., 66n17, 201n16, 224, 461, 463 Liang, Z., 224 Liesenfeld, L., 449 Lillard, L., 65–66 Lin, C., 9, 171, 387-390 Lindley, D. V., 175, 209 Little, R. J. A., 297 Liu, L. M., 357, 369

Machado, J. A. F., 103
MaCurdy, T. E., 7, 67, 99
Maddala, G. S., 41, 44, 47, 80, 230, 281n1, 292, 390, 393, 412, 414–416
Magnus, J. R., 373n3, 384, 458
Mairesse, J., 26n5, 70, 75n26, 473
Malinvaud, E., 6, 73, 418n8, 419
Mankiw, N. G., 8
Manski, C. F., 13, 235, 247–249, 256, 259, 276, 312
Mao, G., 350, 351t
Martins-Filho, C., 461

Matsumoto, T., 357 Matyas, L., xx Mazodier, P., 39n5 McCoskey, S., 135, 395 McFadden, D., 230, 234-235, 240, 448, McKenzie, D. J., 410 Medoff, J. L., 5 Meghir, C., 212, 409 Mehta, J. S., 168n1, 186 Meijer, E., 4, 460 Melenberg, B., 314 Melmon, K., 2n1 Mennes, L. B. M., 169 Meyer, J. R., 26, 412–413 Min, C. K., 186, 205 Mizon, G. E., 99 Moffitt, R., 245, 297, 407, 409-410 Monfort, A., 299n6, 448, 452 Montes-Rojas, G. V., 447 Moon, H. R., 9, 13, 58, 123–124, 128, 131-132, 134, 206n17, 392-393, 472 Morimune, K., xx Mouchart, M., 434 Mount, T. D., 44, 47n8 Mountain, D. C., 8, 464 Mundlak, Y., 11, 32, 50-54, 56, 70, 80-81, 84, 92n7, 172n3, 178, 226-227, 404n1 Munkin, M. K., 444

Nagar, A. L., 103 Nantell, T., 2n1 Narasimham, G. V. L., 168n1 Nerlove, M., xix, 6, 10, 32, 40, 63, 77, 79, 81, 84, 86, 94, 108, 110t, 111, 198, 242 Neudecker, H., 373n3, 384, 458 Newey, W., 104, 224, 271, 289, 299, 331, 363, 389, 462 Neyman, J., 55, 65, 112, 233, 236, 238, 241, 250, 429n15, 471 Ng, S., 171, 337-339, 392, 398n8 Nickell, S., 84 Nielson, A. C., 266 Nigro, V., 277, 280 Nijman, T. H. E., 297, 299, 404

Author Index 511

Okui, R., 103 Rosenbaum, B., 227, 354-355, 357 Ord, J. K., 329, 332 Rosenberg, B., 2n1, 187 Owen, A. L., 103 Rothenberg, T. J., 74 Rubin, D. B., 227, 297–298, 354–355, Pagan, A. R., 176-177, 185, 187-188, 357, 398, 402 192, 193n14, 204, 345 Pakes, A., 418, 420, 422, 425, 429, Saikkonen, P., 382 448 Sala-i-Martin, X., 8 Pedroni, P., 395 Sarafidis, V., 346-348 Peracchi, F., 3 Saranadasa, H., 472 Perktold, J., 250, 270 Sargan, J. D., 92, 93n8, 95, 105–107, Perron, P., 392–393 108n17, 109t, 111n18, 120, 346, 348, Pesaran, M. H., xx, 8-9, 13, 93, 97, 112, 114-115, 118t-120t, 122t, 126, 128, Schmidt, P., 99, 102, 125n22, 138n2, 135, 170, 174, 178, 206n17, 208-210, 239n10, 341 211t, 217, 220, 223, 262n18, 328nn1,2, Schmierer, D. A., 220, 227 339, 342–343, 345–346, 349–350, 370, Schnell, J. F., 460 372, 374, 377–378, 386, 389, 392–395 Schuermann, T., 378 Petersen, B., C., 212 Schwarz, G., 204, 363 Phelps, E., 261–262 Scott, E. L., 55, 65, 112, 236, 238, 241, Phillips, G. D. A., 192 471 Phillips, P. C. B., 9, 13, 114, 131–133, Searle, S. R., 18 171, 206n17, 210, 328, 370, 377, 381, Secrest, D., 245 386, 388, 395, 469, 472 Sevestre, P., xx, 86n4, 97, 111n18 Picks, A., 349 Sheiner, L., 2n1 Poirier, D. J., 193 Shen, X., 462 Shen, Y., 8, 216t, 218-219, 350, 351t, Pollard, D., 448 Powell, J. L., xx, 235, 284–285, 287, 360, 468 290-291, 302n7, 312 Shi, Z., 171 Prescott, E. C., 187 Shin, Y., 9, 206n17, 370, 372, 378, Priestley, M. B., 331 389–392, 394 Prucha, I. R., 142n6, 333-334, 345 Silverstein, J. W., 472 Sims, C., 369-370 Quah, D., 167 Singer, B., 252, 292n3 Quandt, R. E., 296n4 Singh, B., 193 Small, K., 235 Smith, A. F. M., 174-175, 209 Racine, J. S., 461 Raj, B., 170 Smith, L. V., 393 Rao, C. R., 43, 71–72, 75n27, 173n4, Smith, R., 206n17, 217, 344, 370, 372, 176, 182, 184 378 Richard, J. F., 299n6, 448-449 Smith, R. J., 97 Ridder, G., 297–299, 473 Solon, G., 2, 456 Robb, R., 354, 409 Song, S., 453, 473 Robertson, D., 346–348 Spady, R., 235, 289 Robinson, P. M., 289, 291, 299 Spilerman, S., 252 Romer, D., 8 Stegun, J., 245 Ronchetti, E., xx Stengos, T., 461 Rose, A. K., 386 Stephan, S. W., 64, 185

Stock, J. H., 69, 235, 370 Stoker, T. M., 217, 235 Stone, R., 412 Stroud, A. H., 245 Su, L., 171, 461, 463 Sul, D., 328, 339n6 Summers, L. H., 213 Sun, B. H., 20–26, 50, 204, 436t Swamy, P. A. V. B., 168, 172–175, 177–178, 180, 186, 193, 198, 210n20, 420

Tahmiscioglu, A. K., 30n6, 93, 97, 112, 114-115, 118, 119t-120t, 123-124, 126–128, 174, 208–213, 214t–216t, 223, 328, 377 Tamer, E., 274, 276 Tarling, R., 262 Taylor, G., 458 Taylor, H., 253 Taylor, W. E., 44, 61, 149 Temple, J., 8 Theil, H., 37n3, 43-44, 52, 59n15, 74, 95n10, 104, 122, 141, 160n12, 169, 175n6, 180, 217, 405 Thornberry, T. P., 466 Tibshirani, R. J., 171 Tieslau, M., 394 Tinsley, P. A., 193 Tiao, G. C., 53 Tobias, J. L., 220 Tobin, J., 213, 217, 281, 412, 416 Todd, P., 354 Tosetti, E., 135, 328nn1,2 Trivedi, P. K., 217, 444 Trognon, A., xix, 39n5, 64, 86, 94, 97, 111n18 Tsai, C. L., 363 Tsiatis, A. A., 434

Ullah, A., 170, 461, 463 Urzua, S. S., 220, 227

Tsui, K. Y., 8

van Soest, A., 314, 315t–316t, 404 Vella, F., 299, 411 Verbeek, M., 297, 299, 404, 411 Vogelsang, T., 224, 331 Vytlacil, E. J., 220, 227, 352n9

Wachter, M. L., 193 Wahba, S., 354, 357 Wallace, T. D., 63–64, 198 Walras, Léon, 369 Wan, S., 361, 363–364 Wang, B., 360 Wang, K. Q., 448, 452 Wang, L. Q., 452 Wang, T., 436–437, 439t, 441t Wang, Y., 461

Wansbeek, T., 4, 9, 39n5, 103, 201, 335, 344, 453–454, 457–458, 460

Watson, M. W., 69, 345, 370 Weeks, G., 360

Weil, D., 8 Weiner, S. M., 378 Weiss, Y., 65

West, K., 224, 331, 363, 389 Westerlund, J., 390–391 White, H., 72n20, 177, 313, 463 Willis, R., 65–66, 251, 265 Windmeijer, F., 444 Wise, D., 14, 236n4, 295–297, 473

Wolfowitz, J., 274 Wooldridge, J. M., 299 Wright, R., 2n1, 242n11 Wu, S., 390, 393

Xie, W., 224, 227

Ziliak, J. P., 103, 117

Yamagata, T., 342, 346–348, 393 Yao, F., 461 Yu, J., 334, 336

Zacks, S., 239n9
Zellner, A., 152, 169–171, 175, 180, 186, 197, 205, 328, 377–378, 384, 386
Zhang, J., 84, 93, 117, 128, 401
Zhang, W., 448
Zhang, Y. T., 224
Zhao, X., 354, 444
Zhao, Z., 206n17
Zhou, Q., 399–400, 402