Author Index

| Abadie, A., 370, 378–380, 452 | Borus, M.E., 2 |
|--|---|
| Abraham, K., 442 | Bover, O., 71, 244 |
| Abramowitz, M., 178 | Box, G.E.P., 52, 370 |
| Ahn, H., 38, 71, 72, 221, 240, 311, 317, 326, | Breiman, L., 441, 444 |
| 331, 363 | Breitung, J., 156 |
| Ai, C., 269, 270 | Bresson, G., 442 |
| Akaike, H., 412, 455 | Breusch, T.S., 69, 354, 397, 398, 406 |
| Akashi, K., 161 | Butler, J.S., 178 |
| Alessi, L., 331, 333, 336, 337, 338 | |
| Amemiya, T., 27, 69, 165, 167, 219, 430, 462 | Cai, L., 121, 423 |
| Anderson, T.W., 29, 51, 67, 79, 158, 159, 173, | Carrion-i-Silvestre, J., 155 |
| 240, 266, 308, 324, 418 | Carro, J.M., 208 |
| Antweiler, W., 281 | Carroll, R.J., 269 |
| Arellano, M., 69-71, 74, 98, 244, 391 | Case, A.C., 346 |
| Ashenfelter, O., 2, 284 | Chamberlain, G., 54, 55, 58, 85, 115, 129, 130, |
| Athey, S., 440, 442, 444 | 174, 179, 189, 195, 200, 240 |
| | Chang, Y., 153 |
| Bai, J., 11, 153–155, 319, 323, 324, 329–333, | Charlier, E., 241 |
| 336, 337, 371, 372 | Chen, B., 423 |
| Balazsi, L., 282 | Chen, K.M., 455 |
| Balestra, P., 83, 85 | Chen, S., 221, 223 |
| Baltagi, B.H., 43, 117, 120, 156, 281, 355 | Chen, X., 269 |
| Banerjee, A., 156 | Chernozhukov, V., 447, 450–452 |
| Barth, J., 400, 401 | Cheser, A.D., 398 |
| Bartolucci, F., 211, 213 | Chetverikov, D., 447 |
| Bassett, G., 274 | Chiang, M.H., 144, 145 |
| Bates, G., 373 | Ching, H.S., 369, 374 |
| Becketti, S., 2 | Chintagunta, P., 196, 199 |
| Bekker, P.A., 73 | Choi, I., 151, 154–156 |
| Bell, D., 369, 448 | Choo, E., 456 |
| Belloni, A, 447 | Chou, S., 365 |
| Ben-Porath, Y., 4 | Chow, G.C., 423, 426 |
| Bhargava, A., 77, 80, 89 | Chu, J., 149, 150 |
| Binder, M., 140 | Chudik, C., 68, 69, 443 |
| Biørn, E., 287 | Chue, T.K., 155 |
| Blundell, R., 83 | Chui, C.K., 269 |
| Bond, S., 69, 70, 74, 98, 418 | Coleman, J.S., 184 |
| Bonhomme, S., 305, 306, 391 | Conley, T.G., 342 |

Author Index 499

Cox, D.R., 211, 254 Hong, Y., 272, 423 Cripps, T., 194 Honoré, B., 190, 192, 200, 201, 208, 210, 230, 235, 238, 239, 244, 267 Damrongplasit, K., 190, 192, 193, Horenstein, J.L., 331 196, 201, 202 Hotelling, H., 11 Das, S., 156 Houck, J.P., 405 Davis, P., 281 Hsiao, C., 29, 49, 51, 67, 79, 86, 89, 91, 93, De Finetti, B., 411 101, 140, 159, 162, 169, 192, 193, 201, Deaton, A., 192, 302 202, 266, 287, 314, 317, 325, 327, 330, Dehejia, R.H., 365 333, 334, 337, 359, 365, 369, 372–374, 378-380, 384, 396, 404, 413, 416-418, Dempster, A.P., 11 Dhaene, G., 206, 306 433, 435, 437, 440, 449, 450, 463 Hsieh, Y.W., 455 Dickey, D.A., 149, 150 Hu, L., 244, 248 Donald, S., 73 Duan, J.C., 258, 259 Huang, Y., 444, 446 Hubbard, R.G., 418 Eicker, F., 241 Engle, R.F., 142 Im, K.S., 151, 155 Imbens, G.W., 442 Fan, J., 366, 445, 446 Jenkins, D., 52, 370 Fazzari, S.M., 418 Fisher, R.A., 151 Jochmans, K., 206, 306 Florens, J.P., 255 Johansen, S., 145, 148 Fomby, T.B., 442 Jorgenson, D.W., 418 Ju, G., 272 Fougére, D., 255 Fujiki, H., 463 Judson, R.A., 73 Fuller, W.A., 149, 150 Jung, B., 281 Juster, T., 2 Galvao, A.F., 275 Gan, L., 272 Kalb, G., 121 Kao, C., 144, 145, 156, 287 Gijbels, I., 366 Kapetanios, A., 440 Girma, S., 303 Goldberger, A.S., 454 Kapetanios, G., 154, 312 Gorseline, D.E., 129 Kapoor, M., 345, 347 Granger, C.W.J., 142, 373 Kapteyn, A., 281 Kato, K., 275 Grassett, L., 162 Griliches, Z., 108, 129, 130, 289, 291, Ke, X., 381, 382 Kelejian, H.H., 355, 406 294, 297 Groen, J.J.J., 157 Kesina, M., 239, 267 Kiefer, N.M., 52 Gronau, R., 219 Grunfeld, Y., 390 Kiviet, H.H., 73, 417 Kleibergen, F., 157 Hahn, N., 67, 73, 97, 100, 101, 205 Klein, L.R., 454 Han, A., 68, 88, 134, 255, 348 Klette, T.J., 287 Hansen, B., 144, 357 Koenker, R., 72, 274, 328 Harvey, A.C., 428 Koning, R.H., 285 Hausman, J., 30, 37, 73, 118, 169, 202, 227, Kotchoni, R., 454 243, 255, 301 Kraft, A., 400 Heckman, J.J., 176, 183, 187, 195–198, 216, Kraft, J., 400 219, 220, 225, 230, 432 Krishnakumar, J., 287 Kruniger, H., 88 Henderson, D.J., 269 Hildreth, C., 405 Kuersteiner, G., 67, 73 Hoch, I., 16 Kuh, E., 49, 390

Kunitomo, N., 161

Kyriazidou, E., 190, 192, 196, 199-201, 210,

230, 239, 240, 241, 242, 249, 250, 301

Labeaga, J., 244 Lalonde, R., 365 Lamarche, C., 276 Lancaster, T., 398 Larsson, R., 312 Lee, J., 155 Lee, L.F., 169, 349 Lee, M.J., 182 Lee, Y.H., 311, 317 LeSage, J., 349, 350 Levin, A., 149, 150 Li, K.T., 369 Li, Q., 269, 270, 272, 435, 437 Liang, Z., 435, 437 Lin, C., 149, 150 Lin, M.J., 455 Lin, X., 269 Lindley, D.V., 416 Liu, E., 365 Liu, T.C., 133

Lu, X., 393

Lv, J., 445

Maasoumi, E., 384, 387, 388 Machado, J.A.F., 72 MaCurdy, T.E., 6, 52, 69 Maddala, G.S., 24, 29, 151, 154, 165, 465 Malinvaud, E., 58 Manresa, E., 305 Manski, C.F., 180, 181, 240 Mao, G., 359, 360 Martins-Filho, C., 269 Matillion, 442 Matsumoto, T., 365 Matyas, L., 282 McCoskey, S., 156 McCullah, P., 207 McFadden, D., 165, 169 McKenzie, D.J., 303 Meghir, C., 418 Mehta, J.S., 406 Melenberg, B., 241 Min, C.K., 413 Mizon, G.E., 69 Modigliani-Miller, F., 418 Moffitt, R., 178, 303

Moon, H.R, 11, 38, 97, 100, 101, 103–106, 153 154, 317, 323 Mouchart, M., 255 Mundlak, Y., 32-34, 55, 85, 400 Nasreen, S., 155 Nerlove, M., 61, 62, 65, 67, 79, 83, 85, 176 Nevale, K., 442 Newey, W., 73, 205, 221, 242, 269, 447 Neyman, J., 50 Ng, S., 153, 154, 330–333, 336, 337 Nickell, S., 67 Nigro, V., 211, 213 Nijman, T.H.E., 228 Okui, R, 72 Owen, A.L., 73 Pace, R.K., 349, 350 Pagan, A., 354, 397, 398, 406 Pakes, A., 289, 291, 294, 297 Perktold, J, 196, 199 Perron, B., 153, 154 Pesaran, M.H., 68, 69, 86, 91, 101, 140, 141, 148, 151, 154, 312, 318, 319, 353, 355, 359, 360, 385, 396, 415–417, 433, 467 Petersen, B.C., 418 Phelps, E., 194, 196 Phillips, G.D.A., 417 Phillips, P.C.B., 11, 68, 88, 103-106, 144 Pick, A., 359, 467 Powell, J.L., 216, 218, 219, 221, 240, 363 Prucha, I.R., 355 Qu, X., 348, 349 Quah, D., 149 Rao, C.R., 398 Ridder, G., 228, 229 Robertson, D., 323, 326, 356, 363 Robinson, P.M., 220, 221, 423, 447 Rosenbaum, P.R., 363 Rosenberg, B., 423 Roy, N., 269 Rubin, 161 Rubin, D.B., 158, 161, 308, 324, 363 Ruckstuhl, A.F., 269 Sant, D., 426

Sarafidis, V., 323, 326, 356

Sargan, J.D., 77, 80, 89, 356, 357

Saranadasa, H., 11

Author Index 501

van Soest, A., 241 Schnell, J.F., 287 Schuermann, T., 141, 148 Varian, H.R., 440, 442 Scott, E.L., 50 Vella, F., 304 Secrest, D., 178 Verbeek, M., 228, 304 Vogelsang, T., 343 Shen, X., 269 Shen, Y., 314, 319, 359, 360, 384, 463 Vytlacil, E., 432 Shin, Y., 151 Sims, C., 133 Wachter, M.L., 429 Siow, A., 456 Wager, S., 444 Small, K., 169 Wahba, S., 365 Smith, L.V., 154 Wan, S.K., 369, 373, 374 Smith, R., 415 Wang, J., 444–446 Smith, R.J., 83, 415 Wang, L., 384, 388 Solon, G., 2, 284 Wang, T., 258, 259 Song, S., 281 Wansbeek, T., 73, 281, 285, 323 Stegun, J., 178 Weidner, M., 317, 323 Stephan, S.W., 406 Weiner, S.M., 141, 148 Stiglitz, J.E., 418 Weiss, A., 418 Stoker, T., 461 Westerlund, J., 312 Stroud, A.H., 178 White, H., 241, 272 Su, L., 393 Wilhelm, D., 287 Sun, B.H., 258, 259, 413 Willis, R., 198 Sun, Y., 423, 467 Wise, W., 227 Swamy, P.A.V.B., 390, 394, 397, 399, Wu, R.Y., 462 401, 406 Wu, S., 151, 154, 462 Tahmiscioglu, A.K., 86, 91, 396, Xie, W., 334, 435, 437 416-418, 433 Xie, Y., 330, 333, 334 Tamer, E., 208 Xu, Y., 372 Tarling, R., 194 Taylor, 118 Yamagata, T., 154, 312, 323,356 Thiel, H., 462 Yang, Y., 385 Tibshirani, R.J., 443 Yao, F., 269 Tieslau, M., 155 Tosetti, E., 353 Zellner, A., 146, 392, 397, 407, 413 Trognon, A, 79 Zhang, J., 94, 162, 317

Tsiatis, A.A., 255

Ullah, A., 269

Zhou, Q., 314, 319, 330, 333, 334, 337, 372,

378–380, 384, 449, 450