

CURRICULUM VITAE

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Esfandiar (Essie) Maasoumi, FRS
Arts & Sciences Distinguished Professor of Economics
Emory University

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PROFESSIONAL DISTINCTIONS

- Editor and Managing Editor: *Econometric Reviews*, 1987 –
- Fellow: American Statistical Association, 2011 –
- Fellow: Royal Statistical Society (FRS), 1992 –
- Fellow: *Journal of Econometrics*, 1989 –
- Inaugural Associate Member: Center for Economics of Human Development, U of Chicago, 2018-
- Founding Fellow of International Association for Applied Econometrics, 2018-
- Ranked 37th in “The Econometricians’ Hall of Fame” [See Baltagi (1998), *Econometric Theory*, 14-4]; ranked top 100 between 1989–2006 [See Baltagi (2007), *Econometric Theory*].
- Senior Fellow and Member of Advisory Board: Info-Metrics Institute, 2012
- Fellow: Society for Economic Measurement (SEM), 2014-
- Distinguished Fellow, International Engineering and Technology Institute (IETI), 2015 –
- Fellow: Center for Econometrics and Microdata Practice (CEMP), 2017-
- Charter Fellow: Institute for Nonlinear Dynamical Inference (INDI), Moscow, 2017-
- Special Issue of *Econometric Reviews* (Festschrift) To Honor Esfandiar Maasoumi, 2017.

- The ET Interview: Esfandiar (Essie) Maasoumi, by Aman Ullah, *Econometric Theory*, Forthcoming. [\..\ETinterview\ET INTERVIEW 11162019Final.pdf](#)
- Interview by HCEO: <https://hceconomics.uchicago.edu/news/esfandiar-maasoumi-using-econometrics-and-economics-study-inequality>

HIGHER EDUCATION

Ph.D., Econometrics, The London School of Economics (1977)

M.Sc., Statistics, The London School of Economics (1973)

B. Sc., Math. Econ. & Econometrics, The London School of Economics (1972)

EMPLOYMENT

2008 – Present

Arts & Sciences Distinguished Professor of Economics, Emory University, Atlanta, GA

1989 – 2008

Robert and Nancy Dedman Professor of Economics, and Adjunct Professor of Statistics, Southern Methodist University, Dallas, TX

1986 – 1989

Professor of Economics, Indiana University, Bloomington, IN

1982 – 1985

Associate Professor, Department of Economics, Indiana University
Bloomington, IN

1977 – 1981

Assistant Professor, University of Southern California, Los Angeles, CA

1975 – 1977

Lecturer, London School of Economics and University of Birmingham

TEACHING EXPERIENCE

Graduate:

Financial Econometrics, Econometrics (all levels), Quantitative Techniques in Economics, Advanced Workshops in Econometrics, Applied Econometrics, Statistics, Forecasting courses for Applied Economics MA students.

Undergraduate:

Quantitative Methods, Economics Treated Mathematically (Micro and Macro), Econometrics (Introductory and Intermediate).

SOME PROFESSIONAL ACTIVITIES

- Member, [Inequality: Measurement, Interpretation, and Policy Network of the Human Capital and Economic Opportunity Global Working Group](https://hceconomics.uchicago.edu/news/esfandiar-maasoumi-using-econometrics-and-economics-study-inequality) (HCEO). Interview Link: <https://hceconomics.uchicago.edu/news/esfandiar-maasoumi-using-econometrics-and-economics-study-inequality>
- Advisory Board, *Journal of Risk and Financial Management*
- Editorial Advisory Board, *Journal of Economic Studies*, 2010 – Present
- Chair: Info-Metrics Prize Committee, 2013-2015, Info-Metrics Institute, Washington, D.C.
- Scientific Committee: Inaugural Meetings of SEM, Chicago, August 2014
- Scientific Committee of the International Panel Data Conferences, London (2013); Tokyo (2014).....; Seoul (2018), Vilnius (2019).
- Scientific Committee and Co-organizer: Poverty Reduction in Asia Conference, Sogang University, Seoul, Korea, August 2013
- Advisory Board: Info-Metrics Institute, American University
- Member of the Council: Society for Economic Measurement
- Member, The Advisory Board, NAFTA: Law and Business Review of the Americas, 1995-2008
- Program Chair Elect (2004), Program Chair (2005), American Statistical Association, Business & Economics Section, 2004-2005
- Member, The Econometric Society, American Statistical Association (Executive Committee, B&E Section, 2005), Institute of Mathematical Statistics, American Economic Association, Royal Economic Society, European Economic Association

PUBLICATIONS

Refereed Journal Articles & Essays (By area and topics):

Policy Evaluation, Treatment Effects, Markets, and Growth

"The Gender Gap in the Earnings Distribution," with Le Wang, *The Journal of Political Economy*, 2019 (Lead article).

Maasoumi, Esfandiar, and Le Wang, "What can we learn about the Racial Gap in the presence of Selection", *J of Econometrics*, 2017.

Maasoumi, Esfandiar, and Yifeng Zhu, "The Wage Premium of Naturalized Citizenship," Essays in Honor of Aman Ullah. In *Advances in Econometrics*, Volume 36. Emerald Group Publishing, 2016: 315-348.

Maasoumi, Esfandiar, Melinda Pitts, and Ke Wu. "[The Gap Between the Conditional Wage Distributions of Incumbents and the Newly Hired Employees: Decomposition and Uniform Ordering](#)." In *Advances in Econometrics*. Edited by Y. Chang, T. B. Fomby, and Joon Park (In Honor of Peter C.B. Phillips), Bingley, UK: Emerald Group Publishing, 2015.

Ginindza, Mzwandile, and Esfandiar Maasoumi, "[Evaluating Inflation Targeting Based on the Distribution of Inflation Volatility](#)," *North American Journal of Economics and Finance* 26 (December 2013): 497-518.

Maasoumi, Esfandiar, Daniel L. Millimet, and Dipanwita Sarkar, "[Who Benefits from Marriage?](#)" *Oxford Bulletin of Economics and Statistics* 71:1 (2009): 1-33.

Maasoumi, Esfandiar, and Le Wang, "[Economic Reform, Growth, and Convergence in China](#)," *Econometrics Journal* 11:1 (2008): 128-154.

Maasoumi, Esfandiar, Jeffrey S. Racine, and Thanasis Stengos, "[Growth and Convergence: A Profile of Distribution Dynamics and Mobility](#)," *Journal of Econometrics* 136:2 (February 2007): 483-508.

Maasoumi, Esfandiar, Daniel L. Millimet, and Vasudha Rangaprasad, "[Class Size and Educational Policy: Who Benefits from Smaller Classes?](#)", *Econometric Reviews* 24:4 (2005): 333-368.

Maasoumi, Esfandiar, and Daniel L. Millimet, "[Robust Inference Concerning Recent Trends in U.S. Environmental Quality](#)", *Journal of Applied Econometrics* 20:1 (2005): 55-77.

Hirschberg, Joseph G., Esfandiar Maasoumi, Daniel Slottje, and Augustine C. Arize, "[Antitrust Issues in International Comparisons of Market Structure](#)", *Journal of Econometrics* 113:1 (March 2003): 129-158.

Maasoumi, Esfandiar, and Daniel J. Slottje, "[Dynamics of Market Power and Concentration Profiles](#)", *Econometric Reviews* 22:2 (January 2003): 155-177.

Financial Economics, Time Series, Forecasting

"A Stochastic Dominance Approach to Financial Risk Management Strategies," with Chialin Chan, Juan-Ángel Jiménez-Martín, Michael McAleer, and Teodosio Pérez-Amaral, Forthcoming, ***International Review of Economics and Finance***, 2019.

LEI JIANG, ESFANDIAR MAASOUMI, JIENING PAN and KE WU· "A TEST OF GENERAL ASYMMETRIC DEPENDENCE", ***Journal of Applied Econometrics***, 2019.

Giannerini, Simone, Esfandiar Maasoumi, and E. B. Dagum, "[Entropy Test for Nonlinear Serial Dependence in Time Series](#)", ***Biometrika***, 102:3 (June 2015): 661-675.

Chang, Chia-Lin, Juan-Ángel Jiménez-Martín, Esfandiar Maasoumi, and Teodosio Pérez-Amaral, "[A Stochastic Dominance Approach to Financial Risk Management Strategies](#)", ***Journal of Econometrics*** 187:2 (August 2015): 472-485.

Maasoumi, Esfandiar, and Marcelo C. Medeiros, "[The Link between Statistical Learning Theory and Econometrics: Applications in Economics, Finance, and Marketing](#)", ***Econometric Reviews*** 29:5-6 (2010): 470-475.

Hoti, Suhejla, Esfandiar Maasoumi, Michael McAleer, and Daniel Slottje, "[Measuring the Volatility in U.S. Treasury Benchmarks and Debt Instruments](#)," *Econometric Reviews* 28:6 (2009): 522-554.

Maasoumi, Esfandiar, and Jeffrey S. Racine, "[A Robust Entropy-based Test for Asymmetry for Discrete and Continuous Processes](#)," *Econometric Reviews* 28:1-3 (2008): 246-261.

Maasoumi, Esfandiar, and Michael McAleer, "[Realized Volatility and Long Memory: An Overview](#)," *Econometric Reviews* 27:1-3 (2008): 1-9.

Racine, Jeffrey S., and Esfandiar Maasoumi, "[A Versatile and Robust Metric Entropy Test of Time-reversibility, and Other Hypotheses](#)" *Journal of Econometrics* 138:2 (June 2007): 547-567.

Lim, G. C., Esfandiar Maasoumi, and Vance L. Martin, "[A Reexamination of the Equity-premium Puzzle: A Robust Nonparametric Approach](#)," *North American Journal of Economics and Finance* 17:2 (2006): 173-189.

Maasoumi, Esfandiar, and Michael McAleer, "[Multivariate Stochastic Volatility: An Overview](#)," *Econometric Reviews* 25:2-3 (2006): 139-144.

Granger, Clive W., Esfandiar Maasoumi, and Jeffrey C. Racine, "[A Dependence Metric for Possibly Nonlinear Processes](#)," *Journal of Time Series Analysis* 25:5 (September 2004): 649-669.

Maasoumi, Esfandiar, and Jeffrey S. Racine, "[Entropy and Predictability of Stock Market Returns](#)," *Journal of Econometrics* 107:1-2 (March 2002): 291-312.

Maasoumi, Esfandiar, A. Khotanzad, and A. Abaye, "[Artificial Neural Networks for Some Macroeconomic Series: A First Report](#)," *Econometric Reviews* 13:1 (1994): 105-122.

Maasoumi, Esfandiar, and Denzil G. Fiebig, "[Specification Analysis in Dynamic Models](#)," *Journal of Business and Economic Statistics* 8:4 (October 1990): 443-451.

Maasoumi, Esfandiar, and John Pippenger, "[Transaction Costs and the Interest Parity Theorem: Comment](#)," *Journal of Political Economy* 97:1 (February 1989): 236-243.

von Furstenberg, George M., and Esfandiar Maasoumi, "[Macroeconomic Implications of the Information Revolution](#)," *American Economic Review* 78:2 (May 1988): 178-181.

Maasoumi, Esfandiar, and A. Ullah, "Specification Analysis in Special Rational Distributed Lag and Other Dynamic Models," *Journal of Quantitative Economics* 3:2 (July 1987): 203-211.

Maasoumi, Esfandiar, and Yash P. Gupta, "[Misspecified Polynomial Detrending](#)," *Economics Letters* 4:4 (1979): 329-331.

Multidimensional Well-being, Mobility, and Poverty

Heshmati, A., E. Maasoumi and G. Wan, "An Analysis of the Determinants of Household Consumption Expenditure and Poverty in India" **Economies**, (Special Issue: Growth, Global Poverty Reduction and Income Distribution". 2019, forthcoming

Maasoumi, Esfandiar, and Jeffrey Racine, "[A Solution to Aggregation and An Application to Multidimensional Well-being Frontiers](#)," *Journal of Econometrics* 191:2 (2016): 374-383

Maasoumi, Esfandiar, and Tong Xu, "[Weights and Substitution Degree in Multidimensional Well-being in China](#)," *Journal of Economic Studies* 42:1 (2015): 4-19. (Outstanding Paper in the 2016 Emerald Literati Network Awards for Excellence).

Maasoumi, Esfandiar, and Gaston Yolanetsky, "[Introduction to Robustness in Multidimensional Wellbeing Analysis](#)," *Econometric Reviews* 32:1 (2013): 1-6.

Maasoumi, Esfandiar, and Vahid Mahmoudi, "[Robust Growth-equity Decomposition of Change in Poverty: The Case of Iran \(2000-2009\)](#)," ***Quarterly Review of Economics and Finance*** 53:3 (2013): 268-276.

Pasha, E., E. Maasoumi, and A. Zendedel, "A Multidimensional Analysis of Inequality in Iran," *Journal of Institute of Mathematics and Computer Sciences* (Mathematical Series) 18:1 (2005): 33-38.

Maasoumi, E., E. Pasha, and A. Zendedel, "An Axiomatic Approach to Determine Income Inequality Indices: Introducing the Family of Generalized Entropy Measures," [In Farsi, Azad University.] *Quarterly Journal of Economics and Management* 62 (2004): 53-72.

Hirschberg, J. G., E. Maasoumi, and D. Slottje, "[The Environment and the Quality of Life in the United States Over Time](#)," *Environmental Modelling and Software* 16:6 (September 2001): 525-532.

Maasoumi, Esfandiar, and Mark Trede, "[Comparing Income Mobility in Germany and the United States Using Generalized Entropy Mobility Measures](#)," ***Review of Economics and Statistics*** 83:3 (August 2001): 551-559.

Hirschberg, Joseph G., Esfandiar Maasoumi, and Daniel J. Slottje, "[Clusters of Attributes and Well-being in the U.S.A.](#)," ***Journal of Applied Econometrics*** 16:3 (May/June 2001): 445-460.

Maasoumi, Esfandiar, and Almas Heshmati, "[Stochastic Dominance amongst Swedish Income Distributions](#)," ***Econometric Reviews*** 19:3 (January 2000): 287-320.

Hirschberg, Joseph G., Esfandiar Maasoumi, and Daniel Slottje, "[Cluster Analysis for Measuring Welfare and Quality of Life Across Countries](#)," ***Journal of Econometrics*** 50:1-2 (October 1991): 131-150.

Maasoumi, Esfandiar, and Sourushe Zandvakili, "[Generalized Entropy Measures of Mobility for Different Sexes and Income Levels](#)," *Journal of Econometrics* 43:1-2 (Jan-Feb 1990): 121-133.

Maasoumi, Esfandiar, "[Continuously Distributed Attributes and Measures of Multivariate Inequality](#)," *Journal of Econometrics* 42:1 (September 1989): 131-144.

Maasoumi, Esfandiar, "Composite Indices of Income and Other Developmental Indicators: A General Approach," *Research on Economic Inequality* 1 (1989): 269-286.

Maasoumi, Esfandiar, and S. Zandvakili, "Mobility Profiles and Time Aggregates of Individual Incomes," *Research on Economic Inequality* 1 (1989): 195-218.

Maasoumi, Esfandiar, and Gerald Nickelsberg, "[Multivariate Measures of Well-being and an Analysis of Inequality in the Michigan Data](#)," *Journal of Business and Economic Statistics* 6:3 (1988): 327-334.

Maasoumi, Esfandiar, and Sourushe Zandvakili, "[A Class of Generalized Measures of Mobility with Applications](#)," *Economics Letters* 22:1 (1986): 97-102.

Maasoumi, Esfandiar, "[The Measurement and Decomposition of Multidimensional Inequality](#)," *Econometrica* 54:4 (July 1986): 991-998.

Maasoumi, Esfandiar, and Jin-Ho Jeong, "[The Trend and the Measurement of World Inequality Over Extended Periods of Accounting](#)," *Economics Letters* 19:3 (1985): 295-301.

Maasoumi, Esfandiar, and Henri Theil, "[The Effect of the Shape of the Income Distribution on Two Inequality Measures](#)," *Economics Letters* 4:3 (1979): 289-291.

Theoretical Econometrics

Linag, C., E. Maasoumi, and Z. Xiao, "Quantile Aggregation and Model Combination for Stock Return Prediction", **Econometric Reviews**, 2020, forthcoming.

Maasoumi, Esfandiar, Mehmet Caner, and J. A. Riquelme, "[Moment and IV Selection Approaches: A Comparative Simulation Study](#)," *Econometric Reviews* 35:8-10 (December 2016): 1562-1581.

Maasoumi, Esfandiar, Chai-Lin Chang, and Michael McAleer, "[Robust Ranking of Journal Quality: An Application to Economics](#)," *Econometric Reviews* 35:1 (January 2016): 50-97.

Maasoumi, Esfandiar, Asad Zaman, and Mumtaz Ahmed, "[Tests for Structural Change, Aggregation, and Homogeneity](#)," *Economic Modeling* 27:6 (2010): 1382-1391.

Li, Qi, Esfandiar Maasoumi, and Jeffrey S. Racine, "[A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data](#)," *Journal of Econometrics* 148:2 (February 2009): 186-200.

Linton, Oliver, Esfandiar Maasoumi, and Yoon-Jae Whang, "Corrigendum: Consistent Testing for Stochastic Dominance Under General Sampling Schemes," *Review of Economic Studies* 75 (2008): 333-337.

Linton, Oliver, Esfandiar Maasoumi, and Yoon-Jae Whang, "[Consistent Testing for Stochastic Dominance Under General Sampling Schemes](#)," *Review of Economic Studies* 72 (2005): 735-765.

Ericsson, Neil R., Esfandiar Maasoumi, and Grayham E. Mizon, "[A Retrospective on J. Denis Sargan](#)," *Econometric Reviews* 20:2 (2001): 133-157.

Maasoumi, Esfandiar, "[On the Relevance of First Order Asymptotic Theory to Economics](#)," *Journal of Econometrics* 100:1 (January 2001): 83-86.

Maasoumi, Esfandiar, "[Reflections](#)," *Journal of Economic Surveys* 14:4 (September 2000): 501-509.

Ebrahimi, Nader, Esfandiar Maasoumi, and Ehsan S. Soofi, "[Ordering Univariate Distributions by Entropy and Variance](#)," *Journal of Econometrics* 90:2 (June 1999): 317-336.

Maasoumi, Esfandiar, "[A Compendium to Information Theory in Economics and Econometrics](#)," *Econometric Reviews* 12:2 (January 1993): 137-181.

Maasoumi, Esfandiar, "[Fellow's Opinion: Rules of Thumb and Pseudo Science](#)," *Journal of Econometrics* 53:1-3 (1992): 1-4.

Maasoumi, Esfandiar, "[How to Live with Misspecification If You Must](#)," *Journal of Econometrics* 44:1-2 (Apr-May 1990): 67-86.

Maasoumi. Esfandiar, "[On Econometric Methodology](#)," *Economic Record* 64:4 (December 1988): 340-343.

Maasoumi, Esfandiar, and Jin-Ho Jeong, "[A Comparison of GRF and Other Reduced-form Estimators in Simultaneous Equations Models](#)," *Journal of Econometrics* 37:1 (January 1988): 115-134.

Maasoumi, Esfandiar, "Unknown Regression Functions and Information Efficient Functional Forms: An Interpretation," *Advances in Econometrics* 5 (1987): 301-309.

Ullah, Aman, and Esfandiar Maasoumi, "[Moments of OLS Estimators in an Autoregressive Moving Average Model with Explanatory Variables](#)," *Economics Letters* 21:3 (1986): 265-269.

Maasoumi, Esfandiar, "[Reduced Form Estimation and Prediction from Uncertain Structural Models: A Generic Approach](#)," *Journal of Econometrics* 31:1 (February 1986): 3-29.

Maasoumi, Esfandiar, "[Comment: On the Relevance of Finite Sample Distribution Theory?](#)", *Econometric Reviews* 2:1 (1983): 61-69.

Maasoumi, Esfandiar, and Peter C. B. Phillips, "[On the Behavior of Inconsistent Instrumental Variable Estimators](#)," *Journal of Econometrics* 19:2-3 (August 1982): 183-201.

Maasoumi, Esfandiar, "[A Ridge-like Method for Simultaneous Estimation of Simultaneous Equations](#)," *Journal of Econometrics* 12:2 (February 1980): 161-176.

Gupta, Y.P., and Esfandiar Maasoumi, "[Omitted Variables, Variability of Estimated Parameters, and the Appearance of Autocorrelated Disturbances](#)," *Journal of Econometrics* 9:3 (February 1979): 379-385.

Maasoumi, Esfandiar, "[A Modified Stein-like Estimator for the Reduced Form Coefficients of Simultaneous Equations](#)," *Econometrica* 46:3 (May 1978): 695-703.

Chapters in Books and Proceedings:

Maasoumi, Esfandiar, Almas Heshmati, and Biwen Su, "Analysis of Stochastic Dominance Ranking of Chinese Income Distributions by Household Attributes", Chapter 29, *Panel Data Econometrics, Vol. 2 (M. Tsionas)*, Elsevier, 2019.

Maasoumi, Esfandiar, William Barnett, and Erwin Diewert, "[Innovations in Measurement in Economics and Econometrics: An Overview](#)," *Journal of Econometrics*, 191:2 (April 2016): 273-275.

Maasoumi, Esfandiar, and Robin Sickles, "[Peter Schmidt: Econometrician and Consummate Professional](#)," *Econometric Reviews*, 36:1-3 (October 2016):1-5.

Li, Qi, and Esfandiar Maasoumi, "[Special Issue in Honor of Aman Ullah: An Overview](#)," *Econometric Reviews*, 34:6-10 (2015): 653-658.

Abadir, Karim M., and Esfandiar Maasoumi, "[Overview](#)," in special issue in honor of Les Godfrey, *Econometric Reviews* 33:5-6 (2014): 429-430.

Maasoumi, Esfandiar, and Ehsan S. Soofi, "[Arnold Zellner: Scientist, Leader, Mentor, and Friend](#)," *Econometric Reviews* 33:1-4 (2014): 1-2.

Maasoumi, Esfandiar, and D. Henderson. "Searching for Rehabilitation in Nonparametric Regression Models with Exogenous Treatment Assignment." In *Handbook of Applied Nonparametric and Semiparametric Econometrics*, edited by Aman Ullah, Jeff Racine, and Liangjun Su. New York: Oxford University Press, 2014.

Baltagi, Badi H., and Esfandiar Maasoumi, "[An Overview of Dependence in Cross-section, Time Series, and Panel Data](#)," *Econometric Reviews* 32:5-6 (2013): 543-546.

Maasoumi, Esfandiar, and Levant Bulut. "[Predictability and Specification in Models of Exchange Rate Determination](#)." In *Recent Advances and Future Directions in Causality, Prediction, and Specification Analysis: Essays in Honor of Halbert L. White Jr*, edited by Xiaohong Chen and Norman R. Swanson. New York: Springer, 2012.

Golan, Amos, and Esfandiar Maasoumi, "[Information Theoretic and Entropy Methods: An Overview](#)" *Econometric Reviews* 27:4-6: (2008): 317-328.

Maasoumi, Esfandiar, and Almas Heshmati. "[Evaluating Dominance Ranking of PSID Incomes by Various Household Attributes](#)." In *Advances on Income Inequality and Concentration Measures: Collected Papers in Memory of Corrado Gini and Max O. Lorenz*, edited by Gianni Betti and Achille Lemmi. New York: Routledge, 2008.

Maasoumi, Esfandiar, and Maria Ana Lugo. "The Information Basis of Multivariate Poverty Assessments." In *Quantitative Approaches to Multidimensional Poverty Measurement*, edited by Nanak Kakwani and J. Silber. Hampshire, UK: Palgrave MacMillan, 2008.

Maasoumi, Esfandiar, and Mathew Mercurio. "[Using Statistics in Patent Liability: A Case Study](#)." In *A Primer on Economic Damages in Intellectual Property Matters*. Hoboken, NJ: John Wiley and Sons Publishing, 2006.

Maasoumi, Esfandiar, Robert Basmann, Michael Buchanan, and Daniel Slottje. "[The Law of Demand and Lost Profits Analysis](#)." In *A Primer on Economic Damages in Intellectual Property Matters*, Hoboken, NJ: John Wiley and Sons Publishing, 2006.

Maasoumi, Esfandiar, and Ozkan Eren. "[The Information Basis of Matching with Propensity Score](#)." In *Proceedings of the American Statistical Association* (CD-ROM), 2005.

Maasoumi, Esfandiar, and Jeffrey Racine. "[Entropy-based Dynamic Specification Searches](#)." In *Proceedings of the American Statistical Association* (CD-ROM), 2003.

Maasoumi, Esfandiar, S. Prowse, and Daniel Slottje. "[Measuring Market Power in the Steel Industry](#)." In *Measuring Market Power*, edited by D.J. Slottje. Bingley, UK: Emerald Group Publishing Limited, 2002.

Maasoumi, Esfandiar. "[Parametric and Nonparametric Tests of Limited Domain and Ordered Hypotheses in Economics](#)." In *Companion to Econometric Theory*, edited by Badi Baltagi. Hoboken, NJ: Wiley Blackwell Publishers, 2001.

Maasoumi, Esfandiar. "[Multidimensioned Approaches to Welfare Analysis](#)." In *Handbook of Income Inequality Measurement*, edited by J. Silber. New York, NY: Kluwer Academic Publishers, 1999.

Maasoumi, Esfandiar, N. Ebrahimi, and E. Soofi. "Measuring Informativeness by Entropy and Variance." In *Advances in Econometrics, Income Distribution, and Methodology of Science: Essays in Honor of Camilo Dagum*, edited by Daniel Slottje. Berlin: Springer-Verlag, 1999.

Maasoumi, Esfandiar. "[Empirical Analyses of Inequality and Welfare](#)." In *The Handbook of Applied Econometrics, Vol II: Microeconomics*, edited by M. H. Pesaran and P. Schmidt. Hoboken, NJ: Wiley Blackwell Publishers, 1998.

Maasoumi, Esfandiar. "On Mobility." In *Handbook of Applied Economic Statistics*, edited by D. Giles and A. Ullah. New York: Marcel Dekker, 1998.

Maasoumi, Esfandiar, C. Diamond, C., M. Nieswiadomy, and Daniel Slottje. "The Effects of Relative Price Changes and Cost of Living Adjustments on Some Welfare Indices." In *Models and Measurement of Welfare and Inequality*, edited by W. Eichhorn. Berlin: Springer-Verlag, 1994.

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Maasoumi, Esfandiar, "Editor's Introduction," *Journal of Econometrics* 50:1 (October 1991): 1-5.

Maasoumi, Esfandiar. "Information Theory." In *The New Palgrave: A Dictionary of Economics*, Volume 2, edited by Peter Newman, John Eatwell, and Murray Milgate. New York: Stockton Press, 1988.

Maasoumi, Esfandiar. "Denis Sargan and His Seminal Contributions to Economic and Econometric Theory." In *Contributions to Econometrics: J. D. Sargan, Volume I*, edited by John Denis Sargan. Cambridge, UK: Cambridge University Press, 1988.

Maasoumi, Esfandiar. "Denis Sargan's Contributions to the Theory of Finite Sample Distributions and Dynamic Econometric Models." In *Contributions to Econometrics: J.D. Sargan, Volume II*, edited by John Denis Sargan. Cambridge, UK: Cambridge University Press, 1988.

Maasoumi, Esfandiar. "The Approximate Moments of the 3SLS Reduced Form Estimator and MELO Combinations of OLS-3SLS for Prediction." In *Time Series and Econometric Modeling*, edited by I. B. MacNeill and G. J. Umphrey. Dordrecht, Netherlands: Reidel Publishing Company, 1987.

Maasoumi, Esfandiar. "Experimental and Nonexperimental Approaches to Statistical Research." In *Econometric Modeling in Economic Education Research*, edited by W. E. Becker and W. B. Walstad. Boston: Kluwer-Nijhoff Publishers, 1987.

Maasoumi, Esfandiar, and Y. P. Gupta. "Specification Analysis in a Dynamic Model." In *Proceedings of the Econometric Society Meeting 1979: Selected*

Econometric Papers in Memory of Stefan Valavanis, edited by E. G. Charatsis. Amsterdam, Netherlands: North-Holland Publishing Company, 1981.

Books, Monographs, and Edited Volumes:

Maasoumi, Esfandiar. *Econometric Inference, Information, and Uncertainty*. Singapore: World Scientific Publishing, forthcoming (in preparation, my selected writings).

Maasoumi, Esfandiar. *The Economics of Well-being Inequality, Poverty, and Mobility*. Singapore: World Scientific Publishing, (in preparation, my selected writings) forthcoming.

Maasoumi, Esfandiar, and Robin Sickles, "Special issue in honor of Peter Schmidt, *Econometric Reviews*, 36:1-3 (October 2016).

Heshmati, Almas, Esfandiar Maasoumi, and G. Wan, eds., "[Special Issue: Poverty Reduction and Inequality Measurement](#)," *Quarterly Review of Economics and Finance*, 2016.

Maasoumi, Esfandiar, Almas Heshmati, and G. Wan. *Poverty Reduction Policies in Asia*. New York, NY: Springer-Verlag (2015); downloaded over 60000 times, 2015-2017.

Barnett, W.A., W.E. Diewert, and Esfandiar Maasoumi (eds.), "[Innovations in Measurement in Economics and Econometrics](#)", ([Special Issue](#)), *Journal of Econometrics* 191:2 (2016).

Li, Qi, and Esfandiar Maasoumi, "Special Issue in Honor of Aman Ullah; *Econometric Reviews*, 34:6-10 (2015).

Heshmati, Almas, Esfandiar Maasoumi, and G. Wan, eds., "[Special Issue: Studies on Poverty and Multidimensional Well-being in Asia](#)," *Journal of Economic Studies* 42:1 (2015): 1-3.

Abadir, Karim M., and Esfandiar Maasoumi (eds.), Special issue in honor of Les Godfrey, *Econometric Reviews* 33:5-6 (2014): 429-430.

Maasoumi, Esfandiar, and Ehsan S. Soofi (eds.), Special Issue in Honor of Arnold Zellner, *Econometric Reviews* 33:1-4 (2014).

Baltagi, Badi H., and Esfandiar Maasoumi (eds.), "[Dependence in Cross-section, Time Series, and Panel Data](#)," *Econometric Reviews* 32:5-6 (2013): 543-546.

Maasoumi, Esfandiar, editor. "Special Issue of the Ninth International Conference on Panel Data," *Econometric Reviews* 22:1 (2003).

Maasoumi, Esfandiar, and Almas Heshmati, editors. "Special Issue of the Eighth International Conference on Panel Data," *Econometric Reviews* 19:3-4 (2000).

Maasoumi, Esfandiar, issue editor, "The Measurement and Analysis of Welfare," *Journal of Econometrics* 50:1 (October 1991).

Day, R. H., Esfandiar Maasoumi, and S. Miller. *Supply Models with Feedback Features*. Vol. 4., *System Dynamics in Energy Modeling*, Monograph EPRI EA-1357. Palo Alto, CA: Electric Power Research Institute, 1980.

Maasoumi, Esfandiar, editor. [Contributions to Econometrics: John Denis Sargan](#), Volumes I and II. Cambridge, UK: Cambridge University Press, 1988.

Published Book Reviews:

Analysis of Panels and Limited Dependent Variable Models, by Hsiao, Lahiri, Lee, and Pesaran, Cambridge University Press, in *Mathematical Reviews*, 2001.

Testing for Random Walk Coefficients in Regression and State Space Models, by Moryson, Physica-Verlag, in *Mathematical Reviews*, 1999.

Statistical Foundations for Econometric Techniques, by A. Zaman, Academic Press, in *Mathematical Reviews*, 1998.

Handbook of Econometrics, Volume 4, by R. Engle and D. McFadden (eds.), 1995, North-Holland, in *Mathematical Reviews*, 1995.

Handbook of Statistics 11: Econometrics, by G. S. Maddala, C. R. Rao, and H. D. Vinod (eds.), North-Holland, in *Mathematical Reviews*, 1994.

A History of Econometrics, by R. J. Epstein, North-Holland, in *Mathematical Reviews*, 1989.

Handbook of Econometrics, Vol. 3, by Z. Griliches and M. Intriligator (eds.), North-Holland, in *Mathematical Reviews*, 1988.

Handbook of Econometrics, Vol. 1, by Z. Griliches and M. Intriligator (eds.), North-Holland, in *Mathematical Reviews*, 1986.

Handbook of Econometrics, Vol. 2, by Z. Griliches and M. Intriligator (eds.), North-Holland, in *Mathematical Reviews*, 1986.

Published Article Reviews (a selection):

Review of "A Fractional Dickey-Fuller Test for Unit Roots," by J. Dolado, J. Gonzalo, and L. Mayoral, originally published in *Econometrica* 5 (2002). In *Mathematical Reviews*, 2003.

Review of "Further Consequences of Viewing LIML as an Iterated Aitken Estimator," by C. Gao and K. Lahiri, originally published in *Journal of Econometrics* 98 (2000). In *Mathematical Reviews*, 2001.

Review of "The Second Order Bias and Mean Squared Error of Non-Linear Estimators in Time Series Models," by Yong Bao and Aman Ullah, originally published in *Journal of Econometrics* 140 (2007): 650–669. In *Mathematical Reviews*, 1997.

Review of "A Test for Functional Form Against Nonparametric Alternatives," by J. M. Wooldridge, originally published in *Econometric Theory* 8 (1992): 452-475. In *Mathematical Reviews*, 1993.

Review of "Optimal Rates of Convergence of Parameter Estimators in the Binary Response Model with Weak Distributional Assumptions," by J. L. Horowitz,

originally published in *Econometric Theory* 9 (1993): 1-18. In *Mathematical Reviews*, 1993.

Review of "Implied Probabilities in GMM Estimators," by K. Back and D. P. Brown, originally published in *Econometrica* 61 (1993): 971-975. In *Mathematical Reviews*, 1992.

Review of "Models for Combining Vector Estimators of Random Parameters," by P. L. Odell and D. Dorsett, originally published in *Mathematical Computing Modelling* 13:8 (1990): 57-68. In *Mathematical Reviews*, 1991.

Review of "Characterizations of the Best Linear Unbiased Estimator in the General Gauss-Markov Model with the Use of Matrix Partial Orderings," by J. K. Baksalary and S. Puntanen, originally published in *Linear Algebra and Its Applications*, 1990. In *Mathematical Reviews*, 1991.

Review of "Bayesian Specification Analysis and Estimation of Simultaneous Equation Models Using Monte Carlo Methods," by A. Zellner, L. Bauwens, and H. K. van Dijk, originally published in *Journal of Econometrics*, 1988. In *Mathematical Reviews*, 1989.

Review of "Linear Instrumental Variable Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," by W. Newey, originally published in *Journal of Econometrics*, 1986. In *Mathematical Reviews*, 1987.

Review of "The Effects of Autocorrelation Among Errors on the Consistency Property of the OLS Variance Estimator," by S. C. Sharma, originally published in *Journal of Econometrics*, 1985. In *Mathematical Reviews*, 1986.

Review of "On Unification of the Asymptotic Theory of Nonlinear Econometric Models," by J. F. Burquete, A. R. Gallant, and G. Souza, originally published in *Econometric Reviews* 1:2 (1982): 151-211. In *Mathematical Reviews*, 1985.

Review of "A Heteroscedasticity-consistent Covariance Matrix Estimator for Time Series Regressions," by D. Hsieh, originally published in *Journal of Econometrics* 22 (1983): 281-290. In *Mathematical Reviews*, 1984.

Review of "Switching Regression Models with Imperfect Sample Separation Information with an Application on Cartel Stability," by L. F. Lee and R. H. Porter, originally published in *Econometrica*, 1984. In *Mathematical Reviews*, 1984.

Review of "Exact and Approximate Distributions of the Maximum Likelihood Estimator of a Slope Coefficient," by T. W. Anderson and T. Sawa, originally published in *Journal of Royal Statisticians Society B*:44 (1983): 52-62. 84j:62023. In *Mathematical Reviews*, 1984.

Review of "Linear Estimation with an Incorrect Dispersion Matrix in Linear Models with a Common Linear Part," by M. Thomas, originally published by *Journal of American Statisticians Association* 78 (1983): 468-471. In *Mathematical Reviews*, 1984.

Review of "Sets of Posterior Means with Bounded Variance Priors," by E. E. Leamer, originally published in *Econometrica*, 1982. 83i:62172. In *Mathematical Reviews*, 1983.

Review of "A Characterization of Granger-Sims Exogeneity," by R. Kohn, originally published in *Economics Letters*, 1981. 83h:62168. In *Mathematical Reviews*, 1983.

Examples of Reports and Other Studies:

A contributor to Volumes 13 and 14 (1985) and Collection 3: *Macro, Monetary, and Financial Economics Readings Lists* (1990) of *Economic Reading Lists, Course Outlines, Exams, Puzzles and Problems*, edited by Edward Tower, Eno River Press.

"1979 Injury Statistics Based on a Survey of the International Association of Amusement Parks and Attractions," conducted and analyzed in an independent survey of the International Association of Amusement Parks and Attractions, December 1980.

"An Analysis of the Sampling Validity, Estimation Procedure, and the Estimates of Injuries Involving Amusement Rides," a report prepared for the International Association of Amusement Parks and Attractions, September 1980.

Over 25 consulting reports in the areas of patent infringement, but for pricing and damage assessments, market power and concentration, and other topics; 1999-2010.

Submitted and Unpublished Papers:

"Aggregation of Misspecified Asset Pricing Models", with Nikolay Gospodinov, 2018, submitted..

"On Inequality and Measurements", Invited paper for **Journal of Economic Literature**, (in preparation), 2019

"[Analysis of Stochastic Dominance Ranking of Chinese Income Distributions by Household Attributes](#)," with A. Heshmati and B. Su, revised, 2018.

"Elongating Cross-Sections of Time Series", With Zhongjian Lin, Emory University.

"Discriminating Between Distributions and Hypotheses: Information Theoretic Methods", Draft (2017, preparing a chapter for Volume 2, E. Maasoumi Collected Writings, World Scientific Publishers.

"Generalized Mobility Measures in STATA," with Le Wang, 2011.

"A Multidimensional Assessment of Poverty in Iran," with D. Salehi, 2010.

"How Authors Should Think of Authorship," presented at The Art of Publishing Conference, Emory University, 2009.

"[The Information Basis of Matching in Treatment Effect: Understanding Propensity Scores](#)."

"[Socioeconomic Composition and Uniform Partial Ranking of U.S. County-level Environmental Quality](#)," with D. Millimet, Mimeo, Southern Methodist University, 2004.

"Consensus Ranking of U.S. Income Distributions: A Bootstrap Application of Stochastic Dominance Tests," with J. Mills and S. Zandvakili.

"Generalized Maximum Entropy Measures of Volatility in Financial Series," with G. Zhang, Southern Methodist University.

"Generalized Maximum Entropy Distributions and Numerical Algorithms," with G. Zhang, Southern Methodist University.

"Solution to a Problem Posed by B. Baltagi."

"Solution to H. White's Problem in Econometric Theory," with D. Fiebig and A. Tremayne.

"The International Distribution of Welfare Attributes: A Multidimensional Analysis of Inequality," Indiana University, Department of Economics Paper 84-1.

FELLOWSHIPS AND AWARDS

- Fellow of the American Statistical Association, Royal Statistical Society, and *Journal of Econometrics*.
- Festschrift Conference in Honor of Esfandiar Maasoumi, Emory University, November 2015.
- Special Issue of Econometric Reviews in Honor of Esfandiar Maasoumi (2018), Coedited by Peter C.B. Phillips and Aman Ullah.
- Asian Development Bank, conference and publication funding, 2013-2014
- Awarded plaque commemorating recognition as the "Outstanding Scholar 1990-1991" by Iranian Scholars Association, May 13, 1991
- Summer Research Grant, Southern Methodist University, 1989-1991
- The National Science Foundation (NSF) Grant (with P.C.B. Phillips), 1980-1982
- Grant-in-Aid of Research, Indiana University, 1982-1984 and 1984-1986
- Summer Faculty Fellowships, Indiana University, 1983 and 1985
- Summer Research Fellowship, Modeling Research Group, University of Southern California, 1978 and 1979

OTHER PROFESSIONAL ACTIVITIES & ASSOCIATIONS

Member:

- Committee for External Evaluation of the Economics Department, Virginia Tech University, March 2017.
- Scientific Committee of the Society for Economic Measurement, inaugural meeting, Becker-Friedman Institute, Chicago, August 2014
- Scientific Committee and Co-Organizer of the Poverty Reduction in Asia Conference at Sogang University, Seoul, August 2013
- Scientific Committee of the 18th International Panel Data Conference, Tokyo (2016), London (2013), Paris (2012), Montreal (2011), Amsterdam (2010), Xiamen (2007), Cambridge (2006), Denmark (2005), Texas A&M (2004)
- Scientific Committee of the Gini-Lorenz Conference, University of Siena, 2005
- Scientific Committee of the 9th International Panel Data Conference, Geneva (2000) and Berlin (2001)
- Chair, Texas Camp Econometrics, February 1999, (Organizing Committee 2004; member 1994-2008)
- Organizing Committee, Econometric Society European Meeting, Cambridge, England, September 1991
- Organizing Committee of the Econometric Society Meeting in San Francisco, 1983

Examples of Journals Refereed:

- | | |
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| • <i>Econometrica</i> | • <i>Review of Income and Wealth</i> |
| • <i>Journal of Econometrics</i> | • <i>Communications in Statistics</i> |
| • <i>Journal of Political Economy</i> | • <i>Journal of Business and Economics Statistics</i> |
| • <i>Econometric Theory</i> | • <i>Journal of the American Statistical Association</i> |
| • <i>Review of Economic Studies</i> | • <i>Journal of Research, Engineering, and Systems</i> |
| • <i>Entropy</i> | • <i>Journal of Public Economics</i> |
| • <i>International Economic Review</i> | • <i>Journal of Agricultural Economics</i> |
| • <i>Journal of Applied Econometrics</i> | |
| • <i>Journal of Economic Theory</i> | |
| • <i>North American Journal of Economics and Finance</i> | |

Reviewer:

- National Science Foundation
- Mathematical Reviews
- Publishing Companies (advisor & reviewer)
- Social Sciences Council of Canada
- Social sciences awards/Netherlands

FIELDS OF EXPERTISE

- Econometrics
- Welfare outcomes (stochastic dominance, inequality, mobility, poverty, multi-dimensional well-being)
- Financial econometrics (forecasting, dependence, asymmetry, stochastic discount factors, equity premium and other puzzles)
- Nonlinear time series in finance and economics
- Forecasting
- Risk Management
- Market Concentration/power
- Information Theory
- Nonparametric inference

CONSULTING EXPERIENCE

Various, including: Independent contractor at KPMG until 2003; Member of Roundtable Group; Independent contractor, FTI. Expertise covers: Intellectual Property, Patent Infringement, Monopoly and market share, Economic Damages, Risk Management, Financial Markets, pricing models for Online Ads (Bates & White).

VISITING APPOINTMENTS

- Visitor: Institute for New Economic Thinking, University of Southern California, Feb 2018
- Visiting Professor, Department of Economics, and Institute for New Economic Thinking, University of Southern California (Spring 2016)
- November 2015, October 2016, Jan 2017: Visiting Scholar, Atlanta Federal Reserve Bank
- 2013-2014: “.2 Chair in Economics,” Swansea University, U.K.

- March 2013: Visiting Fellow, CAFÉ (Center for Applied Financial Economics, USC)
- October 2011: Visiting Professor, Monash University, Australia
- 2009: Semester Senior Visiting Fellow, Info-Metrics Institute, American University
- 2007 – 2008: Research Fellow, School of Business & Economics, Swansea University, U.K.
- 2006-2009: Honorary Appointment, Adjunct Professor, Chiang Mai University, Thailand
- July-August 2003: Hon. Visiting Academic, Department of Economics, University of Melbourne, Australia
- Spring Quarter 2001: Visiting Professor, University of California, San Diego, CA
- June-July 2001: Academic Visitor, Melbourne University, Australia
- May-June 1999: Visiting Professor, Gotheburg University, Sweden
- July 1997, July-August 2001: Visiting Professor, Monash University, Australia
- January-September 1993: Fellow Commonor, Trinity College, Cambridge University, U.K.
- January-August 1993: Visiting Scholar, University of California, San Diego, CA
- August 1991: Visiting Professor, Institute of Econometrics, University of Groningen, Holland
- July-August 1991: Academic Visitor, London School of Economics, London
- July-August 1988: Visiting Professor, Department of Econometrics, Sydney University, Australia
- 1987-June 1988: Visiting Professor, Department of Economics, University of California, Santa Barbara, CA
- Spring 1985: Visiting Associate Professor, Department of Economics, University of Southern California, Los Angeles, CA
- 1981-1982: Visiting Associate Professor, Department of Economics, University of Iowa, Iowa City, IA
- Spring 1981: Visiting Scholar, Department of Economics, MIT
- Summer 1980: Research Associate in Economics, Yale University

PRESENTATIONS AND INVITED ADDRESSES/LECTURES (SINCE 2005)

2019:

Presentation: Econometric Society North American Meetings, Atlanta, Ga (January), Paper presented by coauthor on Aggregation of Misspecified Models.

Montreal Econometrics Group (Concordia University), Canada (April 26);

International Panel Data Conference, Slovakia, July (Elongated Time Series of Cross sections);

International Association of Applied Econometrics (Invited), Cyprus, June (presented “Elongated Time Series of Cross sections”; Invited member of Panel Session on State of Econometrics.

Conference on Well being and Opportunity, July, Polish Academy of Sciences, Warsaw. Member of panel.

Virginia Tech University, (October 25), “Aggregation of Misspecified SDF models”.

2018:

Invited, Conference to Celebrate Peter Phillips’ 40th Year at Yale, Yale University, October.

Presented: The Gender Gap, at West Virginia University, Economics, January.

Presentation: Aggregation of Misspecified Asset Pricing Models, INET, USC, February.

Invited Plenary speaker, International Panel Data Conference, Seoul, Korea (June)

Invited Speaker, Econometric Society-SE/Asia Econometric Society Meetings, Seoul, Korea (June)

Invited speaker, Conference in Honor of Cheng Hsiao, Chengdu, China (June).

Invited speaker, Econometrics Conference, Dalian, China, June
CEMP, Jinan, China, June.

Invited Presenter and visitor, University of Chicago, Human Capital and Economic Opportunity (Gave a lecture on the Gender Gap), May.

Big Data Conference II, Tehran Iran, August. (Gave a three hour course).

2017:

City University of Hong Kong (December)

University of California, Riverside (January)

Kansas Econometrics Conference (April);

Advances in Financial and Nonlinear Time Series (May-June), Paris, France.

2016:

- University of Southern California (March), Stanford University (March), Boston College (April), University of California, Riverside (Distinguished Speaker, May 10-11, 2016)
- University of Washington, Seattle (May 2016)
- Conference on Oil, Middle East and World Economy, University of Southern California—INET, chaired session
- Summer school on “Big Data”, Pasargad Institute, Iran (September)
- InfoMetrics Symposium, November, American University.
- Conference in Honor of Max King (December), Melbourne, Australia.

2015:

- Delivering keynote address, Workshop on Financial Markets and Nonlinear Dynamics, June 2015
- New York Camp Econometrics, presenting, April 2015
- “Returns to Immigration Status,” Co-presenting with Yifeng Zhu, Conference in Honor of Aman Ullah, University of California, Riverside, March 2015
- Info-Metrics Conference on Multidimensional Well-being, University of Oxford, March 2015
- Moment and IV Selection Approaches: A Comparative Simulation Study, presented at Conference on Big Data, Rio, Brazil (October)

2014:

- “The Gender Gap,” Southern Economic Association, Atlanta, GA, November 2014
- “On the Gender Gap,” Info-Metrics Institute Conference, October 2014
- “On the Gender Gap,” Andrew Young School of Public Policy, Georgia State University, September 2014
- “The Gender Gap,” Swansea University, May 2014
- “The Gender Gap,” Central European University, May 2014

2013:

- Conference in Honor of Peter C. B. Phillips, Advances in Econometrics, Dallas, Texas, November 2013

- Poverty Reduction in Asia Conference at Sogang University, chaired sessions, discussant of an invited paper, delivered welcoming address, August 2013
- Seoul National University (Aug 2013), Sogang University, R. of Korea, August 2013
- Trinity College, Cambridge University, Conference on Stochastic Dominance and Other Advances in Econometrics, June 2013
- Aarhus University, CREATES, short course on nonlinear relations, April 2013
- Center for Applied Financial Economics (CAFÉ), University of Southern California, March 2013
- Info-Metrics Institute, American University, January 2013

2012:

- Chaired a session and invited comments for a presentation at another session, Info-Metrics Conference, University of California, Riverside, November 2012
- Chaired a session at the 18th International Panel Data conference, Bank of France, July 2012
- Invited presentation of a paper at the Society for Nonlinear Dynamics and Econometrics, Istanbul, Turkey, April 2012
- Chaired a session at the SNDE conference, April 2012

2011:

- Info-Metrics Institute: Conference on Shrinkage Estimators, Chair of one session, extended commentator in one session, and member of a roundtable, November 2011
- Vanderbilt University, November 2011
- Short lecture course on Microeconometrics, Monash University, October 2011
- Invited colloquium, University of California, Riverside, October 2011
- Keynote Speaker: Conference on Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions in Honor of Halbert White Jr., May 2011
- Invited Speaker: Contributions of Aman Ullah, Chengdu, China, May 2011
- University of Southern California, March 2011

2010:

- Concordia University, November 2010
- University of Wisconsin, Milwaukee, October 2010
- “On the State of Iranian Economy,” Harris School of Public Policy, University of Chicago, October 2010
- London School of Economics, May 2010
- North Carolina Triangle, April 2010
- Georgia Institute of Technology, February 2010

2009:

- Oxford University, OPHI, “Implementation of Multivariate Rankings,” May 4-8, 2009
- “How Authors Should Think of Authorship,” at The Art of Publishing Symposium at Emory University, April 2009
- Syracuse University, April 2009
- State University of New York, Binghamton, April 2009

2008:

- University of Illinois, Champaign, “International Conference on Iran,” presented invited paper on poverty measures, December 2008 (did not attend, coauthor presented)
- WIDER conference, Helsinki (invited), “Frontiers and Poverty Research,” presented a paper on multidimensional poverty and chaired a session, September 2008
- Oxford University Program for Human Development (invited), Two successive Workshops on measurement and capability approaches, May 2008
- Texas Camp Econometrics, Kerville, joint paper presented on “Testing equality of distributions,” and chaired a session, February 2008
- Emory University, Economics, January 2008

2007:

- Distinguished Speaker, University of Nevada, Las Vegas, Economics, October 2007
- Distinguished Scholar/speaker (two lectures), University of California, Riverside, May 2007
- Seminar Speaker, Indiana University, Bloomington, April 2007

- “An Agenda for Comparing Distributions,” Oswald Distinguished Speaker, Economics, Kansas University, March 2007

2005-2006:

- “Tests for Stochastic Dominance: New Developments,” University of Veracruz, Xalapa, Mexico, November 2006
- Seminar Speaker, Texas A&M University, March 2006
- “The Information Basis of Propensity Scores,” Keynote address, Xiamen, China
- “Discriminating between Distributions,” Keynote, Chinese Academy of Sciences, Beijing
- Seminar Speaker, McMaster University, November 2005

PhD Graduate Committees (2005-Present):*

- Xi Wu, Chair, Emory University (Ongoing, 2019-))
- Yisroel Cahn, Chair, Emory University (Ongoing, 2019-)
- Jue Ren, Co-Chair, Emory University (completed, May 2017- Texas Christian University, Finance)
- Karo Solat (Ph.d committee, External member, Virginia Tech, 2017-2018, complete (first job Seattle University)
- Ali Habibnia, External Examiner, LSE Statistics Dept. (Completed January 2017, first job, Virginia Tech University, Economics)
- Yifeng Zhu, Chair, Emory University (Completed, May 2015- Finance Institute, Shanghai)
- Ke Wu, Chair, Emory University (Renmin University, Finance)
- Jiening Pan, Chair, Emory University (Nankai University, School of Finance)
- Xiaochun Martin Liu, member, Emory University (Temple University, University of Alabama)
- Mzwandile Ginindza, member, Emory University (Visiting Professor, Emory University)
- Lei Jiang, Co-Chair, Emory University (Tsinghua University, Peking)
- Skipper Siebold, member, American University, 2016.
- Margarita Zabelina, member, Emory University (until 2014)
- Karim Hasani, Chair of Master’s Thesis, Emory University (transferred to University of Alabama)
- Carolina Felix, Chair, Emory University (for two years only)

- Sermin Gungor, member, Emory University (Bank of Canada)
- A. Kumas, member, Southern Methodist University (University of Richmond)
- Ozkan Eren, member, Southern Methodist University (University of Nevada, Las Vegas, and Louisiana State University)
- Muna Hussain, member, Southern Methodist University (Kuwait University)
- Dipa Dutta Sarkar, member, Southern Methodist University (University of Queensland)
- A. Zendedel, Outside Chair and member, Iran (University of Mashhad)
- Valentyn Panchenko, outside member, Holland (University of Sydney)

*schools in parentheses indicate last known placement

Honors Thesis Committees:

- Suad Mirzayeva, Emory, Directed Research, 2018-2019.
- Regina Seo, Emory, QuantM Research Associate, 2013-2014
- Leila Mustafina, Emory University, defended 2009

Other Service and Committees:

- Chair: Senior Recruiting Committee, 2018-19 (Emory)
- Chair: Junior Econometrics Recruiting Committee, 2018-19 (Emory)
- Advising: as part of Emory University PACE program, advise 4-8 undergraduates annually since 2008
- Member; Graduate Committee, 2017-
- Member of Advisory Board, Quant M institute (Emory), 2017-2019.
- Co-Chair: Econometrics Recruiting Committee, Emory University, 2014-2015
- Chair: Econometrics Recruiting Committee, Emory University, 2013-2014
- Graduate Planning Committee: Economics, Emory University
- Chair: Econometrics Recruiting Committee, Emory University, 2010-2011
- Chair: Macro Recruiting Committee, Emory University, 2008-2009
- Board Member: Institute for Social Sciences, Emory University, Spring 2009-Present
- Chair: Econometrics Qualifying Examination Committee, Emory University, 2009, 2010, 2011, 2013, 2014

- Faculty Mentor: Richard Lugar, Emory University, 2008-2010
- Faculty Mentor: David Jacho-Chavez, Emory University, 2011-2014
- Faculty Mentor: Zhongjian Lin, Emory University, 2014-Present
- Southern Methodist University Service: All University Finance Committee (until 2003); Graduate Committee, Economics Department (until 2008); Recruiting, College Promotions, and many other committees, (1989-2008)