CURRICULUM VITAE

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1 Education

- **Gonville and Caius College, University of Cambridge:** Sc.D.: 2010.
- **Churchill College, University of Cambridge:** B.A. (Engineering/Economics): 1972; M.A.: 1975; Ph.D. (Economics): 1989.
- **University of Essex:** M.A. (Economics): 1976.
- **University of Manchester** (Statistical Laboratory): Manchester-Sheffield School of Probability and Statistics M.Sc. in Statistics (Incomplete): 1978-1981.

2 Honours, Awards and Appointments

- *C.Stat.*, **Royal Statistical Society**: 2021-.
- *Fellow*, **International Association for Applied Econometrics**: 2021-.
- *Honorary Professorial Fellow*, **University of Melbourne**: 2021-.
- *Honorary Professor*, **University College London**: 2016-.
- *Special Issue* of **Econometric Theory**. 2018, Vol. 34, No.2, pp.247-507.
- *Eminent Research Scholar*, **University of Melbourne**, Australia: 2015.
- *65th Birthday Conference*, **Trinity College Cambridge**: 2014.
- **CFE Network Advisory Board**, *Member*: 2013-.
- *Chair*, **Faculty of Economics**, **University of Cambridge**: 2011-14.
- **Econometric Theory** Award, *Plura Scripsit*: 2011.
- **Gonville and Caius College, University of Cambridge:** Sc.D.: 2010.
- *Visiting Cambridge Fellowship*, **University of Canterbury**, New Zealand: 2011.
- **Econometric Theory Advisory Board**, *Member*: 2010-.

- **Info-Metrics Institute Advisory Board**, American University, *Member*: 2009-.
- *Honorary Professor*, **University of Warwick**: 2008-13.
- *Fellow*, **Econometric Society**: 2007-.
- *Fellow*, **British Academy**: 2007-.
- **CEFAGE-UE Advisory Board** (Center for Advanced Studies in Management and Economics), Universidade de Evora, *Member*: 2007-13.
- **Econometric Theory** Award, *Multa Scripsit*: 2006.
- **National Institute of Economic and Social Research**, *Governor*: 2004-.
- 2002 **Leverhulme Major Research Fellowship**: 2003-6.
- *Fellow*, **Journal of Econometrics**: 2003-.
- *Fellow*, **Royal Statistical Society**: 1977-.

3 Academic Appointments

3.1 National

- Visiting Professor, University College London: 2016-.
- Academic Co-Director, Office for National Statistics Economic Statistics Centre of Excellence: 2016-19.
- University Professor Emeritus of Econometric Theory and Economic Statistics, Faculty of Economics, University of Cambridge: 2016-.
- Emeritus Fellow, Gonville and Caius College, University of Cambridge: 2016-.
- Centre Fellow, cemmap, University College London and Institute of Fiscal Studies: 2001-.
- Affiliate, Office for National Statistics Economic Statistics Centre of Excellence: 2019-.
- Fellow, National Institute for Economic and Social Research, 2016-.
- University Professor in Econometric Theory and Economic Statistics, Faculty of Economics, University of Cambridge: 2006-16.
- Chair, Faculty of Economics, University of Cambridge: 2011-14.
- Professorial Fellow and College Lecturer in Economics, Gonville and Caius College, University of Cambridge: 2006-16.
- Director, Centre for Research in Microeconomics, Faculty of Economics, University of Cambridge: 2005-13.
- University Reader in Theoretical Econometrics, Faculty of Economics, University of Cambridge: 2005-6.
- Fellow and College Lecturer in Economics, Gonville and Caius College, University of Cambridge: 2005-6.
- Professor of Econometrics, Department of Economics, University of Warwick: 2002-5.
- Professor of Economics, Department of Economics, University of Bristol: 1995-2002.
- Visiting Fellow, National Institute for Economic and Social Research: 1997-2010.

- University Research Fellow, University of Bristol: 1999-2000.
- By-Fellow, Churchill College, Cambridge: 1998.
- University Reader in Theoretical Econometrics, Faculty of Economics and Politics, University of Cambridge: 1995.
- University Lecturer in Econometrics, Faculty of Economics and Politics, University of Cambridge: 1989-95.
- Research Associate, Department of Applied Economics, University of Cambridge: 1989-95.
- Fellow and College Lecturer in Economics, Gonville and Caius College, University of Cambridge: 1989-95.
- Director of Studies in Economics, Gonville and Caius College, University of Cambridge: 1992-4.
- Lecturer in Econometrics, Department of Econometrics and Social Statistics, University of Manchester: 1976-89.
- Research Assistant, SSRC Inflation Workshop, Department of Economics, University of Manchester: 1975-6.

3.2 International

- Professorial Fellow, Department of Economics, Faculty of Business and Economics, University of Melbourne: 2016-21.
- Visiting Professor, University of Melbourne, Australia: Feb.-Apr. 2015.
- Visiting Professor, Cowles Foundation for Research in Economics, Yale University, U.S.A.: 2001, Sept.-Nov. 2014.
- Visiting Professor, Department of Economics, University of California-Berkeley, U.S.A.: Jan.-Jun., 2006.
- Visiting Professor, Departement de la Recherche, CREST-INSEE, Paris: 1993, 1996, 2004.
- Visiting Professor, C.R.D.E., Departement de Sciences Economiques, Université de Montréal: 1994, 2001, 2006.
- Visiting Lecturer, Department of Econometrics and Operations Research, Monash University, Australia: 1986.
- Visiting Associate Professor, Department of Economics, Queen's University, Canada: 1983-4.

3.3 Other

3.3.1 Visiting Scholar

Institute for Mathematical Sciences, National University of Singapore (2016). University of California-Berkeley (2015). *cemmap*, University College London and Institute of Fiscal Studies (2011, 2015). University of Copenhagen (2002, 2003). Cowles Foundation for Research in Economics, Yale University (2006). Concordia University, Canada (1985). University of British Columbia (1992, 1996). University of Cambridge (1985, 1996). Tilburg University, Netherlands (1987, 2000). INRA, Toulouse (1991). University of Amsterdam (1997). INSEE-ENSAE (1988).

3.3.2 Visiting Research Fellow

University of Southampton (1985).

3.3.3 Honorary Research Fellow

University of Bristol (1986-90). University College London (1986-90).

4 Professional Activities

4.1 British Academy

- **Section S2 Standing Committee** (Economics and Economic History): *Member*, 2010-14.
- **Section S2 Small Research Grants Panel** (Economics and Economic History): *Chair*, 2012-13; *Member*, 2013-.
- **Section S2 Mid Career Fellowhips Panel** (Economics and Economic History): *Member*, 2014-.
- **Section S2 Postgraduate Research Fellowships Panel** (Economics and Economic History): *Member*, 2014-.

4.2 Econometric Society

- **Econometrica**: *Associate Editor*, 1995-2007.
- **Econometric Society European Meetings**: *Econometric and Empirical Economics Programme Chair*, Stockholm (2003).
- **Econometric Society European Winter Meetings**: *Programme Committee Chair*, Cambridge (2008).
- **Econometric Society European Meetings**: *Programme Committee*, Brussels (1992), Toulouse (1997), Berlin (1998), Santiago di Compestela (1999), Lausanne (2001), Venice (2002), Stockholm (2003), Madrid (2004), Vienna (2006), Budapest (2007), Milan (2008), Barcelona (2009), Oslo (2011).
- **Econometric Society European Winter Meetings**: *G.B. and Ireland Regional Consultant*, 2003-9; *Programme Committee*, Madrid (2003), Stockholm (2004), Istanbul (2005), Turin (2006), Brussels (2007), Cambridge (2008).
- **Econometric Society European Standing Committee**: *Member*, 2002-4.
- **Econometric Society World Meetings**: *Programme Committee*, U.C.L., London (2005).

4.3 Royal Economic Society

- **The Econometrics Journal**: *Managing Editor*, 2007-17.
- **Royal Economic Society Executive Committee:** *Member*, 2007-17.
- **Royal Economic Society Council:** *Member*, 2007-17.
- **Royal Economic Society Journals Subcommittee:** *Member*, 2007-17.
- **The Econometrics Journal**: *Founding Editor*, 1997-2001.

4.4 Econometric Theory

- **Econometric Theory:** *Advisory Board Member*, 2010-.
- **Econometric Theory**: *Co-Editor*, 2000-8.

4.5 Society for Financial Econometrics

- **Annual SoFiE Conference**: *Programme Committee*: 2012, 2013.

4.6 Computational and Financial Econometrics

- **CFE Network**: *Advisory Board Member*, 2013-.
- **Annals of CFE**: *Advisory Board Member*, 2013-.
- **International Conference of CFE**: *Programme Co-Chair*, Pisa (2013).

4.7 ESRC

- **International Benchmarking Review of U.K. Economics**: *Consultant*, (2008). Overview of Quality and Impact of U.K. Research in Econometrics.

4.8 Office for National Statistics

- **RSS/ONS/RES Economics Statistics Working Group**: *Member*, 2017-.
- **G.S.S. Methodology Advisory Panel**: *Member*, 2012-17.
- **O.N.S. Academic Econometric Panel**: *Member*, 1997-2003.
- **O.N.S.**: *External Evaluator*, 2000-1.

4.9 Editorial

- **Econometric Theory:** *Advisory Board Member*, 2010-.
- **The Econometrics Journal**: *Managing Editor*, 2007-17.
- **Econometric Theory**: *Co-Editor*, 2000-8.
- **Econometrica**: *Associate Editor*, 1995-2007.
- **Themes in Modern Econometrics**, Cambridge University Press: *Editor*, 2002-.
- **The Econometrics Journal**: *Founding Editor*, 1997-2001.
- **Review of Economic Studies**: *Editorial Board Member*, 1986-94.
- **Econometrics and Statistics**: *Associate Editor*, 2015-16.
- **Journal of Econometrics**: *Guest Editor*, (with H.P. Boswijk), Special Issue "Finite Sample and Asymptotic Methods in Econometrics", Vol. 111 (2002).
- **The Econometrics Journal**: *Guest Editor*, (with P. Newbold), Special Issue "Forecasting in Econometrics", Vol. 4 (2001).
- **Abstract of Working Papers in Economics**: *Editorial Board Member*, 1980-2004.
- **Journal Referee:** Journal of Political Economy. Annals of Statistics. Econometrica. Econometric Theory. Journal of Econometrics. Review of Economics and Statistics. Journal of Business and Economic Statistics. Review of Economic Studies. Economic Journal. Journal of Applied Econometrics. Manchester School. Bulletin of Economic Research. Structural Change and Economic Dynamics. Journal of the Royal Statistical Society (Series B). Journal of the Royal Statistical Society (Series C) Applied Statistics. Journal of Statistical Planning and Inference. International Statistical Review. Journal of Tinme Series Analysis. Mathematical Reviews. Econometric Reviews. Journal of Human

Resources. Journal of Multivariate Analysis. Economic Modelling. Annals of the Institute of Statistical Mathematics. PLoS One. Statistical Methodology. Economics Letters. International Journal of Forecasting.

- **Book Proposal Referee:** Oxford University Press. Cambridge University Press. Manchester University Press.

4.10 EC^2

- **EC^2** *Scientific Programme Chair*: Amsterdam: 1997.
- **EC^2** *Scientific Programme Committee*: 1996-9.
- **EC^2** *Board Member*: 1996-9.
- **EC^2** *Standing Committee Member*: 1996-.

4.11 Assessment

4.11.1 Chair

- **National:** Nuffield College and University of Oxford. King's College London. Imperial College London. University of York. London School of Economics. University of Birmingham. University College London. University of East Anglia. University of Southampton. University of Surrey. University of Warwick. University of Essex. University of Nottingham. University of Exeter.
- **International:** Harvard University. New York University. University of California at Los Angeles. Monash University. University of Melbourne. University of California at Berkeley. University of California at San Diego. Yale University. Pennsylvania State University. Columbia University. University of Pennsylvania. Johns Hopkins University. University of Wisconsin-Madison. Boston College. Boston University. Brown University. Texas A&M University. University of Pittsburgh. University of Southern California. Georgetown University. University of Illinois at Urbana-Champaign. University of Maryland. University of Michigan. University of Washington. American University, Washington D.C.. University of Toronto. Universidad Carlos III de Madrid. The American University in Cairo. Singapore Management University. Nanyang Technical University, Singapore. Technion-Israel Institute of Technology. Vanderbilt University.

4.11.2 Department Review

- **National:** Department of Economics, University of Southampton: 2015.

4.11.3 Research Fellowship

- **Sloan Research Fellowship:** University of California at Los Angeles; University of California at Berkeley.

4.12 Other

- **FLASH**: *Advisory Group of Experts*, 2001-3.
- **Pinsent Masons**: *Econometrics Advisor*, 2005.
- **RBNZ-NZESG Awards**: *Member,* 2011, 2017, 2019.

5 Invited Presentations

5.1 Invited Lectures

5.1.1 National

- **Master Class** on *Empirical Likelihood and Related Methods.* Cemmap, U.C.L. and I.F.S., London. (2005).

5.1.2 International

- **Universidade do Porto**. Master Class on *Empirical Likelihood and Related Methods.* (2017).
- **University of Melbourne**. Master Class on *Empirical Likelihood and Related Methods.* (2015).
- **Reserve Bank of India**. Mumbai, India. (2013).
- **Nanyang Technical University**. Singapore. (2013).
- **Reserve Bank of New Zealand**. Wellington, New Zealand. (2011).
- **Centre for Development Economics Winter School**. Delhi School of Economics, India. (2011).
- **CAM, University of Copenhagen**. Ph.D. Course on *Empirical Likelihood and Related Methods.* (2003).
- **CREST-INSEE, Paris**. Ph.D. Course on *Empirical Likelihood and Related Methods.* (2004).

5.2 Invited Addresses

5.2.1 National

- **Conference in Honour of J. Dutta**. University of Birmingham. (2017).
- **Third Annual EFiC Memorial Lecture in Celebration of John C Nankervis**. University of Essex. (2016).
- **Microdata Methods and Practice: A c*e*mmap Celebration**: c*e*mmap, U.C.L. and I.F.S. (2014).
- **John Nankervis Memorial Conference**. University of Essex. (2013).
- **Exeter Workshop on Econometrics and its Applications in Honour of Professor James Davidson**. University of Exeter. (2013).
- **Conference in Honour of P.C.B. Phillips**. University of York. (2012).
- **Senior Academic Seminar**. University of Nottingham. (2010).
- **Conference in Honour of M.R. Wickens**. University of York. (2008).
- **June Econometrics Workshop**. University of York. (2004).
- **ESRC Econometric Study Group**. I.F.S. (1988, 2001).
- **York Annual Meeting in Econometrics**. University of York. (2000).
- **Department of Applied Economics 50th Anniversary Conference**. Cambridge. (1995).
- **Treasury Panel**. London. (1994, 1995).
- **Royal Economic Society Conference**. Oxford. (1988).
- **ESRC Conference** on *Dynamic Modelling and Seasonality.* Manchester. (1987).
- **CEPR Workshop** on *The Evaluation of Cross-Section Econometric Models.* London. (1986).

5.2.2 International

- **Erwin Plein Nemmers Prize Conference**. Northwestern University. (2017).
- **New Applications of Empirical Likelihood Workshop**: Institute for Mathematical Sciences, National University of Singapore. (2016).
- **GHH-Econometrics Conference in honour of Grant H. Hillier**: University of Amsterdam. (2015).
- **Info-Metrics Fall 2014 Conference**. Panel. American University, Washington D.C. (2014).
- **Statistics Day Conference, Reserve Bank of India**. Keynote Speaker. Mumbai, India. (2013).
- **Singapore Economics Review Conference**. Distinguished Speaker. Singapore. (2013).
- **International Conference of Computational and Financial Econometrics**. Keynote Speaker. (2013).
- **Conference on Robust Econometric Methods for Modelling Economic and Financial Variables**. Keynote Speaker. Bank of Portugal. Lisbon. (2012).
- **SETA 2011 7th International Symposium on Econometric Theory and Applications**. Monash University, Australia. (2011).
- **7th Annual Conference on Economic Growth and Development**. Plenary Lecture. Indian Statistical Institute, Delhi, India. (2011).
- **Test 2010 International Symposium on Econometrics of Specification Tests in the Past 30 Years**. Keynote Speaker. Panel. Xiamen University, China. (2010).
- **Time-Series and Panel Modelling Conference in Honor of M. Hashem Pesaran**. Goethe University, Frankfurt. (2008).
- **CIREQ Conference Generalized Method of Moments**: CIREQ, Université de Montréal (2007).
- **Econometric Society World Congress**. Invited Discussion. U.C.L., London. (2005).
- **Econometric Society European Meetings**. Invited Session in Econometrics and Empirical Economics, Universidad Carlos III de Madrid. (2004).
- **A.S.A. Business and Economics Section Conference** on *Recent Developments in the Theory, Method and Application of Information and Entropy Econometrics*. American University. (2003).
- **Contributions to Econometric Theory International Conference (in Memory of Michael Magdalinos)**. Athens University of Economics and Business. (2003).
- **NSF-Berkeley Symposium** on *Identification and Inference for Econometric Models*. University of California-Berkeley. (2001).
- **Canadian Econometric Study Group Conference**. University of Waterloo. (2001).
- **EC^2 Conference** on *Likelihood in Econometrics*. Trinity College, Dublin. (2000).
- **Cowles Foundation Conference** on *New Developments in Time Series Econometrics*. Yale University. (1999).
- **E.U.I. Conference** on *Applications of Differential Geometry to Econometrics: Theory and Computation*. E.U.I., Florence. (1996).
- **Anglo-French Colloquium in Political Economy**. CEPR/DELTA, Paris. (1990).
- **Econometric Society Summer Workshop** on *Asymptotic Non-Linear Econometric Methods*. INSEE/ENSAE, Paris. (1985).

6 Research

6.1 Published Refereed Papers

- "Quasi-Maximum Likelihood and The Kernel Block Bootstrap for Nonlinear Dynamic Models", (with P.M.D.C. Parente). *Journal of Time Series Analysis*, 42 (2021), 377-405.
- "Improved Density and Distribution Function Estimation", (with V. Oryshchenko). *Electronic Journal of Statistics*, 19 (2019), 3943-3984.
- "Tests of Additional Conditional Moment Restrictions", (with P.M.D.C. Parente). *Journal of Econometrics*, 200 (2017), 1-16. Supplement http://www.sciencedirect.com/science/article/pii/S0304407617300349#MMCvFirst
- "Improving Confidence Sets when Parameters are Weakly Identified", (with H.S. Battey and Q. Feng). *Statistics and Probability Letters*, 118 (2016), 117-123. Supplement http://www.sciencedirect.com/science/article/pii/S0167715215303631.
- "Neglected Heterogeneity in Moment Condition Models", (with J. Hahn and W.K. Newey). *Journal of Econometrics*, 178 (2014), 86-100.
- "Recent Developments in Empirical Likelihood and Related Methods", (with P.M.D.C. Parente). *Annual Review of Economics*, 6 (2014), 77-102.
- "Discrete Choice Nonresponse", (with E.A. Ramalho). *Review of Economic Studies*, 80 (2013), 343-364. Supplement http://restud.oxfordjournals.org/content/suppl/2012/04/12/rds018.DC1/OnlineAppendix.pdf.
- "Efficient Aggregation of Panel Qualitative Survey Data", (with J. Mitchell and M.R. Weale), *Journal of Applied Econometrics*, 28 (2013), 580-603.
- "GEL Statistics Under Weak Identification", (with P. Guggenberger and J.J.S. Ramalho). *Journal of Econometrics*, 170 (2012), 331-349.
- "GEL Criteria for Moment Condition Models". *Econometric Theory*, 27 (2011), 1192-1235.
- "GEL Methods for Non-Smooth Moment Indicators", (with P.M.D.C. Parente). *Econometric Theory*, 27 (2011), 74-113.
- "Regression-Based Tests of the Seasonal Unit Root Hypothesis", (with A.M.R. Taylor and T. del Barrio Castro). *Econometric Theory*, 25 (2009), 527-560.
- "Generalized Empirical Likelihood Tests in Time Series Models with Potential Identification Failure", (with P. Guggenberger). *Journal of Econometrics*, 142 (2008), 134-161.
- "Efficient Information Theoretic Inference for Conditional Moment Restrictions". *Journal of Econometrics*, 138 (2007), 430-460.
- "Generalized Empirical Likelihood Estimators and Tests under Partial, Weak and Strong Identification", (with P. Guggenberger). *Econometric Theory*, 21 (2005), 667-709.
- "Automatic Positive Semi-Definite HAC Covariance Matrix and GMM Estimation". *Econometric Theory*, 21 (2005), 158-170.
- "Forecasting Manufacturing Output Growth Using Firm-Level Survey Data", (with J. Mitchell and M.R. Weale). *The Manchester School*, 73 (2005), 479-499.
- "An Indicator of Monthly GDP and an Early Estimate of Quarterly GDP Growth", (with J. Mitchell, E.L. Salazar, M.R. Weale and S. Wright). *Economic Journal*, 115 (2005), F108-F129.
- "Higher Order Properties of GMM and Generalized Empirical Likelihood Estimators", (with W.K. Newey). *Econometrica*, 72 (2004), 219-255.

- “Tests of Rank in Reduced Rank Regression Models”, (with G. Camba-Mendez, G. Kapetanios and M.R. Weale). *Journal of Business and Economic Statistics*, 21 (2003), 145-155.
- “Duration Response Measurement Error”, (with A.D. Chesher and M.B.G. Dumangane). *Journal of Econometrics*, 111 (2002), 169-194.
- “Generalized Empirical Likelihood Non-Nested Tests”, (with J.J.S. Ramalho). *Journal of Econometrics*, 107 (2002), 99-125.
- “Quantification of Qualitative Firm-Level Survey Data”, (with J. Mitchell and M.R. Weale). *Economic Journal*, 112 (2002), C117-C135.
- “Recursive and Rolling Regression-Based Tests of the Seasonal Unit Root Hypothesis”, (with A.M.R. Taylor). *Journal of Econometrics*, 105 (2001), 309-336.
- “Tests of the Seasonal Unit Root Hypothesis against Heteroscedastic Seasonal Integration”, (with A.M.R. Taylor). *Journal of Business and Economic Statistics*, 19 (2001), 192-207.
- “Bounds Testing Approaches to the Analysis of Long-Run Relationships”, (with M.H. Pesaran and Y. Shin). *Journal of Applied Econometrics*, 16 (2001), 289-326.
- “An Automatic Leading Indicator of Economic Activity: Forecasting G.D.P. Growth for European Countries”, (with G. Camba-Mendez, G. Kapetanios and M.R. Weale). *The Econometrics Journal*, 4 (2001), S56-S90.
- “Structural Analysis of Vector Error Correction Models with Exogenous $I(1)$ Variables”, (with M.H. Pesaran and Y. Shin). *Journal of Econometrics*, 97 (2000), 293-343.
- “Tests of Rank”, (with J-M. Robin). *Econometric Theory*, 16 (2000), 151-175.
- “Likelihood Ratio Tests for the Seasonal Unit Root Hypothesis”, (with A.M.R. Taylor). *Journal of Time Series Analysis*, 20 (1999), 453-476. Reprinted as Chapter 19 in *Recent Developments in Time Series* (2003), Volume II, eds. P. Newbold and S.J. Leybourne, 452-475.
- “Measurement Error with Accounting Constraints: Point and Interval Estimation with an Application to UK GDP”, (with M.R. Weale and S.E. Satchell). *Review of Economic Studies*, 65 (1998), 109-134.
- “The Power of Some Tests for Difference Stationarity under Local Heteroscedastic Integration”, (with B.P.M. McCabe). *Journal of the American Statistical Association*, 93 (1998), 751-761.
- “Additional Critical Values and Asymptotic Representations for Seasonal Unit Root Tests”, (with A.M.R. Taylor). *Journal of Econometrics*, 85 (1998), 269-288.
- “Likelihood Ratio Specification Tests”, (with A.D. Chesher). *Econometrica*, 65 (1997), 627-646.
- “Alternative Semi-Parametric Likelihood Approaches to Generalized Method of Moments Estimation”. *Economic Journal*, 107 (1997), 503-519.
- “Bartlett Corrections to Likelihood Ratio Tests”, (with A. Chesher). *Biometrika*, 82 (1995), 433-436.
- “Asymptotically Optimal Tests using Limited Information and Testing for Exogeneity”. *Econometric Theory*, 10 (1994), 53-69.
- “A Generalized R^2 Criterion for Regression Models Estimated by Instrumental Variables”, (with M.H. Pesaran). *Econometrica*, 62 (1994), 705-710.
- “Coherency and Estimation in Simultaneous Models with Censored or Qualitative Variables”, (with R.W. Blundell). *Journal of Econometrics*, 64 (1994), 355-373.
- “Non-nested Tests for Competing Models Estimated by Generalized Method of Moments”. *Econometrica*, 60 (1992), 973-980.

- "Conditions Initiales et Estimation Efficace dans les Modeles Dynamiques sur Donnees de Panel: une Application au Comportement d'Invetissement des Enterprises", (with R.W. Blundell). *Annales d'Economie et de Statistique*, 20/21 (1991), 109-123.
- "Distributional Specification Tests against Semi-parametric Alternatives", (with S. Peters). *Journal of Econometrics*, 47 (1991), 175-194.
- "A Unified Approach to Estimation and Orthogonality Tests in Linear Single Equation Econometric Models", (with M.H. Pesaran). *Journal of Econometrics*, 44 (1990), 41-66.
- "On the Use of Distributional Misspecification Checks in Limited Dependent Variable Models". *Economic Journal*, 99 (1989), 178-192.
- "Estimation in a Class of Simultaneous Equation Limited Dependent Variable Models", (with R.W. Blundell). *Review of Economic Studies*, 56 (1989), 37-57.
- "Testing for Exogeneity in Limited Dependent Variable Models using a Simplified Likelihood Ratio Statistic". *Journal of Applied Econometrics*, 2 (1987), 237-245.
- "Alternative Asymptotically Optimal Tests and their Application to Dynamic Specification". *Review of Economic Studies*, 54 (1987), 665-680.
- "Testing the Normality Assumption in Multivariate Simultaneous Limited Dependent Variable Models". *Journal of Econometrics*, 34 (1987), 105-123.
- "An Exogeneity Test for a Simultaneous Equation Tobit Model with an Application to Labor Supply", (with R.W. Blundell). *Econometrica*, 54 (1986), 679-685.
- "Some Tests for Misspecification in Bivariate Limited Dependent Variable Models". *Annales de l'INSEE*, 59/60 (1985), 97-123.
- "Wald Tests for the Independence of Stochastic Variables and Disturbance of a Single Linear Stochastic Simultaneous Equation". *Economics Letters*, 17 (1985), 87-90.
- "A Note on Likelihood Ratio Statistics for the Independence between a Subset of Stochastic Regressors and Disturbance". *International Economic Review*, 25 (1984), 263-269.
- "On the Classical Nature of the Wu-Hausman Statistics for the Independence of Stochastic Regressors and Disturbance". *Economics Letters*, 11 (1983), 357-364.

6.2 Published Refereed Chapters

- "Weak Instruments and Empirical Likelihood: A Discussion of the Papers by D.W.K. Andrews and J.H. Stock and Y. Kitamura". Chapter 8 in *Advances in Economics and Econometrics, Theory and Applications: Ninth World Congress of the Econometric Society*, Volume 3, eds. R.W. Blundell, W.K. Newey and T. Persson, *Econometric Society Monograph Series*, ESM 43 (2007), 238-260. Cambridge University Press: Cambridge.
- "Local GEL Estimation with Conditional Moment Restrictions". Chapter 4 in *The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis*, eds. G.D.A. Phillips and E. Tzavalis, (2007), 100-122. Cambridge University Press: Cambridge.
- "Asymptotic Bias for GMM and GEL Estimators with Estimated Nuisance Parameters", (with W.K. Newey and J.J.S. Ramalho). Chapter 11 in *Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg* (2005), eds. D.W.K. Andrews and J.H. Stock, 245-281. Cambridge University Press: Cambridge.
- "The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy and the U.K.", (with G. Camba-Mendez, G. Kapetanios and M.R. Weale). Chapter 17 in *A Companion to Economic Forecasting* (2002), eds. M.P. Clements and D.F. Hendry, 386-408. Blackwell: Oxford.

- “Empirical Likelihood Estimation and Inference”. Chapter 4 in *Applications of Differential Geometry to Econometrics* (2000), eds. M. Salmon and P. Marriott, 119-150. Cambridge University Press: Cambridge.

- “Measurement Errors and Data Estimation: the Quantification of Survey Data”, (with A.W.F. Cunningham and M.R. Weale). Chapter 3 in *Applied Economics and Public Policy*, (Department of Applied Economics 50th Anniversary Conference Volume) (1998), eds. I. Begg and S.G.B. Henry, 41-58. Cambridge University Press: Cambridge.

- “Simultaneous Microeconometric Models with Censored or Qualitative Dependent Variables”, (with R.W. Blundell). Chapter 5 in *Handbook of Statistics*, Volume 10 (1993), eds. G.S. Maddala, C.R. Rao and H.D. Vinod, 117-143. North-Holland: Amsterdam.

6.3 Editorial

- “Royal Economic Society Annual Conference 2016 Special Issue on Model Selection and Inference”. *The Econometrics Journal*, 21 (2018), Ci-Cii.

- “Royal Economic Society Annual Conference 2015 Special Issue on Econometrics of Matching”. *The Econometrics Journal*, 20 (2017), Ci-Cii.

- “Royal Economic Society Annual Conference 2013 Special Issue on Econometrics of Heterogeneity”. *The Econometrics Journal*, 18 (2016), Ciii-Civ.

- “Royal Economic Society Annual Conference 2014 Special Issue on Large Dimensional Models”, (with A.J. Patton). *The Econometrics Journal*, 19 (2016), Ci-Cii.

- “Royal Economic Society Annual Conference 2012 Special Issue on Econometrics of Forecasting”. *The Econometrics Journal*, 18 (2015), Ci-Cii.

- “Royal Economic Society Annual Conference 2010 Special Issue on Econometrics of Inequality”, (with O.B. Linton). *The Econometrics Journal*, 15 (2012), Ci-Cii.

- “Editors’ Introduction: Special Issue on Empirical Likelihood and Related Methods”, (with Y. Kitamura). *Econometric Theory*, 27 (2011), 5-7.

- “Royal Economic Society Annual Conference 2009 Special Issue on Factor Models: Theoretical and Applied Perspectives”, (with P. Perron). *The Econometrics Journal*, 14 (2011), Ci-Ciii.

- “Royal Economic Society Annual Conference 2008 Special Issue on Financial Econometrics”, (with J. Fan). *The Econometrics Journal*, 12 (2009), Ci-Ciii.

- “Tenth Anniversary Special Issue of The Econometrics Journal”. *The Econometrics Journal*, 12 (2009), Si-Sv.

- “The Econometrics Journal of the Royal Economic Society”. *The Econometrics Journal*, 11, (2008), i-iii.

- “Finite Sample and Asymptotic Methods in Econometrics”, (with H.P. Boswijk). *Journal of Econometrics*, 111 (2002), 135-140.

- “Forecasting in Econometrics: Editors’ Introduction”, (with P. Newbold). *The Econometrics Journal*, 4 (2001), i-ii.

6.4 Other Published Papers

- “A Monthly Indicator of GDP”, (with E. Salazar, M.R. Weale and S. Wright). *National Institute Economic Review*, No. 3 (1997), 84-90.

6.5 Papers Submitted or Under Revision

- “Kernel Block Bootstrap”, (with P.M.D.C. Parente). Submitted.
- “GEL Implied Probability Kernel Block Bootstrap for Time-Series Moment Condition Models”, (with P.M.D.C. Parente). Under revision.
- “Goodness of Fit Tests for Moment Condition Models”, (with A. Patel and J.J.S. Ramalho). Under revision.
- “Approximations to the Distribution of Conditional Moment Test Statistics”, (with A. Chesher and S. Peters). Under revision.

6.6 Other Papers to be Submitted

- “Principal Components Instrumental Variable Estimation”, (with D. Winkelried).
- “Consistent Tests for the Encompassing Hypothesis”. Previously Document de Travail No. 9403, CREST-INSEE.
- “Interpolation using Dynamic Regression Models: Specification and Simulation Evidence”, (with E.L. Salazar and M.R. Weale).
- “A Geodesic Test for Neglected Heterogeneity”, (with G.H. Hillier and J.-M. Robin).
- “Measurement Error and Accounting Constraints: Cointegration and Dynamic Specification”, (with M.R. Weale).
- “Non-nested Tests for Competing Models using a Score Criterion”.

6.7 Unpublished Working Papers

- “Quasi-Maximum Likelihood and The Kernel Block Bootstrap for Nonlinear Dynamic Models”, (with P.M.D.C. Parente). CWP 60/19, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2019).
- “Generalised Anderson-Rubin Statistic Based Inference In The Presence Of A Singular Moment Variance Matrix”, (with N.L. Grant). CWP 05/19, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2019).
- “Kernel Block Bootstrap”, (with P.M.D.C. Parente). CWP 48/18, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2018).
- “Improved Density and Distribution Function Estimation”, (with V. Oryshchenko). CWP 47/18, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2018).
- “GEL-Based Inference with Unconditional Moment Inequality Restrictions”, (with N.L. Grant). CWP 23/18, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2018).
- “Generalised Empirical Likelihood Kernel Based Bootstrapping”, (with P.M.D.C. Parente). REM Working Paper 055-2018, Universidade de Lisboa. (2018). To be submitted.
- “Exogeneity in Semiparametric Moment Condition Models”, (with P.M.D.C. Parente). CWP 30/12, Centre for Microdata Methods and Practice, U.C.L and I.F.S. (2012).
- “Encompassing Tests for the Comparison of Parametric and Semiparametric Models”, (with P.M.D.C. Parente). Working paper, University of Cambridge (2007).
- “A Bayesian Indicator of Manufacturing Output from Qualitative Business Panel Survey Data”, (with J. Mitchell and M.R. Weale). Discussion Paper No. 261, National Institute of Economic and Social Research (2006).

- “Goodness of Fit Tests for Moment Condition Models”, (with J.J.S. Ramalho). Documento de Trabalho N^o 2005/05 Universidade de Évora (2004).
- “Aggregate versus Disaggregate Survey-Based Indicators of Economic Activity”, (with J. Mitchell and M.R. Weale). Discussion Paper No. 194, National Institute of Economic and Social Research (2002).
- “Asymptotic Bias and Equivalence of GMM and GEL Estimators”, (with W.K. Newey). Working Paper No. 000/517, University of Bristol (2000).
- “Approximations to the Distribution of Conditional Moment Test Statistics”, (with A. Chesher and S. Peters). Working Paper No. 000/494, University of Bristol (2000).
- “Refined Asymptotic Comparisons of Classical Tests for Exogeneity”, (with M. Magdalinos). Working paper, University of Cambridge (1992).
- “Testing for Seasonal Factorisations in Time Series Models”, (with A.R. Tremayne). Discussion Paper No. ES208, University of Manchester (1988).
- “Least Squares Theory and the Hausman Specification Test”, (with G.R. Fisher). Discussion Paper No. 641, Institute for Economic Research, Queen’s University (1985).
- “Separability, Exogeneity and Conditional Demand Models”, (with R.W. Blundell). Working paper, University of Manchester (1984).
- “Lagrange Multiplier and Specification Tests for the Validity of Instrumental Variables”. Discussion Paper No. ES122, University of Manchester (1983).
- “On $C(\alpha)$ Tests in Econometrics”. Working paper, University of Manchester (1982).
- “Separable Hypotheses and Testing for Recursivity in the Triangular Simultaneous Equations Model”. Discussion Paper No. ES111, University of Manchester (1981).
- “Some Tests for Independence in the Seemingly Unrelated Regression Equations Model”. Working paper, University of Manchester (1980).
- “Two Asymptotically Equivalent Classes of Consistent Estimators for a Random Coefficient Model”. Discussion Paper No. ES110, University of Manchester (1979).
- “The Relative Stability of Responses to Monetary and Expenditure Policies: Some Results of Investigations using a Random-Coefficient Framework”, (with M.E. Burns and P.J. Thomson). Working Paper No. 22, Monash University (1977).

6.8 Book Reviews

- **Estimation, Inference and Specification Analysis**, H. White, Cambridge University Press. *Economica*, 63 (1996), 522-524.
- **Estimation and Inference in Econometrics**, R. Davidson and J.G. MacKinnon, Oxford University Press. *Journal of Applied Econometrics*, 10 (1995), 339-341.
- **Misspecification Tests in Econometrics**, L.G. Godfrey, Cambridge University Press. *Economica*, 58 (1991), 129-130.
- **Statistical Games and Human Affairs**, R.J. Bowden, Cambridge University Press. *Manchester School*, 58 (1990), 182-183.
- **Contributions to Econometrics: John Dennis Sargan**, Vols. 1 and 2, (ed.) E. Maasoumi, Cambridge University Press. *Economica*, 56 (1989), 403-405.

- **The Econometrics of Disequilibrium**, R.E. Quandt, Basil Blackwell. *Manchester School*, 57 (1989), 201-202.

- **Analysis of Panel Data**, C. Hsiao, Cambridge University Press. *Economica*, 55 (1988), 284-285.

- **Exploiting Continuity: Entropy Estimation of Continuous Distributions**, H. Theil and D.G. Fiebig, North-Holland. *Manchester School*, 53 (1985), 117-118.

- **Optimal Control for Econometric Models**, (eds.) S. Holly, B. Rustem and M.B. Zarrop, Macmillan. *Manchester School*, 48 (1980), 95-97.

7 Presentations

7.1 University Seminars

7.1.1 National

Nuffield College, Oxford (1990, 2007, 2012); Surrey (2014); C*e*mmap, U.C.L. and I.F.S. (2005, 2011); Liverpool (2010); Exeter (1987, 1994, 2009); Manchester (1992, 2009); London School of Economics (1985, 1990, 1998, 2001, 2005, 2018); Cambridge (1987, 1991, 1993, 1994(2), 1996, 1998, 2005, 2011, 2014, 2019); Birmingham (1999, 2005); Southampton (1992, 2000, 2004); Warwick (1994, 2002, 2003(2)); Birkbeck College (1997, 2002); Edinburgh (2000); York (1991, 1997, 2019); Essex (1988, 1994); Bristol (1985, 1992); Hull (1986, 2014); Leeds (1981).

7.1.2 International

U. Adelaide (2017); Monash U. (1986, 2015, 2018); U. Queensland (2019); U. Sydney (2019); U. Tasmania (2015); Econometrics Research Seminar, Cowles Foundation for Research in Economics, Yale U. (2001, 2006, 2014); Econometrics Seminar, Brown U. (2006, 2014); **CEMFI/UC3Madrid Econometrics Seminar** (2013); Universidade do Porto (2015, 2017); U. Melbourne (2011, 2013, 2017); Tinbergen Institute, U. Amsterdam and Free U. Amsterdam (2001, 2009, 2012); Victoria U. Wellington (2011); Reserve Bank of New Zealand (2011); Univerdidad Carlos III de Madrid (2000, 2009); Econometrics Seminar, U. Southern California (2006); Econometrics Seminar, U. California at Berkeley (2006); Econometrics Seminar, Northwestern U. (2002, 2006); Econometrics Seminar, M.I.T. (2006); C.R.D.E., U. Montréal (1994 (2), 2006); U. Mannheim (2005); **Seminaire Malinvaud**, CREST-INSEE (1989, 1993, 1996, 2004, 2015); U. Sciences Sociales de Toulouse (2004); U. Alicante (2004, 2019); ISEG/U. Tecnica de Lisboa (2004); Research Triangle Econometrics Seminar, Duke U./N.C.S.U./U. North Carolina (2003); Econometrics Workshop, U. Pennsylvania (2003); Econometrics/Statistics Seminar, Graduate School of Business/Department of Economics, U. Chicago (2002); Econometrics Seminar, Banca d'Italia-Università di Roma (2002); Econometrics Seminar, Centre for Applied Microeconometrics, U. Copenhagen (2002); Prospectus Workshop, Cowles Foundation for Research in Economics, Yale U. (2001); **Montréal Econometrics Seminar**, C.R.D.E., U. Montréal (2001, 2016); U. Tilburg (1987, 2001); Harvard-M.I.T. Econometrics Seminar (1999); **Tinbergen Seminar**, U. Amsterdam (1997); Bank of Portugal, Lisbon (1997); CREST-INSEE (1993, 1996); U. Strasbourg Louis Pasteur I (1993); U. British.Columbia (1984, 1992); INRA/U. Sciences Sociales de Toulouse (1991); U. New South Wales/Sydney (1986); Australian National U. (1986); Queen's U., Canada (1984); U. Toronto (1983).

7.2 Conferences

7.2.1 National

Workshop on *Empirical Likelihood*, cemmap, University College London and Institute of Fiscal Studies (2005); **ESRC Econometric Study Group**: Bristol (1989, 1993, 1994, 1995, 1996, 1997); **Royal Economic Society Conference**: Swansea (1996); **Royal Statistical Society/ESRC Econometric Study Group**: Southampton (1985); **SSRC Econometric Study Group**: Warwick (1982); **Royal Statistical Society**: York (1982).

7.2.2 International

New Zealand Econometric Study Group: Dunedin (2011, 2017), Brisbane (2015), Wellington (2019), Melbourne (2020); **Econometric Society World Congress**: Shanghai (2) (2010), U.C.L., London (2005), Barcelona (1990), Cambridge, U.S.A. (1985); **Econometric Society European Meetings**: Barcelona (2009), Milan (2008), Stockholm (2003), Venice (2002), Santiago di Compestela (1999), Toulouse (1997), Istanbul (1996), Brussels (1992), Bologna (1988), Madrid (1984), Pisa (1983), Dublin (1982), Amsterdam (1981); **EC^2**, Dublin (2000), Amsterdam (1990); **Econometric Society Australasian Meetings**: Melbourne (1986); **INSEE/ENSAE**, Paris (1989).

8 Research Awards

8.1 Leverhulme

- 2002 Leverhulme Major Research Fellowship, "Reliable Estimation and Inference for Moment Condition Models", 2003/6: £109,082.

8.2 ESRC

- "Firms' Estimates and Expectations of Output Growth: A Study of Individual Responses from the C.B.I. Surveys", (with M.R. Weale), 2000/1: £88,706.
- "The Quality of Approximate Inference based on Conditional Moment Tests and Estimators", (with A.D. Chesher and S. Peters), 1998/2000: £90,808.
- "Automatic Leading Indicators", (with M.R. Weale), 1997/9: £118,695.
- "Issues in the Specification, Estimation and Testing of Models for Complex Data Sets", (with K. Lee, S. Pudney, M.H. Pesaran, A. Hughes and J. Thomas), 1993/6: £200,000.
- "An Economic Analysis of the Impact of YTS on the UK Youth Labour Market", (with M.J. Andrews, S. Bradley, S. Pudney and J. Thomas), 1993/5: £139,095.
- "Econometrics Research Seminar Group", (with L. Gill and C.H.D. Meghir), 1991/3: £10,000.
- "Evaluating Diagnostic Tests for Cross-Section Econometric Models", (with R.W. Blundell and A.D. Chesher), 1986/9: £31,950.
- "Econometrics Research Seminar Group", (with R.W. Blundell), 1984/8: £23,831.

8.3 Other

- **Royal Economic Society**: "Cambridge-INET/Econometrics Journal Econometrics of Networks Workshop", 2015: £5,000.
- **CSO/Treasury**: "Cyclical Indicators and Monthly GDP", (with M.R. Weale and S. Wright), 1994/5: £41,500.
- **Royal Economic Society/Society of Economic Analysis**: "Econometrics Research Seminar Group", (with L. Gill and C.H.D. Meghir), 1990/1: £5,000.
- **Department of Social Security**: "The Effect of Unemployment upon the Economic Activity of the Partner using Data from the 1987 Survey of Incomes In and Out of Work", (with S. Pudney and J. Thomas), 1990: £16,328.
- **Nuffield Foundation**: "An Analysis of Transitions in the Youth Labour Market", (with M.J. Andrews), 1988/9: £3,000.

9 Research Project Evaluation

9.1 Research Proposal Referee

- **National:** Leverhulme Trust Visiting Professorships. ESRC. Leverhulme Trust. CIBA Foundation. STICERD. Office for National Statistics. National Institute for Economic and Social Research. Department of Applied Economics.
- **International:** National Science Foundation. Austrian Science Fund (FWF). Hong Kong Research Grants Council. National Science Foundation. British Academy/Association of Commonwealth Universities. Katholieke Universiteit Leuven.

9.2 Research Project Rapporteur

- **National:** ESRC.

9.3 Book Proposal Referee

Oxford University Press. Cambridge University Press. Manchester University Press.

10 Conference Participation

10.1 Organisation

10.1.1 National

Office for National Statistics Economic Statistics Centre of Excellence Conference on Economic Measurement: *Programme Chair* London (2018), *Programme Co-Chair* London (2019). **Office for National Statistics Economic Statistics Centre of Excellence Conference on Economic Measurement**: *Programme Committee* London (2018, 2019). **Royal Economic Society Conference Econometrics Journal Special Sessions**: University of Warwick (2008), University of Surrey (2009, 2010), Royal Holloway University of London (2011, 2013), University of Cambridge (2012), University of Manchester (2014, 2015), University of Sussex (2016); **Cambridge-INET/Cemmap Econometric Methods Symposium**: University of Cambridge (2016); **Workshop** on *Empirical Likelihood*, cemmap, University College London and Institute of Fiscal Studies (2005); **RSS/ESRC Econometric Study Group Conference**: Southampton (1985); **ESRC Econometric Study Group Conference**: Bristol (1986, 1988, 1990-1993), York (1987).

10.1.2 International

Info-Metrics Conference on Information-Theoretic Methods of Inference: *Programme Co-Chair*, University of Cambridge (2016); **Econometric Society World Congress**: *Programme Committee*, U.C.L., London (2005); **Econometric Society European Meetings**: *Econometric and Empirical Economics Programme Chair*, Stockholm (2003); **Econometric Society European Winter Meetings**: *Programme Committee Chair*, Cambridge (2008); **Econometric Society European Meetings**: *Programme Committee*, Brussels (1992), Toulouse (1997), Berlin (1998), Santiago di Compestela (1999), Lausanne (2001), Venice (2002), Stockholm (2003), Madrid (2004), Vienna (2006), Budapest (2007), Milan (2008), Barcelona (2009), Oslo (2011); **Econometric Society European Winter Meetings**: *Programme Committee*, Madrid (2003), Stockholm (2004), Istanbul (2005), Turin (2006), Brussels (2007), Cambridge (2008); **EC^2**: *Scientific Programme Chair*, Amsterdam (1997), *Scientific Programme Committee*, (1996-9).

10.2 Discussant

10.2.1 National

Stochastic Dominance and Related Themes: Trinity College Cambridge (2013); **ESRC Econometric Study Group Conference**, Bristol (1991-4, 1996, 2002); **IFS/LBS Conference** on *Aggregation in Economic Modelling*, LBS (1989); **ESRC/IFS Conference** on *Micro-Econometric Investigation of Firm Behaviour*, Essex (1988).

10.2.2 International

New Zealand Econometric Study Group: Dunedin (2011, 2017), Wellington (2019), Melbourne (2020); **Econometric Society World Congress**, Invited Session, U.C.L., London (2005); **EC^2 Conference** on *Likelihood in Econometrics*, Invited Paper, Trinity College, Dublin (2000); **Cowles Foundation Conference** on *New Developments in Time Series Econometrics*, Yale University (1999); **Econometric Society European Meetings**, Invited Session, Santiago di Compestela (1999); **REStuds/CEMFI Conference** on *The Evaluation of Training Programmes*, Madrid (1993); **Econometric Society Workshop** on *Asymptotic Non-Linear Econometric Methods*, INSEE/ENSAE, Paris (1985).

10.3 Chair

10.3.1 National

Office for National Statistics Economic Statistics Centre of Excellence Conference on Economic Measurement: *Plenary Session* London (2019). **Time Series Econometrics: A conference in honour of Andrew Harvey's 65th year**: University of Oxford (2012); **Royal Economic Society Conference**: University of Warwick (2008), University of Surrey (2009, 2010), University of Cambridge (2012), Royal Holloway University of London (2013), University of Manchester (2014); **Workshop** on *Empirical Likelihood*, cemmap, UCL and IFS; **ESRC Econometric Study Group Conference**: Bristol (1990-4, 1998-2000, 2002); **ESRC/IFS Conference** on *Micro-Econometric Investigation of Firm Behaviour*, Essex (1988); **Royal Economic Society Conference**, Cambridge (1986); **RSS/ESRC Econometric Study Group Conference**, Southampton (1985).

10.3.2 International

New Zealand Econometric Study Group: Dunedin (2011, 2017), Melbourne (2020); **EC^2**: Amsterdam (1997), London (2003); **CIREQ Conference Resampling Methods in Econometrics**: CIREQ, Université de Montréal (2001). **Econometric Society European Meetings**: Brussels (1992), Istanbul (1996), Invited Session, Venice (2002), Invited Session, Milan (2008); **Econometric Society Australasian Meetings**: Melbourne (1986).

10.4 Panel Discussion

10.4.1 International

Info-Metrics Fall 2014 Conference: American University, Washington D.C. (2014); **Test 2010 International Symposium on Econometrics of Specification Tests in the Past 30 Years**: Xiamen University, China. (2010).

11 Membership of Academic Societies

Fellow of the **Royal Statistical Society**; Fellow of the **Econometric Society**; Fellow of the **British Academy**; Member of the **American Statistical Association**; Member of the **Institute of Mathematical Statistics**.