# VITA

# Anil K. Bera

## Professor of Economics

OFFICE ADDRESS AND PHONE:

University of Illinois Department of Economics

#### EDUCATION:

B. Sc., Calcutta University, India, 1975. First Class Honors in Statistics.

M. Stat., Indian Statistical Institute, 1977. First Class, with Specialization in Econometrics and Planning.

Ph.D., Australian National University, 1983. Dissertation Title: Aspects of Econometric Modeling.

### POSITIONS AT COLLEGES AND UNIVERSITIES:

Statistical Assistant, World Health Organization, March 1975-August 1975.

Junior Research Fellow in Mathematical Economics, Indian Statistical Institute, New Delhi, August 1977-March 1979.

Teaching Assistant, Department of Statistics, Australian National University, March 1980-November 1982.

Research Fellow, CORE, Universite Catholique de Louvain, Belgium, December 1982-August 1983.

Assistant Professor, Department of Economics, University of Illinois at Urbana-Champaign, August 1983-July 1987.

Assistant Professor, Department of Economics, University of Illinois at Urbana-Champaign, August 1987-July 1991.

Full Professor, Department of Economics, University of Illinois at Urbana-Champaign, August 1991-Present.

Visiting Scientist, Indian Statistical Institute, Calcutta, Summer 1985.

Visitor, Australian National University, August 1988.

Visitor, University of Melbourne, Australia, May-June 1989.

Visitor, University of New England, Australia, July 1989.

Visiting Reader, Monash University, Australia, July-August 1989.

Visitor, Australian National University, August 1989.

Visiting Associate Professor, University of Western Ontario, Canada, January-April 1990.

Academic Visitor, University of California, San Diego, April-July 1990.

Visiting Associate Professor, Indiana University, August-December 1990.

Visiting Scientist, Indian Statistical Institute, Calcutta and Delhi Campuses, May-June 1991.

Visitor, Center for Economic Research (CentER), Tilburg University, Holland, August 1991.

Associate Professor, University of Illinois at Urbana-Champaign, August 1987-August 1991.

Visiting Professor, Indian Statistical Institute, Delhi and Calcutta Campuses, January-February 1997.

Visiting Professor, University of Hawaii at Manoa, April 1997.

Visiting Professor, Singapore Management University, March-April 2004.

Visiting Professor, University of Cyprus, May 2004.

Visiting Professor, Nanyang Technological University, Singapore, August 2004.

Visiting Professor, University of Cyprus, December 2005.

Visiting Professor, The Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, July-August 2006.

Visiting Professor, University of Cyprus, May 2007.

Visiting Professor, WISE, Xiamen University, China, July 2007.

Visiting Professor, WISE, Xiamen University, China, July 2008.

Visiting Professor, Singapore Management University, July 2008.

Visiting Professor, Info-Metrics Institute, American University, Washington, March 2010.

Visiting Professor, WISE, Xiamen University, China, July 2011.

Invited Lecturer, International Autumn School in Spatial Econometrics, Toledo, Spain, September 2011.

Visiting Professor, Info-Metrics Institute, American University, Washington, March 2012.

Visiting Professor (Summer School), Istanbul University, Turkey, July 2012.

Visiting Professor (Summer School), Pamukkale University, Turkey, July 2012.

Principal Speaker, PROGNOZ Summer School, Perm State University, Perm, Russia, May 2013.

Visiting Professor, Higher School of Economics, Perm, Russia, June 2013.

Visiting Professor, WISE, Xiamen University, China, July 2013.

Visiting Professor, High School of Economics, Moscow, May 2014.

Principal Speaker, PROGNOZ Summer School, Perm State University, Perm, Russia, May 2014.

Summer School of Econometrics and Statistics, Dongbei University of Finance and Economics, Dalian, China, July 2014.

Visiting Professor, Department of Economics, Istanbul Technical University and Yildiz Technical University, Istanbul, Turkey, July-August 2014.

Visiting Professor, Spatial Econometrics Advanced Institute (SEAI), Università Cattolica del Sacro Cuore of Rome, May 2013, May 2014, June 2015, May 2016, May 2017, May 2019, June 2021 (online).

Visiting Professor, Istanbul Technical University, Istanbul, Turkey, April 2016.

Visiting Professor, Los Andes University, Bogotá, Colombia, June 2016.

Visiting Professor, Indian Statistical Institute, Calcutta, June-July, 2017.

Visiting Professor, Indian Statistical Institute, Calcutta, January, 2018.

Visiting Professor, Presidency University, Calcutta, January, 2019.

Visiting Professor (Summer School), Pamukkale University, Turkey, July 2019.

Visiting Professor, Department of Economics, Jadavpur University, Calcutta, January 2020.

Visiting Professor, Indian Institute of Management (IIM), Calcutta, February 2020.

Visiting Professor, Spatial Econometrics Advanced Institute (SEAI), Università Cattolica

del Sacro Cuore of Rome, June 2021 (online).

Visiting Professor, Department de Economics Cuantitative, Facultad de Ciencias, Escuela Politecnica Nacional (EPN), Quito, Ecuador, May 2022.

Visiting Professor, Pamukkale University. Denizli, Turkey, July 2022.

Visiting Professor, Faculty of Economic Sciences, University of Warsaw, Poland, May-June 2023.

Visiting Professor, Economics Research Unit (ERU), Indian Statistical Institute, Calcutta, July 2023.

Visiting Professor, Department of Economic Sciences, Indian Institute of Technology (IIT), Kanpur, August 2024.

Visiting Professor, Economic Research Unit (ERU), Indian Statistical Institute (ISI), Calcutta, December 2024.

Adjunct Professor, Department of Finance, College of Business, University of Illinois at Urbana-Champaign, 2004-present.

Adjunct Professor, Department of Agricultural and Consumer Economics (ACE), College of Agricultural, Consumer and Environmental Sciences (ACES), University of Illinois at Urbana-Champaign, **2004-present.** 

Affiliated Professor of Statistics, College of Liberal Arts and Science (LAS), University of Illinois at Urbana-Champaign, **2019-present.** 

### MEMBERSHIP IN ACADEMIC ORGANIZATIONS:

Committee on the Status of Women in the Economics Profession (CSWEP), American Economic Association, 1986-present. Econometric Society, 1979-present. American Economic Association, 1981-present. American Statistical Association, 1981-present. Institute of Mathematical Statistics, 1986-present. Member, Indian Statistical Institute, 1989-present. Life Member, Indian Econometric Society, 1989-present. Life Member, India International Statistical Association, 1999-present. Life Member, Indian Society for Probability and Statistics, 2004-present.

#### POSITIONS IN ACADEMIC ORGANIZATIONS:

Publication Officer, Business and Economic Statistics Section, American Statistical Association, 1996-1998.

# ACADEMIC HONORS:

42. Invited Speaker, Indian International Statistical Association (IISA) 2024 Conference, Cochin University of Science and Technology, India, December 27-31, 2024.

41. Felicitated by School of Humanities and Social Sciences (SHSS), Indian Institute of

Technology (IIT), Indore, for Lifetime Contribution to the Econometrics Literature, 2024.

40. Invited Speaker at the Conference to Celebrate Professor M.H. Pesaran's Achievements, April 12-13, 2024, University of Southern California.

39. Invited Lecture, in XIX International Summer Seminar on Economics, July 25-29, 2022, Pamukkale University, Denizli, Turkey.

38. Invited Speaker, Economics and Social Sciences Lecture Series, The BRAC University, July 7, 2022, Dhaka, Bangladesh.

37. Principal Invited Speaker, International Webinar on "From Where Do Research Ideas in Economics, Mathematics and Statistics Come? A Case Study", February 5, 2021, Dinbandhu Andrews College, Gaia, India.

36. Keynote Speaker, International Conference on Empirical Economics and Social Sciences (ICEESS), December 12 – 13, 2020, Bandırma Onyedi Eylül University, Turkey.

35. Diamond Jubilee Commemorative Webinar Lecture, RKMR College, October 16, 2020, Narendrapur, India.

34. Keynote Speaker, International Seminar on Contemporary Issues of Development in the Backward Region of India, February 17 - 18, 2020, Department of Economics, Vidyasagar University, Midnapore, India.

33. Public Lecture, The 6<sup>th</sup> Professor Suresh Tendulkar Memorial Lecture, January 29, 2020, Symbiosis School of Economics (SSE), Pune, India.

32. Invited speaker, International Conference on Strategic Management, Decision Theory and Data Science, January 4 - 6, 2020, Council of Scientific and Industrial Research (CSIR), Glass and Ceramic Research Institute, Calcutta, India.

31. Keynote Speaker, International Conference on Recent Applications of Econometrics in Business and Social Sciences, January 13, 2020, Department of Economics, Pingla College, West Bengal, India

30. Invited speaker, Special Session on Spatial Statistics, 2019 International Indian Statistical Association (IISA) Conference, December 26 - 30, 2019, Indian Institute of Technology (IIT), Bombay, India.

29. Invited Speaker, C.R. Rao Honorary Session, 2019 International Indian Statistical Association (IISA) Conference, December 26 – 30, 2019, Indian Institute of Technology (IIT), Bombay, India.

28. Public Lecture, Professor T.D. Dwivedi Memorial Lecture, October 4, 2019, Department of Statistics, Concordia University, Canada.

27. Invited speaker, 4<sup>th</sup> workshop on Goodness-of-Fit, Change-Point and Related Problems (GOFCP2019), September 6-8, University of Trento, Italy.

26. Keynote Speaker, Workshop RED in Mexico: Challenges of a New Era, June 14 – 16, 2019, Universidad Panamericana and CIDE – RC, Aguascalientes, AGS, Mexico.

25. Keynote Speaker, The 5th National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2018. Video Presentation.

24. Invited Speaker: International Conference in Statistics and Probability to Commemorate 125<sup>th</sup> birth Anniversary of Prasanta Chandra Mahalanobis (PCM 125), January 2-4, 2018, Indian Statistical Institute, Kolkata, India.

23. Keynote Speaker, The XVIII International Symposium on Econometrics Operations Research and Statistics, October 5-7, 2017, Black Sea Technical University, Trabzon, Turkey.

22. Invited Speaker, The XI<sup>!"</sup> World Conference of the Spatial Econometrics Association, June 13-15, 2017, Singapore Management University (SMU), Singapore.

21. Keynote Speaker, International Conference on Econometrics, Turkish Economic Association, October 20-22, 2016, Bodrum, Turkey.

20. Keynote Speaker, European Real Estate Society (ERES) 22<sup>nd</sup> Annual Conference, June 24-27, 2015, Istanbul, Turkey.

19. Keynote Speaker, The 4<sup>th</sup> International Conference in Econometrics and Forecasting, Dongbei University of Finance and Economics, Dalian, China, July 2014.

18. Keynote Speaker, The 3<sup>rd</sup> National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2014.

17. Keynote Speaker, The 2<sup>nd</sup> National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2012.

16. Keynote Speaker, Tsinghua International Conference in Econometrics, Beijing, China, May 2012.

15. Invited Speaker, Advances in Econometrics Conference in Honor of Jerry Hausman, Louisiana State University, Baton Rouge, February 2012.

14. Keynote Speaker, 12th International Symposium on Econometrics, Operations Research and Statistics, Denizli, Turkey, June 2011.

13. Keynote Speaker, IVth World Conference of the Spatial Econometrics Association, Chicago, June 2010.

12. Keynote Speaker, The 1<sup>st</sup> National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2010.

11. Fellow, Spatial Econometrics Association, 2007-current.

10. Honorable Mention, Campus Award for Excellence in Graduate and Professional Teaching, 2005.

9. Economics Graduate Students' Organization (EGSO) Award for Excellence in Graduate Teaching: 2003, 2004, 2008.

8. College of Commerce Alumni Association Outstanding Teaching Award for Graduate Teaching, 1991.

6. Japan Society for the Promotion of Science (JSPS) Fellowship,

1995. Lansdowne Visitor, University of Victoria, Canada, March

2000.

5. Named to the List of Teachers Rated as Excellent, almost every semester I have taught, 1987-present.

4. Indian Statistical Institute Scholarship, 1975-1977.

3. Junior Research Fellowship, Indian Statistical Institute, 1977-

1979.

4. 2. CORE Fellowship, 1982-1983.

1. Australian National University Fellowship, 1979-1982.

# PUBLICATIONS:

**Books and Monographs** 

1. Atlas: Ecuador en mapas y en números (with Carolina Guevara-Rosero), 2023. In Spanish, 279 pages.

# Ecuador: In Maps and Numbers (with Carolina Guevara-Rosero), 2024.

2. *Financial Econometrics and Empirical Market Microstructure*, Co-Editor (with S. Ivliev and F. Lillo), Springer International Publishing, 2015, 284 pages.

3. *Rao's Score Test and Its Applications*, Co-Editor (with R. Mukerjee), Special Issue of the *Journal of Statistical Planning and Inference*, Volume 97, August 2001, 200 pages.

Books under preparation: A Trilogy on Econometrics

- (a) Statistics: A Passage to Econometrics
- (b) Fundamentals of Econometrics
- (c) A Treatise in Econometrics

# Papers:

- 128. Three Scores and 15 years (1948–2013) of Rao's Score Test: A Brief History (with Y. Bilias), *Statistics and Applications*, 2024, pp. 1–27.
- 127. "Spatial and Spatiotemporal Volatility Models: A Review" (with P. Otto, O. Dogan, S. Taspinar, and S. Schmid), *Journal of Economic Surveys*, 2024, pp. 1-69.

- 126. "Dr. C.R. Rao, As I Knew Him: A Half a Century Account (1973-2023)" (with R. Yuwen, Y. Zhang, and W. Zeng), *Resonance*, 2024, 29, pp. 171-186.
- 125. "Testing Homoskedasticity in Spatial Panel Data Models" (with B. Guloglu, S. Taspinar, and O. Dogan), *Econometrics and Statistics*, 2024, pp. 1-19.
- 124. "To Use, or Not to Use The Spatial Durbin Model? That is the Question" (with M. Koley), *Spatial Economic Analysis*, 2024, 19, pp. 30-56.
- 123. "A Glimpse from the Life and Work of Dr. C.R. Rao" (with P. Ghosh), *Resonance*, 2024, 29, pp. 151-169.
- 122. "A New Test for Non-linear Hypotheses Under Distributional and Local Parametric Misspecifications" (with O. Dogan and S. Taspinar), *Studies in Nonlinear Dynamics and Econometrics*, 2023, 27, pp. 669-685.
- 121. "A History of the Delta Method and Some New Result" (with M. Koley), Sankhya, Series B, Indian Journal of Statistics, 2023, pp. 1-35.
- 120. "Scalar Measures of Volatility and Dependence for the Multivariate Models of Financial Markets" (with S. Kim), *Journal of Risk and financial Management*, 2023, 16, pp. 1-16.
- 119. "Spatial Market Efficiency in Housing Market: A Spatial Quantile Regression Approach" (with J. Chae), *Journal of Real Estate Finance and Economics*, 2022, pp. 1-30.
- 118. "Fractile Graphical Analysis and Non-Parametric Regression in a New Perspective" (with A. Ghosh), *Journal of Risk and Financial Management*, 2022, 15, pp. 1-20.
- 117. "A New Test for Non-linear Hypotheses under Distributional and Local Parametric Misspecifications", with Osman Dogan and Suleyman Taspinar. *Studies in Nonlinear Dynamics and Econometrics*, 2022.
- 116. "Testing for Spatial Dependence in a Spatial Autoregressive (SAR) Model in the Presence of Endogenous Regressors" (with M. Koley), *Journal of Spatial Econometrics*, 3, 2022.
- 115. "Evaluating Measures of Dependence for Linearly Generated Nonlinear Time Series Along with Spurious Correlation" (with C. Agiaklog and E. Deligiannakis), *Journal of Economics and Finance*, 2022, 46, pp. 535-552.
- 114. "Distribution of Test Statistics Under Parameter Uncertainty for Time Series Data: An Application to Testing Skewness, Kurtosis and Normality" (with Osman Dogan and Suleyman Taspinar), forthcoming in *Hacettepe Journal of Mathematics & Statistics*, 2022.
- 113. "Testing Spatial Dependence in a Matrix Exponential Spatial Specification" (with Osman Dogan and Bulent Gologlu), in *Current Research in Architecture and Engineering Sciences*, 2022.
- 112. "The Delta Method and Estimating Equation Approach for Determining the Asymptotic Distributions of Test Statistics" (with Osman Dogan and Bulent Guloglu), in *Research and Evaluations in Social, Administrative and Educational Sciences*, 2022.

- 111. "Estimation of Random Components and Prediction in One-and Two-Way Error Component Regression Models" (with S. Sharma), *Journal of Quantitative Economics*, 2021.
- 110. "Bayesian Inference in Spatial Stochastic Volatility Models with an Application to House Price Returns in Chicago" (with S. *Taspinar*, O. Dogan and J. Chae), *Oxford Bulletin of Statistics & Economics*, 2021, 83, pp. 1243 - 1272.
- 109. "A Bayesian Robust Chi-squared Test for Testing Simple Hypotheses" (with O. Dogan and S. Taspinar), *Journal of Econometrics*, 2021, 222, pp. 933 958.
- 108. "Asymptotic Variance of Test Statistics in the ML and QML Frame works" (with O. Dogan and S. Taspinar), *Journal of Statistical Theory and Practice*, 2021.
- 107. "Bayesian Estimation of Stochastic Tail Index from High-Frequency Financial Data" (with O. Dogan and S. Taspinar), *Empirical Economics*, 2021, 61, pp. 2685 2711.
- 106. "Glimpses from the Life and Work of Space Dr. C.R. Rao: A Living Legend in Statistics", in A Tribute to the Legend of Professor C.R. Rao, The Centenary Volume, Chapter 7, 2021, pp. 49 65, Springer Nature. Also published in Bhavanā, The Mathematics Magazine, 2020, 4, pp. 1-11. Also reprinted in Centennial Volume of C.R.Rao, Indian Statistical Institute, Kolkata, India.
- 105. "Tests for Nonlinear Restrictions under Local Misspecifications with an Application to Testing Rational Expectation Hypothesis" (with G. Montes Rojas, W. Sosa Escudero and J. Alego), *The Econometrics Journal*, 2020.
- 104. "Testing Impact Measures in Spatial Autoregressive Models" (with G. Arbia, O. Dogan and S. Taspinar), *International Regional Science Review*, 2020, 43, pp. 40-75.
- 103. "Adjustment of Rao's Score Test for Distributional and Local Parametric Misspecifications" (with O. Dogan, S. Taspinar, Y. Bilias and M. Yoon), *Journal of Econometrics Method*, 2020, 9, pp. 1-29.
- 102. "Analysis of the Five Factor Asset Pricing Model with Wavelet Multiscaling Approach" (with S. Guler and U. Uyer), *Quarterly Review of Economics and Finance*, 2019.
- 101. "Robust LM Tests for Spatial Dynamic Panel Data Models" (with O. Dogan, Y. Leiluo and S. Taspinar), *Regional Science and Urban Economics*, 2019, 76, pp. 47-66.
- 100. "Local and Global Determinants of Office Rents in Istanbul: The Mixed Geographically Weighted Regression Approach" (with S. Guler), *Journal of European Real Estate Research*, 2019, 12, pp. 227-249.
- 99. "Heteroskedasticity-Consistent Covariance Matrix Estimators for GMME of Spatial Autoregressive Models" (with O. Dogan and S. Taspinar), *Spatial Economic Analysis*, 2019, 14, pp. 241-268.
- 98. "Testing Spatial Dependence in Spatial Models with Endogenous Weights Matrices" (with Dogan and S. Taspinar), *Journal of Econometric Methods*, 2019, 8, pp. 1-33.
- 97. "Information Theoretic Approaches to Density Estimation with an Application to the U.S. personal Income Data" (with S. Park), *Journal of Income Inequality*, 2018, 16, pp. 461-

96. "Testing spatial regression models under nonregular conditions" (with S. Kao), *Empirical Economics*, 2018, 55, pp. 85-111.

- 95. "Simple Tests for Endogeneity of Spatial Weight Matrices" (with O. Dogan and S. Taspinar), 2018. *Regional Science and Urban Economics*, 2018, 69, pp.130-142.
- 94. "Simple Test for Social Interaction Models with Network Structures" (with O. Dogan and S. Taspinar). *Spatial Economic Analysis*, 2018, 13, pp. 212-246.
- 93. "Tests for Normality Based on the Quantile-mean Covariance" (with J. Alejo, A. Galvo, and G. Montes Rojas and Z. Xiao), *The Stata Journal*, 2018, 16, pp. 1039-1057.
- 92. "GMM Gradient Tests for Spatial Dynamic Panel Data Models" (with S. Taspinar and O. Dogan), *Regional Science and Urban Economics*, 2017, 65, pp. 65-88.
- 91. "Prasanta Chandra Mahalanobis: A Renaissance Man and Father of Statistics in India" (with Chang Lu) *Bhavana: A Publication of the Indian Mathematics Consortium*, 2017, 1, pp.1-17.
- 90. "Spatial Dependence in Financial Data: Importance of the Weight Matrix" (with S. Er and N. Fidan-Keçeci. *Arthaniti (Economic Theory)*, 2017, 15, pp. 30-44.
- "Robustness of Validity and Efficiency of Rao's Score Tests Under Local Misspecification" (with G. Montes-Rojas and W. Sosa-Escudero), *Communications in Statistics, Theory and Method*, 2016.
- 88. "A New Characterization of the Normal Distribution and Test for Normality" (with A. Galvo, L. Wang and Z. Xiao), *Econometric Theory*, 2016, 32, pp. 1216-1252.
- 87. "Which Quantile is Most Informative? Maximum Likelihood, Maximum Entropy and Quantile Regression" (with A. Galvo, G. Montes Rojas and S. Park), *Journal of Econometric Methods*, 2016, pp. 167-199.
- 86. "Adjusting the Tests for Skewness and Kurtosis for Distributional Misspecifications" (with G. Premaratne), *Communications in Statistics, Simulation and Computation*, 2015, 46, pp. 1-27.
- 85. "The Improbable Nature of Implied Correlation Matrix of Spatial Autoregressive Model" (with M. Sen), *Regional Statistics*, 2014, 4, pp. 3-15.
- 84. "On Testing the Equality of Mean and Quantile Effects" (with A. Galvo and L. Wang), *Journal of Econometric Methods*, 2014, 3, pp. 47-62.
- 83. "Testing Equality of Two Densities Using Neyman's Smooth Test" (with A. Ghosh and Z. Xiao), *Econometric Theory*, 2013, 29, pp. 419-446.
- 82. "ET Interview with Professor George Judge", *Econometric Theory*, 2013, 29, pp.153-186. "A Hausman Test for Spatial Regression Model" (with Monalisa Sen and Yu-Hsien Kao), *Essays in Honors of Jerry Hausman (Advances in Econometrics, Volume* 29), Emerald Group Publishing Limited, 2012, 29, pp.547-559.
- 81. "History of the Indian Statistical Institute Numbers and Beyond (1931-1947)" (with J.K. Ghosh and P. Maiti), in *Science and Modern India: An Industrial History: 1784-1947*,

U. Dasgupta, Editor. Project of History of Indian Science, Philosophy and Culture, Center for Studies in Civilization, Ministry of Human Resource Development, Government of Indian, 2011, pp.1013 -1056.

- 80. "General Specification Testing with Locally Misspecified Models" (with G. Montes-Rojas and W. Sosa-Escudero), *Econometric Theory*, 2010, 26, pp.1838-1845.
- 79. "Maximum Entropy Autoregressive Conditional Heteroskedastic (MEARCH) Models" (with S. Park), *Journal of Econometrics*, 2009, 150, pp.219-230.
- 78. "Testing Under Local Misspecification and Artificial Regression" (with G. Montes-Rojas and W. Sosa-Escudero), *Economics Letters*, 2009,104, pp.66-68.
- 77. "Optimal Portfolio Diversification Using Maximum Entropy Principle" (with S. Park), *Econometric Reviews*, 2008, 27, pp. 484-512.
- 76. "Tests for Unbalanced Error-Components Models Under Local Misspecification" (with W. Sosa-Escudero), *The Stata Journal*, 2008, 8, pp.68-78.
- 75. "Estimating Functions and Equations: An Essay on Historical Developments with Applications to Econometrics" (with Y. Bilias and P. Simlai), in *Palgrave Handbook of Econometrics*, Volume 1, Econometric Theory, T.C. Mills and K. Patterson, Editors, 2006, pp. 427-476.
- 74. "A Test for Symmetry with Leptokurtic Financial Data" (with G. Premaratne), *Journal* of Financial Econometrics 2005, 3, pp. 169-187.
- 73. "Financial Data Analysis Using Maximum Entropy Approach" (with S. Park), Proceedings of the International Statistical Conference, Sri Lanka, 2004, pp. 89-105.
- 72. "ET Interview with Professor C. R. Rao", Econometric Theory, 19, 2003, pp. 329-398.
- 71. "Test for Error Component Model in the Presence of Local Misspecification" (with W. Sosa-Escudero and M. Yoon), in *Recent Development in the Econometrics of Panel Data*, B. Baltagi, Editor, Edward Elgar Publishing, 2003, 101, pp. 1-23.
- 70. "The MM, ME, ML, EL, EF and GMM Approaches to Estimation: A Synthesis" (with Y. Bilias), *Journal of Econometrics*, 2002, 107, pp. 51-86.
- 69. Testing Constancy of Correlation and Other Specifications of the BGARCH Model with an Application to International Equity Returns" (with S. Kim), *Journal of Empirical Finance*, 2002, 9, pp. 171-195.
- 68. "On Some Heteroskedasticity-Robust Estimators of Variance-Covariance Matrix of the Least Squares Estimators" (with T. Suprayitno and G. Premaratne), *Journal of Statistical Planning and Inference*, 2002, 108, pp. 121-136.
- "Robust Tests for Heteroskedasticity and Autocorrelation in the Multiple Regression Model" (with Pin Ng), *Journal of The Indian Society of Probability and Statistics*, 2002, 6, pp. 78-96.
- 66. "Neyman's Smooth Test and Its Applications in Econometrics" (with A. Ghosh), in *Handbook of Applied Econometrics and Statistical Inference*, A. Ullah, A. Wan and A. Chaturvedi, Editors, Marcel Dekkar, 2002, pp. 177-230.
- 65. "Information Matrix Tests for the Composed Error Frontier Model" (with N.C. Mallick),

in Advances on Methodological and Applied Aspects of Probability and Statistics, N. Balakrishnan, Editor, Gordon and Breach Science Publishers, 2002, pp. 575-596.

- 64. "Specification Tests for Linear Panel Data Models" (with W. Sosa-Escudero), Stata Technical Bulletin, STB-61, 2001, pp. 18-21.
- 63. "On Some Optimality Properties of Fisher-Rao Score Function in Testing and Estimation" (with Y. Bilias), *Communications in Statistics, Theory and Method*, 2001, 30, pp. 1533-1559.
- 62. "Rao's Score, Neyman's  $C(\alpha)$  and Silvey's LM Tests: An Essay on Historical Developments and Some New Results" (with Y. Bilias), *Journal of Statistical Planning and Inference*, 2001, 97, pp. 9-44.
- 61. "Tests for the Error Component Model in the Presence of Local Misspecification" (with W. Sosa-Escudero and M.J. Yoon), *Journal of Econometrics*, 2001, 101, pp. 1-23.
- 60. "General Hypothesis Testing" (with G. Premaratne), in *A Companion to Theoretical Econometrics*, B. Baltagi, Editor, Blackwell Publishers, 2001, pp. 38-61.
- 59. "Hypothesis Testing in the 20<sup>th</sup> Century with a Special Reference to Testing with Misspecified Models," in *Statistics for the 21<sup>st</sup> Century: Methodologies for Applications of the Future*, C.R. Rao and Gabor J. Szekely, Editors, Marcel Dekkar, 2000, pp. 33-92.
- 58. "Estimating Production Uncertainty in Stochastic Frontier Production Function Models" (with S. Sharma), *Journal of Productivity Analysis*, 1999, 12, pp. 187-210.
- 57. "Estimation of Time-Varying Hedge Ratios for Corn and Soybeans: BGARCH and Random Coefficient Approaches" (with P. Garcia and J-S. Roh), *Sankhyā*, 1998, 59, pp. 346-368.
- 56. "A Survey of ARCH Models" (with M. Higgins), in *Volatility: New Techniques for Pricing Derivatives and Managing Financial Portfolios*, R. Jarrow, Editor, Risk Publications, 1998, pp. 23-58.
- 55. "Spatial Dependence in Linear Regression Models with an Introduction to Spatial Econometrics" (with L. Anselin), in *The Handbook of Applied Economic Statistics*, Ullah and D. Giles, Editors, Marcel Dekkar, 1998, pp. 237-289.
- 55. "Hypothesis Testing for Some Nonregular Cases in Econometrics" (with S. Ra and N. Sarkar), in *Econometrics: Theory and Practice*, S. Chakravarty, D. Coondoo and R. Mukherjee, Editors, Allied Publishers, 1998. pp. 319-351.
- 54. "ARCH and Bilinearity as Competing Models for Nonlinear Dependence" (with M. L. Higgins), *Journal of Business and Economic Statistics*, 1997, 15, pp. 43-50.
- 53. "Testing for the Regression Coefficient Stability" (with S. Ra), *Journal of Quantitative Economics*, 13, 1997, pp. 17-35.
- 52. "Simple Diagnostic Tests for Spatial Dependence" (with L. Anselin, R. Florax and M. J. Yoon), *Regional Science and Urban Economics*, 1996, 26, pp. 77-104.
- 51. "Random Coefficient Formulation of Conditional Heteroskedasticity and Augmented ARCH Models" (with M. L. Higgins and S. Lee), *Sankhyā*, 1996, 58, pp. 199-220.

- 50. "Specification Test for a Linear Regression Model with ARCH Process" with X-L. Zuo), *Journal of Statistical Planning and Inference*, 1996, 50, pp. 283-308.
- 49. "Tests for Normality Using Estimated Score Function" (with P. T. Ng), *Journal of Statistical Computation and Simulation*, 1995, 52, pp. 273-287.
- 48. "A Test for the Presence of Conditional Heteroskedasticity within ARCH-M Framework" (with S. Ra), *Econometric Reviews*, 1995, 14, pp. 473-485.
- 47. "ARCH Models: Properties Estimation and Testing" (with M. L. Higgins), in *Survey in Econometrics*, L. Oxley, D. George, C. Roberts and S. Sayer, Editors, Blackwell Publishers, 1994, pp. 215-272.
- 46. "The ARCH Effects and Efficient Estimation of Hedge Ratios for Stock Index Futures" (with H. Park and E. Bubnys), in *Advances in Futures and Options Research*, D. M. Chance and R. R. Trippi, Editors, JAI Press, 1993, pp. 313-328.
- 45. "Information Matrix Test, Parameter Heterogeneity and ARCH: A Synthesis" (with S. Lee), *Review of Economic Studies*, 1993, 60, pp. 229-240.
- 44. "Specification Testing with Locally Misspecified Alternatives" (with M. J. Yoon), *Econometric Theory*, 1993, 9, pp. 649-658.
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- 27. "Test for Normality of Observations and Regression Residuals" (with C. M. Jarque), *International Statistical Review*, 1987, 55, pp. 163-172.
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- 20. "Additivity and Separability of the Lagrange Multiplier, Likelihood Ratio and Wald Tests" (with C. R. McKenzie), *Journal of Qualitative Economics*, 1987, 3, pp. 53-63.
- 19. "An Adjustment Procedure for Predicting Systematic Risk" (with S. Kannan), *Journal* of Applied Econometrics, 1986, 1, pp. 317-332.
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- 17. "Alternative Forms and Properties of the Score Test" (with C. R. McKenzie), Journal

of Applied Statistics, 1986, 13, pp. 13-25.

- 16. "Tests for Serial Independence in Limited Dependent Variable Models" (with P. M. Robinson and C. M. Jarque), *International Economic Review*, 1985, 26, pp. 629-638.
- 15. "The Use of Linear Approximation to Nonlinear Regression Analysis," *Sankhyā*, *Series B*, 1984, 46, pp. 285-290.
- 14. "Testing for the Normality Assumption in Limited Dependent Variable Models" (with C. M. Jarque and L. F. Lee), *International Economic Review*, 1984, 25, pp. 563-578.
- 13. "A Note on the Effects of Linear Approximation on Hypothesis Testing" (with R. P. Byron), *Economics Letters*, 1983, 12, pp. 251-254.
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- 11. "Least Squares Approximations to Unknown Regression Functions: A Comment" (with R. P. Byron), *International Economic Review*, 1983, 24, pp. 255-260.
- 10. "Some Exact Tests for Model Specification" (with M. McAleer), *Review of Economics and Statistics*, 1983, 65, pp. 351-354.
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- 8. "Linearized Estimation of Nonlinear Single Equation Functions" (with R. P. Byron), *International Economic Review*, 1983, 24, pp. 237-248.
- 7. "Model Specification Tests: A Simultaneous Approach" (with C. M. Jarque), *Journal* of *Econometrics*, 1982, 20, pp. 59-82.
- 6. "A New Test for Normality," *Economics Letters*, 1982, 9, pp. 263-268.
- 5. "Efficient Specification Tests for Limited Dependent Variable Models" (with C. M. Jarque), *Economics Letters*, 1982, 9, pp. 153-160.
- 4. "A Note on Testing Demand Homogeneity," Journal *of Econometrics*, 1982, 18, pp. 291-294.
- 3. "Further Evidence on Asymptotic Tests for Homogeneity and Symmetry in Large Demand Systems" (with R. P. Byron and C. M. Jarque), *Economics Letters*, 1981, 8, pp. 101-105.
- 2. "Efficient Tests for Normality, Homoscedasticity and Serial Independence of Regression Residuals: Some Monte Carlo Evidence" (with C. M. Jarque), *Economics Letters*, 1981, 7, pp. 313-318.
- 1. "Efficient Tests for Normality, Homoscedasticity and Serial Independence of Regression Residuals" (with C. M. Jarque), *Economics Letters*, 1980, 6, pp. 255-259.

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"1997 Illinois Economic Forecast" (with H. Westbrook), *Illinois Business Review*, 53, 1996, pp. 4-8.

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### Published Proceedings

- 9. "Three Scores and 15 Years (1948 2023) of Rao's Score Test: A Brief History" (with Y. Bilias), *Proceedings of the American Statistical Association*, 2024, pp. 1 27.
- "A Complete History of Delta Method" (with Malabika Koley), Proceedings of ICOAFF' 20, VII International Conference on Applied Economics and Finance, August 21-22, 2020, Izmir, Turkey, pp. 33-47.
- 7. "Neyman's Smooth Test and Its Use in Statistics and Econometrics" (with A. Ghosh), *Proceedings of the International Conference on Recent Developments in Statistics and Probability and Their Applications*, 2001, pp. 43-45.
- 6. "Rao's Score, Neyman's C(α) and Silvey's LM Tests: An Essay on Historical Developments and Some New Results" (with Y. Billias), *Proceedings of the American Statistical Association, Business and Economic Statistics Section*, 1997, pp. 18-27.
- "Testing Constancy of Correlation with an Application to International equity Returns" (with S. Kim), *Proceedings of the Fourth International Conference on Investments and Derivatives*, Tokyo, 1997.
- 4. "Simple Diagnostic Tests for Spatial Dependence" (with L. Anselin, R. Florax and Mann J. Yoon), *Proceedings of the Osaka Econometrics Conference*, 1995, pp. 287-309.
- 3. "A Large Sample Normality Test Using the Score Function" (with P. T. Ng), *Proceedings* of the American Statistical Association, Business and Economic Statistics Section, 1994.
- "A Test for Conditional Heteroskedasticity in Time Series Models" (with M. L. Higgins), *Proceedings of the Pre-conference of the Far Eastern Meeting of the Econometric Society*, 1991, pp. 251-288.
- "General Functional Forms for ARCH Models" (with M. L. Higgins), Proceedings of the American Statistical Association, Business and Economic Statistics Section, 1991, pp. 260-265.

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- 4. *Econometric Analysis*, by William H. Greene in the *Journal of the American Statistical Association*, 1994, 89, pp. 1567-1569.
- 3. Statistical Methods in Econometrics, by Ramu Ramanathan in the Journal of the American Statistical Association, 1994, 89, pp. 1144-1145.
- 2. *The Econometrics of Disequilibrium*, by Richard E. Quandt in the *Journal of Economic Literature*, 1991, 29, pp. 1746-1748.
- 1. Specification Analysis in the Linear Model, M. L. King and D. E. A. Giles, Editors, in the

Journal of Economic Literature, 1989, 27, pp. 620-622.

### Submitted and Working Papers

7. "Robust Tests for Latent and Simultaneous Spatial Autoregressive Tobit Models with Spatial Autoregressive Disturbances" (with Chang Lu), 2024.

6. "Spatial Regression: The Curious Case of Negative Spatial Dependence" (with S. Yu-Shin and M. Koley), 2024.

5. "Specification Testing Under General Nesting Spatial (GNS) Model" (with M. Koley), 2024.

4. "Non-nested Tests Between Two Competing Spatial Models" (with M. Koley), 2024.

3. "A Formal Test for Density Forecast Evaluation" (with A. Ghosh).

- 2. "Robust LM Tests: The sdpdlm R Package" (with O. Dogan, Y. Leiluo and S. Taspinar).
- 1. "Modeling Asymmetry and Excess Kurtosis in Stock Return Data" (with G. Premaratne).

### Editorial Boards

Co-Editor of:

Indian Growth and Development Review, 2007-2014.

Associate Editors of:

Econometrics, 2020-present Bhavana: A Publication of the Indian Mathematics Consortium, 2017-2020. Sankhyā, The Indian Journal of Statistics, 2009-2016. Indian Growth and Development Review, 2008-2012. Foundations and Trends in Econometrics, 2004-2009. Applied Stochastic Models in Business and Industry, 2002-2011. Journal of Business and Economic Statistics, 1993-2001. Abstract of Working Papers in Economics, 1986-2010. Econometric Reviews, 1991-2004. Journal of Quantitative Economics, 2001-2015.

Guest Editor: Journal of Statistical Planning and Inference, 1996-2001.

Member of the C.R. Rao Volume Editorial Committee, *Journal of Statistical Planning and Inference*, 2001-2003.

Reviewer: 1991 Sigma Xi Paper Contest.

Refereeing:

American Economic Review American Statistician Annals of Statistics Annals of the Institute of Statistical Mathematics

Basil and Blackwell Publishers Biometrika Cambridge University Press *Communications in Statistics* Econometrica *Econometric Theory* Econometric Reviews Economic Record *Empirical Economics* Financial Review Geographical Analysis International Economic Review International Regional Science Review International Review of Economics and Finance John Wiley and Sons Journal of the American Statistical Association Journal of Applied Econometrics Journal of Asian Economics Journal of Business and Economic Statistics Journal of Econometrics Journal of Economic Surveys Journal of Empirical Finance Journal of Financial and Quantitative Analysis Journal of Financial Research Journal of International Trade and Economic Development Journal of Productivity Analysis Journal of Spatial Econometrics Journal of Statistical Computation and Simulation Journal of Statistical Planning and Inference Journal of Quantitative Economics Kluwer Academic Publishers National Science Foundation Natural Sciences and Engineering Research Council of Canada Physica-Verlag, Heidelberg **Ouarterly Journal of Business and Economics** *Quarterly Review of Economics and Business* Quarterly Review of Economics and Finance Real Estate Economics Regional Science and Urban Economics Research Board (University of Illinois) Research Grant Council, University Grants Committee, Hong Kong *Review of Economics and Statistics* **Review of Economic Studies** Review of Quantitative Finance and Accounting Sankhvā Scandinavian Journal of Economics Social Sciences and Humanities Research Council of Canada Spatial Economic Analysis Statistics and Probability Letters

<u>Other Review Services (Grant Review Panels, Review</u> of Faculty at Other Institutions)

40.South Florida University, 2023, Promotion and Tenure Review.

- 39. Purdue University, 2022, Faculty Promotion (to Full Professor) Review.
- Department of Economics, University of Oklahoma, 2019, Promotion and Tenure Review.
- 37. Antai College of Economics and Management, Shanghai Jiao Tong University, Shanghai, China. 2019, Promotion and Tenure Review.
- 36. UBD School of Business and Economics at University of Brunei, 2016, External Ph.D. Dissertation Examiner, Applied Econometrics.
- 35. United Arab Emirates (UAE) University, 2015, Promotion and Tenure Review.
- 34. Purdue University, 2010, Faculty Promotion and Tenure Review.
- 33. Indian statistical Institute, 2008, Faculty Promotion (to Full Professor) Review.
- 32. University of Cyprus, 2008, Faculty Promotion and Tenure Review.
- 31. University of California, Riverside, 2007, Review for a Distinguished Professorship.
- 30. Singapore Management University, 2007, Faculty Promotion and Tenure Review.
- 29. Indian Institute of Technology, 2006, External Ph.D. Dissertation Examiner in Applied Mathematics.
- 28. North Carolina State University, 2006, Faculty Research Award Review.
- 27.Singapore Management University, 2006, Faculty Promotion and Tenure Review.
- 26. University of California at Riverside, 2003, Faculty Promotion (to Full Professor) Review.
- 25. Emory University, 2003, Faculty Promotion (to Full Professor) Review.
- 24. American University, 2003, Faculty Promotion (to Full Professor) Review.
- 23. National University of Singapore, 2002, Faculty Promotion and Tenure Review.
- 22. University of Arizona, 2001, Faculty Promotion and Tenure Review.
- 21. La Trobe University, Australia, 2000, Dissertation External Examiner.
- 20. Monash University, Australia, 2000, Dissertation External Examiner.
- 19. University of California at Riverside, 1999, Faculty Promotion and Tenure Review.

- 18. Texas A&M University, 1999, Faculty Promotion and Tenure Review.
- 17. National University of Singapore, 1999, Faculty Promotion and Tenure Review.
- 16. University of Notre Dame, 1998, Faculty Promotion and Tenure Review.
- 15. University of California at Riverside, 1998, Faculty Promotion and Tenure Review.
- 14. La Trobe University, Australia, 1998, Faculty Promotion and Tenure Review.
- 13. Cornell University, 1997, Faculty Promotion and Tenure Review.
- 12. University of Virginia, 1997, Faculty Promotion and Tenure Review.
- 11. Indiana University—Purdue University at Indianapolis (IUPUI), 1997, Faculty Promotion and Tenure Review.
- 10. University of Kentucky, 1996, Faculty Promotion and Tenure Review.
- 9. Emory University, 1995, Faculty Promotion and Tenure Review.
- 8. Sydney University, Australia, 1995, Ph.D. Dissertation External Examiner.

- 7. University of Western Ontario, Canada, 1994, Ph.D. Dissertation External Examiner.
- 6. Lucknow University, India, 1994, Ph.D. Dissertation External Examiner.
- 5. University of Colorado at Boulder, 1994, Faculty Promotion and Tenure Review.
- 4. University of Virginia, 1993, Faculty Promotion and Tenure Review.
- 3. University of Arizona, 1993, Faculty Promotion and Tenure Review. Southern Illinois University, 1992, Faculty Promotion and Tenure Review.
- 2. Rutgers University, 1992, Faculty Promotion and Tenure Review.
- 1. University of Western Ontario, Canada, 1987, Ph.D. Dissertation External Examiner.

# **REPORT ON CITATIONS:**

Total number of citations is **25,576** (as of May 28, 2025 using Google Scholar). Many books and papers also cite my book chapters.

On a regular basis I receive this from the Social Science Research Network (SSRN), "Congratulations Anil K.,

You are currently in the top 10% of Authors on SSRN by all-time downloads."

A list of my most cited journal articles is given below (as of 11-25-2019).

Paper name	Jouirnal name	<u>Volume</u>	<u>Year</u>	<u>Number</u> <u>of</u> <u>Citations</u>
Efficient tests for normality, homoscedasticity and serial independence of regression residuals	Econ Lett	6	1980	5,659
A test for normality of observations and regression residuals	International Statistical Review	55	1987	5,040
Spatial dependence in linear regression models with an introduction to spatial econometrics	Statistics textbooks and monographs	155	1998	3,098
Simple diagnostic tests for spatial dependence	Reg Sci Urban Econ	26	1996	2,701

ARCH models: Properties, estimation and testing	J Ec Surveys	7	1993	1,469
Efficient tests for normality, homoscedasticity and serial independence of regression residuals: Monte Carlo evidence	Econ Lett	7	1981	887
A class of nonlinear ARCH models	International Economic Review		1992	697
Model specification tests: A simultaneous approach	Journal of Econometrics	20	1982	478
Testing the normality assumption in limited dependent variable models	International economic review		1984	325
Maximum entropy autoregressive conditional heteroskedasticity model	J Econometrics	150	2009	322
ARCH and bilinearity as competing models for nonlinear dependence	Journal of Business & Economic Statistics	15	1997	307
An efficient large- sample test for normality of observations and regression residuals	Australian National University		1981	295
Specification testing with locally misspecified alternatives	Econometric Theory	9	1993	278
Optimal portfolio diversification using the maximum entropy principle	Econometric reviews		2008	273
Estimation of time- varying hedge ratios for corn and soybeans: BGARCH and random coefficient approaches	Sankhyā		1997	186

Testing constancy of correlation and other specifications of the BGARCH model with an application to international equity returns	J Empirical Finance	59	1997	180
Rao's score, Neyman's $C(\alpha)$ and Silvey's LM tests: an essay on historical developments and some new results	J Stat Plan Inf	97	2001	166
Tests for the error component model in the presence of local misspecification	Journal of Econometrics	101	2001	145
Modeling asymmetry and excess kurtosis in stock return data	Working Paper	*	2000	140
Further evidence on asymptotic tests for homogeneity and symmetry in large demand systems	Economic Letters	8	1981	129
Estimating production uncertainty in stochastic frontier production function models	Journal of Productivity Analysis	12	1999	129
The MM, ME, ML, EL, EF and GMM approaches to estimation: a synthesis	Journal of Econometrics	107	2002	126
Interaction between autocorrelation and conditional heteroscedasticity: A random-coefficient approach	Journal of Business & Economic Statistics	10	1992	125
Handbook of applied economic statistics	Marcel Dekkes		1998	116
Tests for multivariate normality with Pearson alternatives	Communications in Statistics- Theory and Methods	12	1983	106
Conditional heteroscedasticity in the market model and	Financial Rev	23	1988	97

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A test for symmetry with leptokurtic financial data	J Financial Econometrics	3	2005	92
A test for conditional heteroskedasticity in time series models	Journal of Time Series Analysis	13	1992	85
Asymmetric laplace regression: maximum likehood, maximum entropy and quantile regression	Journal of Econometric Methods	5	2016	78
Interest-Rate Volatility, Basis Risk and Heteroscedasticity in Hedging Mortgages	Real Estate Econ	15	1987	72
Alternative forms and properties of the score test	Journal of Applied Statistics	13	1986	66
Spatial regression: The curious case of negative spatiasl dependence	VII World Conference of The Spatial Econometric Association		2013	58
Information matrix test, parameter heterogeneity and ARCH: A synthesis	The Review of Economic Studies	60	1993	58
Nested and non-nested procedures for testing linear and log-linear regression models	Sankhyā	51	1989	56
Adoption of high yielding rice varieties in Bangladesh: an econometric analysis	Journal of Development Economics	33	1990	53
Estimating function and equations: An essay on historical developments with applications to econometrics	Palgrave Handbook of Econometrics	1	2006	48
Rao's score test in econometrics	Journal of Quantitative Economics		1991	45

Least squares approximations to unknown regression functions: A comment	Int Econ Rev	24	1983	43
Neyman's smooth test and its application in econometrics	Book Chapter	*	2002	41
On the formulation of a general structure for conditional heteroskedasticity	BEBR faculty working paper	*	1989	40
Efficient specification tests for limited dependent variable models	Econ Lett	9	1982	37
Test for unbalanced error-components models under local misspecification	The Stata Journal	8	2008	34
Adjusting the tests for skewness and kurtosis for distributional misspecifications	UIUC-CBA Research Working Paper	*	2001	34
Robust LM tests for spatial dynamic panel data models	Regional Science and Urban Economics	76	2019	33
A new characterization of the normal distribution and test for normality	Econometric Theory	32	2016	33
Hypothesis testing in the 20th century with a special reference to testing with misspecified models	Statistics Textbooks and Monographs	161	2000	33
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On some heteroskedasticity- robust estimators of variance-covariance matrix of the least- squares estimators	Journal of Statistical Planning and Inference	108	2002	25
On some optimality properties of Fisher-Rao score function in testing and estimation	Communications in Statistics- Theory and Methods	30	2001	25
Tests for Serial Dependence in Limited Dependent Variable Models	International Economic Review		1985	23
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Heteroskedasticity- consistent covariance matrix estimators for spatial autoregressive models	Spatial Economic Analysis	14	2019	19
Simple tests for social interaction models with network structures	Spatial Economic Analysis	13	2018	19
THE ET INTERVIEW: PROFESSOR C.R. RAO: Interviewed by Anil K. Bera University of Illinois at Urbana- Champaign	Econometric Theory	19	2003	19
Specification test for a linear regression model with ARCH process	Journal of statistical planning and inference	50	1996	19
Alternative approaches to testing non-nested models with autocorrelated disturbances	Communications in Statistics- Theory and Methods	19	1990	19
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Additivity and separability of the Lagrange multiplier, likelihood ratio and Wald tests	BEBR faculty working paper		1985	17
Simple tests for endogeneity of spatial weights matrices	Regional Science and Urban Economics	69	2018	16

Testing under local misspecification and artificial regression	Economics Letters	104	2009	16
Spatial dependence in linear regression models with an Application to Spatial Econometrics	Handbook of Applied Economic Statistics		1998	16
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Analysis of the five- factor asset pricing model with wavelet multiscaling approach	The Quarterly Review of Economics and Finance	76	2020	15
A note on testing demand homogeneity	Journal of Econometrics	18	1982	15
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Testing spatial autoregressive model and a formulation of spatial ARCH (SARCH) model with applications	Econometric Society World Congress		2005	14
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Testing spatial dependence in spatial models with endogenous weights matrices	Journal of Econometric Methods	8	2019	12
Which Quantile is the Most Informative? Maximum Likelihood, Maximum Entropy and	Econometric Methods and Their Applications in		2014	12

Quantile Regression	Finance, Macro and Related Fields			
Random coefficient formulation of conditional heteroskedasticity and augmented ARCH models	Sankhyā: The Indian Journal of Statistics, Series B		1996	12
Alternative forms and properties of the Lagrange multiplier test	Center for Operations Research & Econometrics		1983	12
Some exact tests for model specification	The Review of Economics and Statistics		1983	11
Econometric analysis	Journal of the American Statistical Association	89	1994	10

Many of my papers and book chapters are also cited by most of the major econometrics textbooks.

# SEMINAR AND CONFERENCE PAPERS PRESENTED

- 252. Indian Statistical Institute (ISI), Kolkata, December 2024 .
- 251. Indian Institute of Management (LLM), Indore
- 250. Indian Institute of Technology (IIT), Indore, November 2024 .

249. Ramakrishna Mission Residential (RKMR) College, India, November 2024 .

248. Department of Statistics and the School of Economic Sciences (joint seminar), Indian Institute of Technology (IIT), Kanpur, October 2024.

247. XVIII World Conference, Spatial Econometrics Association (SEA), University of Groningen, The Netherlands, June 2024.

- 246. Conference in Honor of Professor M.H. Pesaran, University of Southern California, April 2024.
- 245. XVII World Conference, Spatial Econometrics Association (SEA), San Diego, November 2023.
- 244. Midwest Econometrics Group Meeting, Federal Reserve Bank, Cleveland, October 2023.
- 243. Purdue University, September 2023.
- 242. Economic Research Unit (ERU), Indian Statistical Institute, August 2023.
- 241. 42<sup>nd</sup> Annual Conference of Center for Urban Economics Studies, University of Calcutta (India), January 2023.
- 240. Midwest Econometrics Group Meeting Michigan State University, October 2022.
- 239. XIV World Conference, Spatial Econometrics Association (SEA), Warsaw (Poland), June 2022.
- 238. 20th International Workshop in Spatial Econometrics and Statistics, Lille (France), May 2022.
- 237. 42<sup>nd</sup> Annual Conference of The Bengal Economic Association, Vidyasagar University (India), March 2022.
- 236. 41<sup>st</sup> Annual Conference of Centre for Urban Economic Studies, University of Calcutta (India), March 2022.
- 235. Winter School 2021 Conducted by Center for Development Economics and the Econometric Society, Delhi (India), December 2021.
- 234. 19<sup>th</sup> International Workshop in Spatial Econometrics and Statistics, Spatial Econometrics Association, Nantes (France), June 2021.
- 233. XV World Conference, Spatial Econometrics Association, Tokyo (Japan), May 2021.
- 232. Western Michigan University, Kalamazoo, Michigan, March 2021.
- 231. Dinabandhu Andrews College, West Bengal, India, Topic: "From Where Do Research Ideas in Economics, Mathematics, Finance and Statistics Come? A Case Study", February 2021.
- 230. Department of Statistics, University of Illinois at Urbana-Champaign, September 2020.
- 229. International Conference on Applied Economics and Finance (OCOAEF), (Turkey), August 2020.

- 228. University of Illinois at Urbana Champaign (UIUC), Department of Statistics, September 2020.
- 227. Indian Institute of Management, Calcutta, February 2020.
- 226. Ramakrishna Mission Residential (RKMR) College, Narendrapur, India, February 2020.
- 225. Indian Institute of Management, Indore, India January 2020.
- 224. Symbiosis School of Economics, Pune, India, January 2020.
- 223. Midwest Econometrics Group Meeting, Ohio State University, October 2019.
- 222. Ibn Haldun University, Istanbul, Turkey, July 2019.
- 221. National Institute of Statistics and Geography (INEGI), Aguascalientes, Mexico, June 2019.
- 220. Indian Statistical Institute, Economic Research Unit (ERU), Calcutta, January 2019.
- 219. International Institute for Higher Education, OP Jindal Global University, Sonipat, India, January 2019.
- Midwest Econometrics Group Meeting, University of Wisconsin, Madison, October 2018.
- 217. University of Oklahoma, September 2018.
- 216. Indian Institute of Management (IIM), Ahmedabad, India, January 2018.
- 215. Shiv Nadar University, Delhi, January 2018.
- 214. Symbiosis School of Economics (SES), Pune, India January 2018.
- 213. Istanbul Technical University, Turkey, October 2017.
- 212. The XVIII International Symposium on Econometrics Operation Research and Statistics, October 5-7, 2017, Black Sea Technical University, Trabzon, Turkey.
- 211. Indian Statistical Institute, Stat-Math Unit (SMV), Calcutta, July 2017.
- 210. Indian Statistical Institute, Economic Research Unit (ERU), Calcutta, June 2017.
- 209. The XI World Congress of Spatial Econometrics Association (SEA), Singapore, June 13-15, 2017.
- 208. The 12<sup>th</sup> Annual New York Camp Econometrics, April 2017, Queens College, CUNY, April 2017.
- 207. Istanbul Technical University, Turkey, April 2016.
- 206. Ege University, Izmir, Turkey, April 2016. Istanbul Technical University, Turkey, July 2014.
- 205. Indian Statistical Institute, Kolkata, July 2014.

- 204. Center for Operation Research and Econometrics (CORE) Universite Catholique de Louvain-la-Neuve, Belgium, June 2014.
- 203. The VIII World Congress of the Spatial Econometrics Association (SEA), Zurich, June 11-13, 2014.
- 202. European University at Saint Petersburg, June 2013. 201.

Indian Statistical Institute, Kolkata, July 2013.

- 200. Higher School of Economics, Perm, Russia, June 2013.
- 199. New School of Economics, Moscow, Russia, May 2013.
- 198. Midwest Econometrics Group Meeting, University of Kentucky, November 2012. 197. Northern Arizona University, Flagstaff, AZ, October 2012.
- 196. University of Shanghai, China, May 2012.
- 195. Xiamen University, China, May 2012.
- 194. 2012 International Symposium on Econometric Theory and Applications (SETA 2012), Shanghai Jiao Tong University, May 2012.
- 193. University of North Carolina, April 2012.
- 192. Midwest Econometrics Group Meeting, University of Chicago, Paper presented, October 2011.
- 191. University of Shanghai, China, July 2011.
- 190. University of Illinois at Urbana Champaign, Department of Statistics, March 2011.
- 189. Econometric Society World Congress, Shanghai Jiao Tong University, Shanghai, August 2010; two papers.
- 188. American University, Washington DC, March 2010.
- 187. Ohio State University, April 2010.
- 186. Tenth Islamic Countries Conference on Statistical Sciences, American University at Cairo, December 2010.
- 185. Econometrics of Interactions, CIANO-CIREQ Conference, University of Montreal, October 2009.
- 184. Latin American Meeting of the Econometric Society, Buenos Aries, October 2009.

183. Purdue University, May 2009.

- 182. The 4<sup>t</sup> Annual New York Camp Econometrics, April 2009.
- 181. State University of New York, Albany, April 2009.
- 180. Far Eastern Meeting of the Econometric Society, Singapore Management University, Three Papers, July 2008.

- 179. Indian Statistical Institute, July 2008.
- 178. Singapore Management University, July 2008.
- 177. International Symposium on Nonlinear Time Series Econometrics: Theory and Applications, Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 2008.
- 176. India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
- 175. International Symposium on Nonparametric and Semiparametric Econometrics, Seoul, Korea, May 2008.
- 174. University of North Dakota, April 2008.
- 173. The 3<sup>rd</sup> Annual New York Camp Econometrics, Paper presented, April 2008.
- 172. State University of New York, Binghamton, April 2008.
- 171. Louisiana State University, January 2008.
- 170. Midwest Econometrics Group Meeting, St. Louis University, Paper presented, October 2007.
- 169. University of Pittsburgh, December 2007.
- 168. The First World Congress of the Spatial Econometrics Association (SEA), University of Cambridge, U.K., Paper presented, July 2007.
- 167. Panel Data Conference, Xiamen University, China, Paper presented, July 2007.
- 166. Indian Statistical Institute, July 2007.
- 165. Northern Arizona University, March 2007.
- 164. Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing China, Two papers presented, July 2006
- 163. International Symposium on Financial Engineering and Risk Management, Xiamen University, China, Paper presented, July 2006.
- 162. Indian Statistical Institute, June 2006.
- 161. Econometric Society World Congress, University College, London, August 2005; two papers.
- 160. The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005.
- 159. Emory University, April 2005.
- 158. Indian Statistical Institute, January 2005.
- 157. University of Peradeniya, Sri Lanka, December 2004.

- 156. University of Iowa, December 2004.
- 155. Canadian Econometrics Study Group Meeting, York University, Toronto, Paper Presented, September 2004.
- 154. National University of Singapore, August 2004.
- 153. Nanyang Technological University, Singapore, August 2004.
- 152. University of Cyprus, May 2004.
- 151. Indian Statistical Institute, April 2004.
- 150. Singapore Management University, March 2004.
- 149. University of Maryland, College Park, March 2003.
- 148. Indiana University, Bloomington, November 2002.
- 147. Midwest Econometrics Group Meeting, Ohio State University, Columbus, Conference Paper, October 2002.
- 146. University of California Riverside, June 2002.
- 145. Econometric Society Winter Meeting, Atlanta, two papers, January 2002.
- 144. Midwest Econometrics Group Meeting, Federal Reserve Bank at Kansas City, Conference Paper, October 2001.
- 143. Pennsylvania State University, Statistics Department,

2001. 142. Virginia Tech (VPI), 2001.

- 141. International Conference on Recent Developments in Statistics and Probability and Their Applications, New Delhi, paper (invited) presented, January 2001.
- 140. International Conference Celebrating 80<sup>th</sup> Birthday of Professor C. R. Rao, Indian Statistical Institute, Calcutta, paper (invited) presented, December 2000.
- 139. Econometric Society 8<sup>th</sup> World Congress, University of Washington, Seattle, paper presented, August 2000.
- 138. University of Victoria, Canada, 2000.
- 137. Southern Methodist University, 2000.
- 136. University of Washington, Seattle, 2000.
- 135. University of Texas at Austin, 2000.
- 134. Texas A&M University, 2000.
- 133. International Conference on Statistics: Reflections on the Past and Visions for the Future, University of Texas at San Antonio, paper (invited) presented, March 2000.

- 132. Midwest Econometrics Group Meeting, Iowa State University, Ames, paper presented, October 1999.
- Canadian Econometrics Study Group Meeting, University of Montreal, paper presented, September 1999.
- 130. Far Eastern Meeting of the Econometric Society, National University of Singapore, paper (invited) presented, July 1999.
- 129. Ohio State University, 1999.
- 128. India International Statistical Association Conference, McMaster University, Canada, paper (invited) presented, October 1998.
- 127. NBER/NSF Time Series Conference, University of Chicago, paper presented, September 1998.
- 126. Midwest Econometrics Group Meeting, Indiana University, Bloomington, paper presented, September 1998.
- 125. Indian Statistical Institute, Calcutta, 1998.

124. University of Illinois-Chicago, 1998.

- 123. Statistics for the 21<sup>st</sup> Century, Bowling Green State University, paper (invited) presented, April 1998.
- 122. Econometric Society Winter Meeting, Chicago, paper presented, January 1998
- 121. Midwest Econometrics Group Meeting, Michigan State University, East Lansing, paper presented, October 1997.
- 120. University of Maryland, 1997.
- 119. University of Michigan, 1997.
- 118. Joint Meeting of The American Statistical Association, Anaheim, California, paper presented, August 1997.
- 117. Fourth International Conference on Investments and Derivatives, Tokyo, Japan, paper presented, July 1997.
- 116. Iowa State University, 1997.
- 115. Indian Statistical Institute, Calcutta and Delhi Campuses, India, 1997.
- 114. R.K.M.R. College, India, 1997.
- 113. South-East Asian Meeting of the Econometric Society, Delhi School of Economics, two papers presented, December 1996.
- 112. University of Alberta, Canada, 1996.
- 111. University of British Columbia, Canada, 1996.
- 110. Second Biennial Georgia Productivity Workshop, University of Georgia, Athens,

two papers presented, November 1996.

- 109. University of Texas, Austin, 1996.
- 108. University of Houston, jointly with Rice University, 1996.
- 107. Southern Methodist University, 1996.
- 106. Texas A&M University, 1996.
- 105. State University of New York at Albany, 1995.
- 104. Syracuse University, 1995.
- 103. Midwest Econometric Group Meeting, Washington University, St. Louis, Missouri, paper presented, October 1995.
- 102. Canadian Econometrics Study Group Conference, McGill University, Montreal, Canada, paper presented, September 1995.
- 101. Ritsumeikan University, Kyoto, Japan, 1995.
- 100. Post World Congress Conference in Econometrics, Osaka University, Japan, paper presented, September 1995.
- 99. Econometric Society 7th World Congress, Keio University, Tokyo, Japan, three papers presented, August 1995.
- 98. Indiana University, 1995.
- 97. Indian Statistical Institute, India, 1995.
- 96. Kalyani University, India, 1995.
- 95. Midwest Econometrics Group Meeting, University of Iowa, paper presented, September 1994.
- 94. University of Virginia, 1993.
- 93. University of Western Ontario, 1993.
- 92. Indian Statistical Institute, India, 1993.
- 91. Hitotsubashi University, Japan, 1993.
- 90. Osaka University, Japan, 1993.
- 89. University of Toyama, Japan, 1993.
- 88. University of Kagawa, Japan, 1993.
- 87. University of Takamatsu, Japan, 1993.
- 86. Nanzan University, Japan, 1993.
- 85. Utah State University, Utah, 1993.
- 84. Midwest Econometrics Group Meeting, Federal Reserve Bank of Minneapolis, 83. Minnesota, paper presented, September 1992.
- 82. Econometric Society Winter Meeting, New Orleans, Louisiana, paper presented, January 1992.
- 81. Canadian Econometrics Study Group Conference, University of Laval, Quebec, Canada, paper presented, September 1991.
- 80. Midwest Econometrics Group Meeting, University of Notre Dame, Indiana, paper presented, September 1991.
- 79. Far Eastern Meeting of the Econometric Society, Seoul National University, Korea, paper presented, June 1991.
- 78. Preconference of the Far Eastern Meeting of the Econometric Society, Yonsei University, Seoul, Korea, paper presented, June 1991.
- 77. Research Triangle Institute, jointly with the North Carolina, Duke and North Carolina State Universities, 1991.
- 76. University of Texas, Austin, Texas, 1991.
- 75. Texas A&M University, 1991.
- 74. University of Houston, jointly with Rice University, 1991.
- 73. Southern Methodist University, 1991.
- 72. Tilburg University, Netherlands, 1991.
- 71. Indiana University and Purdue University at Indianapolis, Indiana, 1991.
- 70. Korea Energy Economics Institute, Seoul, Korea, 1991.
- 69. Econometric Society Winter Meeting, Washington, DC, paper presented, December 1990.
- 68. Sixth World Congress of the Econometric Society, Barcelona, Spain, three papers presented, August 1990.

67. American Statistical Association Meeting, Anaheim, California, paper presented, August 1990.

- 66. Western Economic Association Meetings, San Diego, California, paper presented, July 1990.
- 65. International Conference on ARCH Models and Applications to Financial and Monetary Econometrics, Paris, France, paper presented, June 1990.
- 64. UCSD Conference on Statistical Models for Finance Volatility, San Diego, California, paper presented, April 1990.
- 63. University of Michigan, 1990.

- 62. University of Wisconsin, Milwaukee, 1990.
- 61. Michigan State University, 1990.
- 60. University of Pennsylvania, 1990
- 59. Laval University, Quebec, Canada, 1990.
- 58. University of Amsterdam, Netherlands, 1990.
- 57. Rutgers University, 1990.
- 56. Lehigh University, 1990.
- 55. University of Western Ontario, Canada, 1990.
- 54. University of California, Riverside, 1990.
- 53. University of Zaragoza, Spain, 1990.
- 52. University of California, San Diego, 1990.
- 51. University of Cincinnati, Ohio, 1990.
- 50. Indiana University, 1990.
- 49. Australasian Meeting of the Econometric Society, University of New England, Armidale, Australia, paper presented, July 1989.
- 48. Monash University, Australia, 1989.
- 47. Bangladesh Institute of Development Studies, Bangladesh, 1989.
- 46. La Trobe University, Australia, 1989.
- 45. Australian Graduate School of Management, 1989.
- 44. Australian National University, Australia, 1989.
- 43. School of Agriculture, University of Sydney, Australia, 1989.
- 42. University of New England, Australia, 1989.
- 41. University of Melbourne, Australia, 1989.
- 40. Twenty-Sixth Indian Econometric Conference, Indira Gandhi Institute of Development Research, Bombay, India, paper presented, January 1989.
- 39. Indiana University, 1988.
- 38. University of Montreal, Canada, 1988.
- 37. Monash University, Australia, 1988.
- 36. McMaster University, Canada, 1988.

- 35. University of Sydney, Australia, 1988.
- 34. University of Alberta, Canada, 1988.
- 33. Queen's University, Canada, 1988.
- Canadian Econometrics Study Group Conference on Advances in Econometrics and Modelling, The Banff Center, Alberta, Canada, paper presented, October 1988.
- 31. Australasian Meeting of the Econometric Society, Australian National University, Canberra, Australia, paper presented, August 1988.
- 30. Australian Agricultural Economics Society Meeting, Australian National University, Canberra, Australia, paper presented, August 1988.
- 29. Econometrics Society Summer Meeting, University of Minnesota, Minneapolis, paper presented, June 1988.
- 28. University of Toronto, Canada, 1987.
- 27. University of Western Ontario, Canada, 1987.
- 26. Econometric Society Summer Meeting, University of California, Berkeley, paper presented, June 1987.
- 25. NSF Conference in Bayesian Inference and Econometrics, Duke University, Durham, paper presented, April 1987.
- 24. Financial Management Association Meeting, New York, paper presented, October 1986.
- 23. Econometric Society Summer Meeting, Duke University, Durham, paper presented, June 1986.
- 22. Time Series Conference, Australian National University, Canberra, Australia, paper presented, January 1986.
- 21. London School of Economics, U.K., 1985. 20. Indian Statistical Institute, India, 1985.
- 19. Calcutta University, India, 1985.
- 18. R.K.M.R. College, India, 1985.
- 17. University of Maryland, 1984.
- 16. Universite Catholique de Louvain, Belgium, 1983.
- 15. University of Manchester, U.K., 1983.
- 14. University of Surrey, U.K., 1983.
- 13. University of Illinois at Urbana-Champaign, 1983.
- 12. University of Amsterdam, Netherlands, 1983.
- 11. University of Liverpool, U.K., 1983.

- 10. Allied Social Science Association Meetings, San Francisco, paper presented, December 1983.
- Econometrics Study Group Conference, University of Warwick, U.K., paper presented, July 1983.
- 8. Monash University, Australia, 1982.
- 7. Australian National University, Australia, 1982.
- 6. European Meeting of the Econometric Society, Dublin, Ireland, paper presented, September 1982.
- 5. Australasian Meeting of the Econometric Society, Monash University, Melbourne, Australia, paper presented, August 1982.
- 4. Third Latin American Meeting of the Econometric Society, Colmex, Mexico, paper presented, July 1982.
- 3. Australian Economic Association Meeting, Australian National University, Canberra, Australia, paper presented, August 1981.
- 2. Australian Economic Association Meeting, University of Queensland, Brisbane, Australia, paper presented, September 1980.
- 1. Econometric Society World Congress, Aix-en-Provence, France, paper presented, August 1980.

### DISCUSSANT, SESSION CHAIR, CONFERENCE ORGANIZER

#### **Discussant**

- 20. The XVIII World Congress of the Spatial Econometrics Association (SEA), University of Groningen, the Netherlands, June 23-25, 2024.
- 19. The XVI World Conference of the Spatial Econometrics Association (SEA), Warsaw, Poland, June 23-24, 2022.
- 18. The XII th World Conference of the Spatial Econometrics Association (SEA), Pittsburgh, November 13-16, 2019.
- 17. Workshop on Info-Metrics and Nonparametric Inference, University of California, Riverside, November 2012.
- 16. International Symposium on Nonlinear Time Series Econometrics: Theory and Applications, Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, China, May 2008.
- 15. India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
- 14. The 3<sup>rd</sup> Annual New York Camp Econometrics, April 2008.
- 13. Econometric Society Winter Meeting, New Orleans, January 2008.
- 12. Midwest Econometrics Group Meeting, St. Louis University, October 2007.

- 11. Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing, China, July 2006.
- 10. International Symposium on Financial Engineering and Risk Management, Xiamen University, China, July 2006.
- 9. Econometrics Society World Congress, University College, London, August 2005.
- 8. The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005.
- 7. Econometric Society Winter Meeting, Washington, DC, January 1995.
- 6. Second International Conference on Financial Econometrics, New Zealand, December 1993.
- 5. Midwest Economics Association Meetings, Chicago, March 1992.
- Canadian Econometric Study Group Meeting, Guelph University, Canada, September 1990.
- 3. Western Economic Association Meetings, San Diego, July 1990.
- 2. Econometric Society Summer Meetings, Duke University, June 1986.
- 1. Allied Social Science Association Meetings, San Francisco, December 1983.

### Session Chair

- The XVII World Congress of the Spatial Econometrics Association (SEA), San Diego, November 2023.
- 35. The XVI World Conference of the Spatial Econometrics Association (SEA), Warsaw, Poland, June 23-24, 2022.
- 34. International Conference on Strategic Management, Decision Theory and Data Science, Calcutta, January 4-6, 2020.
- 33. The XII th World Conference of the Spatial Econometrics Association (SEA), Pittsburgh, November 13-16, 2019.
- 32. Workshop RED in Mexico: Challenges of a New Era, June 14 16, 2019, Universidad Panamericana and CIDE RC, Aguascalientes, AGS, Mexico.
- 31. The XI th World Conference of the Spatial Econometrics Association (SEA), Singapore, June 2017.
- 30. The VIII th World Conference of the Spatial Econometrics Association (SEA), Zurich, July 2014.
- 29. The 3<sup>rd</sup> National Scientific Conference on Spatial Econometrics and Regional Economic

Analysis, Lodz, Poland, June 2014.

- 28. Workshop on Info-Metrics and Nonparametric Inference, University of California, Riverside, November 2012.
- 27. The 2<sup>nd</sup> National Scientific Conference on Spatial Econometrics and Regional Economic Analysis, Lodz, Poland, June 2012.
- 26. 2012 International Symposium on Econometric Theory and Applications (SETA 2012), Shanghai Jiao Tong University, May 2012.
- 25. The V th World Conference of the Spatial Econometrics Association (SEA), Toulouse, October 2011.
- 24. The IV th World Conference of the Spatial Econometrics Association (SEA), Chicago, June 2010.
- 23. India International Statistical Association Conference, Department of Statistics, University of Connecticut, May 2008.
- 22. The 3<sup>rd</sup> Annual New York Camp Econometrics, April 2008.
- 21. Econometric Society Winter Meeting, New Orleans, January 2008.
- 20. Midwest Econometrics Group Meeting, St. Louis University, October 2007.
- 19. The Ist World Conference of the Spatial Econometrics Association (SEA), Cambridge, U.K., July 2007.
- 18. Econometrics Society World Congress, University College, London, August 2005.
- 17. The First Symposium on Econometric Theory and Applications (SETA), Academia Sinica, Taipei, Taiwan, May 2005 (scheduled).
- 16. Midwest Econometrics Group Meeting, Ohio State University, Columbus, October 2002.
- 15. International Conference on Recent Developments in Statistics and Probability and Their Applications, New Delhi, January 2001.
- 14. International Conference on Statistics: Reflections on the Past and Visions for the Future, University of Texas at San Antonio, March 2000.
- Far Eastern Meeting of The Econometric Society, National University of Singapore, July 1999.
- 12. Conference in Honor of George Judge, University of Illinois, Champaign, May 1999.
- 11. Midwest Econometrics Group Meeting, Indiana University, Bloomington, October 1998.
- Midwest Econometrics Group Meeting, Michigan State University, East Lansing, October 1997.
- 9. South-East Asian Meeting of the Econometric Society, Delhi School of Economics, India, December 1996.
- 8. Second Biennial Georgia Productivity Workshop, University of Georgia, Athens,

November 1996.

- 7. Econometric Society 7th World Congress, Keio University, Tokyo, Japan, August 1995.
- 6. Midwest Econometrics Group Meeting, University of Iowa, September 1994.
- 5. Midwest Econometrics Group Meeting, University of Illinois, Champaign, September 1993.
- 4. Econometric Society European Meeting, University of Cambridge, U.K., September 1991.
- 3. Western Economic Association Meetings, San Diego, July 1990.
- 2. Australasian Meeting of the Econometric Society, University of New England, Australia, July 1989.
- 1. Australasian Meeting of the Econometric Society, Australian National University, August 1988.

### Conference Organizer

- 17. The XVIII World Congress of the Spatial Econometrics Association (SEA), University of Groningen, the Netherlands, June 2024.
- 16. The XVII World Congress of the Spatial Econometrics Association (SEA), San Diego, U.S.A., November 2023.
- 15. Organized an International Zoom Conference with more than 200 participants, Dr. C. Radhakrishna Rao, A Tribute to the Living Legend in Statistics, UIUC, September 7, 2020. A Video, entitled, Celebrating 100 years of C.R. Rao, Host: Anil Bera, Coproducer: Malabika Koley, Editor: Vivienne Wang, based on this Zoom Conference is available in YouTube: https://www.youtube.com/watch?v=bFvCGVRe904&t=3579s. The video has been viewed more than 6,000 times as of July 2024.
- 14. The XII th World Congress of the Spatial Econometrics Association (SEA), Vienna, June 11-12, 2018.
- 13. The XI th World Congress of the Spatial Econometrics Association (SEA), Singapore, June 13-15, 2017
- 12. The X World Congress of the Spatial Econometrics Association (SEA), Rome, June 13-14, 2016.
- 11. 26<sup>th</sup> EC<sup>2</sup> Conference: Theory and Practice of Spatial Econometrics, Edinburgh, December 18-19, 2015.
- 10. Organized Invited Spatial Statistics and Econometrics Session for the Far Eastern Meeting of the Econometric Society, Beijing, China, July 9-12, 2006.
- 9. Member of the Program Committee of the Second Conference on Information and Entropy Econometrics, Washington, D.C., September 23-25, 2005.
- Organized two Invited Econometrics Sessions for the International Conference on the Future of Statistical Theory, Practice and Education, Indian School of Business, Hyderabad, India, December 29, 2004 – January 1, 2005.

- Member of the Program Committee of a Conference on Recent Developments in the Theory, Method, and Application of Information and Entropy Econometrics, Washington, D.C., September 19-21, 2003.
- 6. Organized Invited Econometrics Sessions for the International Conference on Recent Developments in Statistics and Probability and Their Applications, New Delhi, January 2001.
- Organized an Invited Econometrics Session for the International Conference on Statistics: Reflection on the Past and Visions for the Future, University of Texas at San Antonio, March 16-19, 2000.
- 4. Organized a Conference in Honor of George Judge at the University of Illinois (jointly with Roger Koenker), Champaign, May 1-2, 1999.
- 3. Member of the Programme Committee of the 1999 Far Eastern Meeting of the Econometric Society, National University of Singapore, July 1-3, 1999.
- 2. Organized a Session on "Rao's Score Test" at the Joint Meeting of The American Statistical Association, Anaheim, California, August 10-14, 1997.
- 1. Organized the Third Annual Midwest Econometrics Group Meeting at the University of Illinois (jointly with Roger Koenker), Champaign, September 24-25, 1993.

### FORMAL DEVELOPMENT AND RENEWAL:

#### Conferences Attended

NBER and NSF Conference in Time Series Analysis, Northwestern University, Evanston, October 1992.

Interdisciplinary Workshop on Time Series Analysis, Texas A&M University, College Station, March 1996.

Faculty Retreat on Active Learning, University of Illinois, February 1999.

# FOREIGN LANGUAGE PROFICIENCY (Language and Level of Proficiency)

gali, Hindi

Written: Bengali

## MASTER'S THESIS COMMITTEES:

Name	Department	Year	Major <u>Supervision</u>	Reading <u>Member</u>
Se-Jeong Yang	Ag. Econ.	1988	No	Yes
Jupiter Ndjeunga	Ag. Econ.	1989	No	Yes

## DOCTORAL DISSERTATION COMMITTEES:

# **Major Supervision**

Nan	ne	<u>Department</u>	Year
29.	Farah Kanwal	Econ.	Current
28.	Malabika Koley	Econ.	2024
27.	Jiuen Lee	Econ.	2023
26.	Chang Lu	Econ.	2022
25.	Jiyong Chae	Econ.	2021
24.	Yufan Leiluo	Econ.	2020
23.	Yue Wu	Econ.	2019
22.	Rui Fan (Co-chair)	Econ.	2018
21.	Bing Zuo	Econ.	2018
20.	Ruchi Singh (Co-	Econ.	2017
	chair)		
19.	Yu-Hsien Kao	Econ.	2016
18.	Monalisa Sen	Econ.	2012
17.	Vidisha	Econ.	2012
	Vachharajani	-	••••
16.	Sung Yong Park	Econ.	2007
15.	Gabriel Montes	Econ.	2007
14	Rojas Des la classica la c	Π	2000
14.	Pradosh Simlai	Econ.	2006
13.	Hilal Simsek	Econ.	2006
12.	Aurobindo Ghosh	Econ.	2003
11.	Gamini Premaratne	Econ.	2001
10.	Ana Campelo	Econ.	2000
9.	Sang-Whan Kim	Econ.	1996
8.	Naresh Mallik	Econ.	1995
7.	Sung-Sup Ra	Econ.	1993
6.	Jae-Sun Roh	Ag. Econ.	1992
5.	Xiao-Lei Zuo	Econ.	1992
4.	Totok Suprayitno	Econ.	1992
3.	Mann Yoon	Econ.	1991
2.	Sangku Lee	Econ.	1989
1.	Matthew Higgins	Econ.	1989

## **Committee Member**

Name	Department	Year
94. DingYong Tan	Econ.	current
93. Yi Huang	Econ.	2020
92. Whayoung Jung	Econ.	2020
91. Ryan Cummings	Econ.	2019
90. Kijin Kim	Econ.	2016
89. Taisuke Sadayuki	Econ.	2016
88. Xue Feng	Econ.	2015
87. Jiyang Gu	Econ.	2015
86. Sungyup Chung	Econ.	2015
85. Leandro Rocco	Econ.	2013
84. Sangjeong Nam	Ag. Cons. Econ	2012
83. Andreas Hagemann	Econ.	2012
82. Sung Sup Kim	Econ.	2012
81. Tian Wei Zhang	Ag. Cons. Econ	2011
80. Leila Faribar	Econ.	2010
79. Tae-Jeong Kim	Econ.	2010
78. Youngeun Yoon	Econ.	2010
77. Dusan Paredes	Econ.	2010
76. Tom Parker	Econ.	2010
75. Antonio Galvo	Econ.	2009
74. Hossein Abbasi	Econ.	2009
73. Evelyn Colino	Ag. Cons. Econ.	2009
72. Jungmo Yoon	Econ.	2009
71. Hwan Koo Kang	Econ.	2008
70. Donghun Joo	Econ.	2008
69. Aniruddha Mitra	Econ.	2008
68. Jianmei Zhao		2008
67. Silvina Cabrini	Ag.Cons.Econ.	2006
66. Wei Shi	Ag. Cons. Econ.	2006
65. Carlos Lamarche	Ag. Cons. Econ. Econ.	
	Econ.	2006 2006
64. Sang Gyoo Yoon 63. Roberto Perrelli	Econ.	
•••		2005
62. James Bang	Econ.	2005
61. Rick Robertson	Ag. Cons. Econ.	2005
60. Cheolo Park	Ag. Cons. Econ.	2005
59. Yoon Sok Lee	Econ.	2004
58. Yang Su Park	Econ.	2003
57. Luiz Lima	Econ.	2002
56. Hongtao Guo	Accy.	2002
55. Regina Madalozzo	Econ.	2002
54. Jungyul Sohn	Geography	2002
53. Carole Amidon	Econ	2002
52. Phong Vanichjakvong	Econ.	2001
51. Tereko Hippo	Econ.	2001
50. Alvaro Novo	Econ.	2001
49. Walter Belluzo	Econ.	2001
48. Gregory Kordas	Econ.	2001
47. Daniel Morillo	Econ.	2000
46. Brian Weikel	Econ.	2000
45. Andre Magalhaes	Econ.	1999
44. Shahidur Rashid	Econ.	1999
43. Anjun Zhuo	Fin.	1999
42. Rahim Quazi	Econ.	1999
41. Mwanza Nkusu	Econ.	1998
40. Ted Juhl	Econ.	1998

39. Lotika Tuwo	Econ.	1998
38. Luz Saavedra	Econ.	1998
37. Walter Sosa-Escudero	Econ.	1998
36. Hassan Aziz	Econ.	1998
35. Kie-Yup Shin	Ag. Cons. Econ.	1997
34. Sudeep Chattopadhaya	Econ.	1997
33. Chung-Jen Hao	Econ.	1996
32. Sri Adiningsih	Econ.	1996
31. Faridul Islam	Econ.	1995
30. Louis Nunes	Econ.	1995
29. Muhammad Alam	Econ.	1995
28. Yannis Bilias	Econ.	1995
27. Changwon Jang	Econ.	1995
26. Farzana Khaleque	Econ.	1994
25. Francisco Cribari-Neto	Econ.	1994
24. John Miller	Econ.	1994
23. Mei-Yuan Chen	Econ.	1994
22. Coffi Remy Noumon	Econ.	1994
21. Rodrigo R. Azevedo	Econ.	1994
20. Christos N. Agiakloglou	Econ.	1992
19. Beum-Jo Park	Econ.	1992
18. Madhab Raj Khoju	Ag. Econ.	1992
17. Chang-Guy Kwag	Econ.	1991
16. Jose Albiac	Ag. Econ.	1991
15. Manoj Gupta	Fin.	1990
14. Chin-Wen Hsin	Fin.	1990
13. Radolfo Cantet	Animal Sc.	1990
12. Pin Ng	Econ.	1989
11. Hei Wai Lee	Fin.	1989
10. Jose Machado	Econ.	1988
9. Hui-Kuan Tseng	Econ.	1988
8. Gleoroton F. Sarassoro	Ag. Econ.	1988
7. Gopal Naik	Ag. Econ.	1988
6. Ahmet Ozcam	Econ.	1987
5. Hector Zapata	Ag. Econ.	1987
4. Srinivasan Kannan	Fin.	1986
3. Beung-Guen Mun	Econ.	1986
2. Steve Hotopp	Econ.	1985
1. Nader Nazmi	Econ.	1985
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# HOSTING VISITING SCHOLARS AND MENTORING STUDENTS

Scholars Hosted		
Name	Institute	Year
1. Professor You Kuen Tse	Singapore Management University	Visiting Scholar at UIUC: August 1988 – May 1989
2. Professor Jam F. Kiviet	University of Amsterdam	Visiting Scholar at UIUC: January 2000 – May 2002
3. Dr. Xiaoqiong Lai	Professor of Economics and Associate Dean, Wang Yanan Institute of Studies in Economics, Xiamen University, China	Visiting Scholar at UIUC: July 2005 – June 2006
4. Dr. Liping Wei	Professor of Economics, Xiamen University, China	Visiting Scholar at UIUC: July 2007 – June 2008
5. Dr. Baomei (Cindy) Lu	Professor of Finance, Xiamen	Visiting Scholar at UIUC: July 2009 – June 2010

	University, China	
6. Dr. Mingque (Crystal) Ye	Professor of Economics, Shanghai University, China	Visiting Scholar at UIUC: July 2010 – May 2011
7. Dr. Ruiping Xie	Xiamen University, China	Visiting Scholar at UIUC: August 2010 – August 2011
8. Professor Bulent Guloglu	Department of Economics, Istanbul Technical University, Turkey	Visiting Scholar at UIUC: August 2013 – May 2014
9. Dr. Cigdem Giriftinoglu	Assistant Professor of Statistics, Anadolu University, Eskisehir, Turkey	Visiting Scholar at UIUC: May 2014 – May 2015
10. Mariana Gurghis	Faculty of Economic Sciences, Chair of Accounting and Economic Informatics, State University of Moldova	Visiting Scholar at UIUC: August 2013 to May 2014
11. Professor Serdar Ispir	Department of Economics, Pamukkale University, Turkey	Visiting Scholar at UIUC: August 2014- May 2016
12. Professor Ming Deng	School of Economics, Xiamen University, China	Visiting Scholar at UIUC: August 2015- May 2016
13. Professor Guzin Bayar	Department of Economics. Middle East Technical University, Ankara, Turkey	Visiting Scholar at UIUC: July 2016- July 2017
14. Professor Yuzhe Zhang	Department of Statistics, Xiamen University, China	Visiting Scholar at UIUC: October 2016-June 2017
15. Professor Sinem Kangalli Uyar	Department of Economics, Pamukale University, Turkey	Visiting Scholar at UIUC: January 2018-December 2018
16. Professor Umut Uyar	Department of Economics, Pamukale University, Turkey	Visiting Scholar at UIUC: January 2018-December 2018
17. Professor Sangwan Kim	Department of Economics, Chungbuk National University, Korea	Visiting Scholar at UIUC: December 2020- July 2021
18. Professor Simos G. Meintanis	Department of Statistics & Econometrics National and Kapodistrian University of Athens, Greece	Visiting Scholar at UIUC, April 2024

# Mentoring Visiting Ph.D. Students

<u>Name</u> 1. Pelin Akeagun	<u>Institute</u> Ph.D. student, Middle East Technical University	Year August 2014-May 2015
2. Begum Yuteri Kosedagli	Ph.D. student, Ege University, Turkey	August 2015-March 2016
3. Ekaterina Karaseva	Ph.D. student, European University at St. Petersburg, Russia	April 2019-July 2019
4. Juncong Guo	Ph.D. student, Shanghai Jiao Tong University, China	August 2019-July 2020

# Mentoring Master Students at UIUC

Name	Program	<u>Placement</u>
1. Tatyana Deryugina	MSPE, UIUC	Ph.D. of Economics, University of Minnesota
2. Robert Rozovsky	MSPE, UIUC May 1996- May 1997	**
3. Yulia Kotlyarova	MSPE, UIUC	Ph.D. of Economics, McGill University, 2004, Associate Professor, Department of Economics, Dalhousie University
4. Fengmin Wang	MSPE, UIUC 2012-2013	Ph.D. student, Department of Finance, University of Memphis
5. Jiyong Chae	MSPE, UIUC 2013-2014	Ph.D. student, Department of Economics, UIUC, 2014- current
6. Chang Lu	MSPE, UIUC 2015-2016	Ph.D. student, Department of Economics, UIUC, 2015-current
7. Kun Peng	MSPE, UIUC 2015-2016	Ph.D. student, Department of Agricultural and Consumer Economics, UIUC, 2016-current
8. Xinhu Sun	MSPE, UIUC 2019-2020	Ph.D. student, Department of Economics, UIUC, 2020-current
9. Lingfei Liu	MSPE, UIUC 2021-2022	Research Associate, Center for Retirement Research, Boston College, 2022 – current
10. Rong Yuwen	MSPE, UIUC 2021-2023	Ph.D. Student, Department of Economics UIUC, 2023-current
11. Lihan Chen 12. Qihui Zhu	MSPE, UIUC 2024-2026 MSPE, UIUC 2024-2026	

### Mentoring Undergraduate Students at UIUC

Mentoring Undergraduate		
Name	<u>Major</u>	Placement
1. Yu Wang	Economics, Mathematics (minor),	Master in Financial
-	UIUC, 2007-2011	Mathematics, University of
		Chicago
		JP Morgan Chase
2. Xiaying Mao	Economics, Business (minor),	Master of Statistics,
	UIUC, 2008-2012	Carnegie Mellon University
		Sears Holding Corporation
3. Lynn Shen	Economics, Business (minor),	MS. Finance, University of
	UIUC, 2008-2012	Virginia
		Skechers Company
4. Xin Luo	Economics, Statistics, Mathematics,	Master in Financial
4. XIII Luo	Computer science (minor), UIUC	Mathematics, University of
		Chicago
<b>7 ) (</b> <sup>1</sup> <b>) 1</b>	Economics, UIUC, 2013-2017	Currently, MS student,
5. Minji Kang		Yonsei University, Korea
	E : UILIC 2015 2010	
6. Xiaoyi Yu	Economics, UIUC, 2015-2019	Currently, undergraduate
•		student
7. Matheus Pradnyatama	Economics, UIUC, 2021	Currently, Junior Economist,
	E : LIULG 2021 2022	The World Bank
8. Vivienne Wu	Economics, UIUC, 2021-2023	Currently Ph.D. Student at
	Example Static LILLC 2020	University of Texas at Austin
9. Abbie Zhang	Economics, Stastics, UIUC, 2020- 2024	Currently a Grad Student at
10 K diama 7 mg	-	University of Chicago
10. Katherine Zeng	Statistics, Econometrics, UIUC, 2020-2024	Currently a Grade student at
11. Scarlett He		the Harvard University
	Economics, UIUC, 2021-2025	
12. Tiancheng Guo	Economics, UIUC, 2021-2025	
13. Anirudh Adhikari	Statistics, UIUC, 2021-2025	
14. Jingrui Zhang	Statistics, UIUC, 2021-2025	
15. Vera Long	Economics UIUC 2022-2026	

### TEACHING AWARDS AT UIUC (SUMMARY)

I had been named to the List of Teachers Rated as Excellent almost every semester I taught at UIC. I received the Economics Graduate Students' Organization (EGSO) Award for Excellence in Graduate Teaching nine times since 1989 (the last one was in May 2019), the College of Commerce Alumni Association Outstanding Teaching Award for Graduate Teaching in 1991 and Honorable Mention of the Campus Award for Excellence in Graduate and Professional Teaching in 2005.

### TEACHING EVALUATION:

<u>Semester</u>	Course No.	<b>Enrollment</b>	<u>ICES #1</u> *	<u>ICES #2</u> **
Fall 2024	Sabbatical Leave			
Spring 2024	Econ 503-I	28	4.63	4.69
	Econ 503-II	46	4.35	4.32

Fall 2023	Econ 532	28	4.43	4.48
Spring 2023	Econ 503-I Econ 503-II Econ 575	36 34 12	4.54 4.65 4.29	4.65 4.75 4.29
Fall 2022	Econ 532	19	4.32	4.37
Fall 2021	Econ 532	33	4.59	4.56
Summer 2021	Econ 503	7	4.50	4.17
Spring 2021	Econ 503-I	29	4.35	4.41
	Econ 503-II	21	4.75	4.75
Fall 2020	Econ 532	29	4.1	4.0
Fall 2019	Econ 532 Econ 575	47 8	4.4 5.0	4.3 5.0
Spring 2019	Econ 503- I Econ 503- II	28 43	4.8 3.9	4.7 3.7
Fall 2018	Econ 532	36	4.5	4.5
Spring 2018	Sabbatical Leave			
Fall 2017	Econ532	51	4.7	4.8
	Econ 575	7	5.0	5.0
Spring 2017	Econ 503-I	28	4.4	4.4
~ ~	Econ 503-II	43	4.2	4.2
Fall 2016	Econ 532	49	4.7	4.6

				55
	Econ 575	12	4.6	4.5
Spring 2015	Econ 503-I	47	4.1	4.3
	Econ 503-II	29	3.8	3.8
Fall 2014	Econ 506	46	4.4	4.5
	Econ 575	6	5.0	5.0
Fall 2013	Econ 506	38	4.0	4.6
	Econ 575	4	5.0	5.0
Spring 2013	Econ 508-I	46	4.9	4.9
	Econ 508-II	48	4.7	4.7
Fall 2012	Econ 506	41	4.3	4.3
	Econ 575	34	4.8	4.8
Spring 2011	Sabbatical Leave			
Fall 2010	Leave			
Spring 2010	Econ 508-I	29	4.7	4.6
	Econ 508-II	23	4.8	4.7
Fall 2009	Econ 506-I	14	4.7	4.2
	Econ 506-II	34	4.6	4.5
	Econ 575	11	4.2	4.5
Spring 2009	Econ 508	35	4.7	4.6
Fall 2008	Econ 506	37	4.2	4.2
	Econ 575	2	5.0	5.0
Spring 2008	Econ 508	39	4.1	4.2
Fall 2007	Econ 506	35	4.1	4.0
	Econ 575	9	4.9	4.9

Spring 2007	Econ 508	39	4.1	3.9
Fall 2006	Econ 506 Econ 575	26 7	4.5 4.5	4.3 4.7
Spring 2006	Econ 577	10	4.9	4.9
Fall 2005	Econ 506	31	4.4	4.3
	Econ 575	7	4.9	4.7
Spring 2005	Econ 507	34	4.2	4.2
Fall 2004	Econ 506	35	3.8	3.8
	Econ 575	9	5.0	5.0
Summer 2004	Econ 471	10	4.6	4.9
Spring 2004	Sabbatical Leave			
Fall 2003	Econ 470	36	3.9	4.0
	Econ 477	11	4.9	4.6
Spring 2003	Econ 471	48	4.5	4.3
	Econ 476	17	4.4	4.1
	Econ 478	7	4.8	4.8
Fall 2002	Econ 470	42	4.4	4.3
	Econ 477	7	5.0	5.0
Spring 2002	Econ 471	31	4.4	4.4
	Econ 478	7	5.0	4.8
Fall 2001	Econ 470	33	4.3	4.4

Summer 2001	Econ 471	14	4.5	4.5
Spring 2001	Econ 471	31	4.7	4.5
Fall 2000	Econ 470	35	4.4	4.3
	Econ 477	7	5.0	4.7
Summer 2000	Econ 471	17	4.5	4.5
Spring 2000	Econ 273	6	4.8	4.4
Fall 1999	Econ 371	14	3.8	3.7
	Econ 470	32	4.5	4.4
	Econ 477	7	4.3	4.3
Summer 1999	Econ 471	15	4.8	4.8
Spring 1999	Econ 273	15	3.6	3.5
	Econ 478	8	4.4	3.6
E-11 1009	E 477	10	A (	16
Fall 1998	Econ 477 Econ 470	12	4.6	4.6
		33	4.7	4.6
Fall 1997	Econ 477	14	4.5	4.2
	Econ 470-I	22	4.4	4.3
	Econ 470-II	8	4.8	4.4

Spring 1997	Sabbatical Leave			
Fall 1996	Econ 477	12	5.0	4.8
	Econ 470-I	28	4.4	4.5
	Econ 470-II	11	3.9	3.9
Spring 1996	Econ 471	17	4.5	4.5
Fall 1995	Econ 477	14	5.0	4.9
	Econ 470-I	31	4.4	4.3
	Econ 470-II	15	4.5	4.4
Fall 1994	Econ 477	11	4.9	4.9
	Econ 470-I	26	4.5	4.5
	Econ 470-II	34	3.9	4.0
Spring 1994	Econ 478	12	4.8	4.8
Fall 1993	Econ 477	11	5.0	4.9
	Econ 470-I	31	4.3	4.4
	Econ 470-II	18	3.9	4.1
E 11 1000	D 477	14	4.0	1.0
Fall 1992	Econ 477	14	4.9	4.9
	Econ 470-I Econ 470-II	30 17	4.4 4.5	4.4 4.5
Spring 1992	Econ 477	7	4.6	4.6
Fall 1991	Econ 470-I	25	4.3	4.4
	Econ 470-II	25	4.3	4.3

Spring 1991	Econ 477	9	4.6	4.8
	Econ 478	8	4.4	4.6
1990	Sabbatical Leave			
Fall 1989	Econ 476	26	4.6	4.4
	Econ 490	10	4.9	4.9
Spring 1989	Econ 470	26	4.5	4.3
	Econ 478	8	4.7	4.8
	Econ 490	15	4.9	4.8
Fall 1988	Econ 476	34	4.4	4.7
Service 1099	Econ 179	8	5.0	4.8
Spring 1988	Econ 478	0	5.0	4.0
Fall 1987	Econ 371	7	4.2	3.7
1 dil 1907				
	Econ 476	28	5.0	5.0
Spring 1987	Econ 478	7	4.4	4.2
	Econ 470-I	23	4.3	4.3
	Econ 470-II	8	4.2	4.3
	2001 1/0 11	0		

\*ICES #1: Rate the Instructor's Overall Teaching Effectiveness (out of 5). \*\*ICES #2: Rate the Overall Quality of the Course (out of 5).

### SERVICE:

#### Department

Awards Committee, 2021-present.

Academic Integrity Committee, 2021-present.

Admission Committee, Master of Science in Policy Economics (MSPE) Program, 2020-2022.

Third Year Review Committee for Junior Faculty, 2016-2018.

Recruiting Committee, 1988-1989, Summer 1995, 1995-1997, 2011-2018, 2022(up to November).

Teaching and Research Awards Committee, Chairperson, 2002-2003, 2003-2004, 2006-2008, 2007-2008, 2008-2009.

Department Advisory Committee, 1988-1989, 1993-1994, 1995-1996, 1997-1998, 1998-1999, 2000-2001, 2001-2002, 2005-2006, 2008-2009.

Admission and Financial Aid Committee, 1986-1987, 2001-2002, 2002-2003, 2004-2005, 2005-2006, 2006-2007, 2007-2008, 2008-2009.2010-2011, 2011-2012.

Promotion and Tenure Committee, 1993-1994, 2000-2001, 2001-2002, 2005-2006. Executive Committee Member, 1986-1987.

Chairman, Econometrics Prelim Committee, Fall 1986, Member 1984-1989.

Reviewer, Hans Brems Essay Competition, 1988, 1991, 1994.

David Kinley Lecture Committee, 1994-1995.

Graduate Studies Committee, 1987-1988, 1991-1992, 1997-1998, 1998-1999.

Chairperson, Graduate Programs Committee, 1994-1995, 1995-1996.

Kinkead Chair Search Committee, 1996-1997, 1997-1998. Econometrics Workshop Organizer, 1984-1989, 1991-2003. Chairperson, Tenure and Promotion Subcommittee for Junior Faculty, 2000-2001.

### College of Liberal Arts and Sciences

College Award Committee, 2014-2016

## College of Business

Research Policy Committee, 2002-2003.

Library Committee, 1999-2000.

College Steering Committee, Provost's Initiative on Teaching Advancement (PITA), 2000.

Acted as a faculty judge in Manuscript Competition in Annual Big 10 Accounting Doctoral Consortium, 1987.

Acted as a reviewer for the IBE Proposals, 1985, 1988.

Helped in faculty recruiting, Department of Accountancy, 1988-1989, Department of Finance, 1988-1991, 1994-1995.

Project Director for the Illinois Econometric Model, Office of Research, 1994-1998.

### University

Oral Prelim Committee Member, Department of Agricultural Economics, 1988, 1989. Reviewer for the Sigma Xi Paper Contest, 1991. Member, Senate Committee on Educational Policy, 1998-1999. Member, Urbana-Champaign Senate, 1998-2000. Member, Asian Pacific American (APA) Mentoring Program, 1999-2001. Reviewer for the Campus Research Board, for many proposals, 1983-present.

### Community Services in U.S.A

Parent Faculty Organization (PFO) Board Member, University High School, 2008-2009, 2009-2010. Delivered Commencement Address, University High, 2010 Invited talk, "A Century of Microbanking: 1905-2006: From Tagore to Yunus," at the Unitarian-Universalist Church, Urbana, November 2006. My talk helped raising funds for the Foundation for International Community Assistance (FINCA), 2007 Principal Organizer, Tagore Festival, Urbana, 2005, 2006. Member of the Tagore Festival Committee, Urbana, 2003, 2004. Secretary-Treasurer of the Indian Cultural Society of Urbana-Champaign, 1986. Founding Member and Secretary-Treasurer of the East-Central Illinois Bengali Association, 1987-1989. Member of the Board of Directors, Robeson Meadow Homeowners Association, Champaign, Illinois, 1993-1995. President, East-Central Illinois Bengali Association, 1994-1995. Vice President, Board of Directors, Robeson Meadow Homeowners Association, Champaign, Illinois, 1995-1996.

Community Services in India

Built classrooms for the Paschimchak Primary School, Midnapore, 2003-2005.

Built Dr. H.P. Bera Memoria Free Library in Jalchak, Midnapore, India, May 2004.

Established a Free Learning Center for needy children in my village Paschimchak (West Midnapore, India) under A. Bera Center for Development and Education (ABCDE) in January 2020. ABCDE now, as of May 2025, has 80 students and 10 teachers.