CURRICULUM VITAE

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PERSONAL

Place of birth: Amsterdam, The Netherlands
Citizenship: USA

EDUCATION

B.Sc., Econometrics, University of Amsterdam (The Netherlands), 1989.
Ph.D., Economics, Free University Amsterdam (The Netherlands), 1993, under supervision of Herman J. Bierens.

POSITIONS HELD

May 2014: Visiting Professor at IHS, Vienna.
June 2013: Visiting Professor at University of Orléans.
October 2007 -: Professor of Economics at Ohio State University.
October 2003 - September 2007: Associate Professor at Ohio State University.
December 2000 - August 2003: Associate Professor at Michigan State University.
November 1999 - December 2000: Assistant Professor at Michigan State University.
August 1997 - November 1999: Visiting Assistant Professor at Michigan State University.
June 1993 - July 1997: Instructor at Tilburg University (The Netherlands).

REFEREED PUBLICATIONS

1. "Testing for structural change by isotonic regression". Jointly with Bin Chen. Accepted for publication, *Econometric Theory*.

2. "Panel Cointegrating Polynomial Regression Analysis and an Illustration with the Environmental Kuznets Curve". Jointly with Martin Wagner. *Econometrics and Statistics*, available online 21 March 2022, https://doi.org/10.1016/j.ecosta.2022.03.005

3. "The spectral analysis of the Hodrick-Prescott filter". Jointly with Neslihan Sakarya. *Journal of Time Series Analysis* 2021, `https://doi.org/10.1111/jtsa.12622`.

4. "Negative powers of integrated processes". Jointly with Neslihan Sakarya. *Econometric Theory* 2021, 1-31.

5. "A location model with an endogenous dummy variable" *Economics Letters* 195, 2020, `https://doi.org/10.1016/j.econlet.2020.109467`.

6. "A property of the Hodrick-Prescott filter and its application". Jointly with Neslihan Sakarya. *Econometric Theory* 36, 2020, 840-870.

7. "The sum of the reciprocal of the random walk." Jointly with Jon Michel. *Econometric Theory* 36, 2020, 170-183.

8. "A model for level induced conditional heteroskedasticity." Jointly with Jon Michel. *Statistics and Probability Letters* 145, 2019, 293-300.

9. "Mixing properties of the dynamic Tobit model with mixing errors." Jointly with Jon Michel. *Economics Letters* 162, 2018, 112-115.

10. "The Econometrics of the Hodrick-Prescott filter". Jointly with Neslihan Sakarya. *Review of Economics and Statistics* 98, 2016, 310-317.

11. "Are US real house prices stationary? New evidence from univariate and panel data." Jointly with Jing Zhang and Donald Haurin. *Studies in Nonlinear Dynamics and Econometrics* 20, 2016, 1-18.

12. "Unit root tests when the data are a trigonometric transformation of an integrated process". Jointly with Chien-Ho Wang. *South African Statistical Journal* 47, 2013, 83-90.

13. "Asymptotics for weighted periodic transformations of integrated time series", Jointly with Chien-Ho Wang. *International Journal of Statistics and Economics* 11, 2013, 14-30.

14. “Sums of exponentials of random walks with drift”. Jointly with Xi Qu. *Econometric Theory* 28, 2012, 915-924.

15. “Estimation for spatial dynamic panel data with fixed effects: the case of spatial cointegration”. Jointly with Lung-Fei Lee and Jihai Yu. *Journal of Econometrics* 167, 2012, 16-37.

16. “A note on nonlinear models with integrated regressors and convergence order results”. Jointly with Ling Hu. *Economics Letters* 111, 2011, p. 23-25.

17. “Dynamic Censored Regression and the Open Market Desk Reaction Function”. Jointly with A. Herrera. *Journal of Business and Economics Statistics* 29, 2011, p. 228-237.

18. “Dynamic time series binary choice”. Jointly with Tiemen Woutersen. *Econometric Theory* 27, 2011, p. 673-702.

19. ”Son Preference and Gender Inequality”. Jointly with Deepankar Basu. *Demography* 47, 2010, p. 521-536.

20. “A Note on Binary Choice Duration Models”. Jointly with Deepankar Basu. *Economics Letters* 102, 2009, p. 17-18.

21. “Quasi-Maximum Likelihood Estimators For Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large”. Jointly with Jihai Yu and Lung-Fei Lee. *Journal of Econometrics* 146, 2008, p. 118-134.

22. “Exponential Functionals of Integrated Processes”. Jointly with Jungick Lee. *Economics Letters* 100, 2008, p. 181-184 .

23. “Dynamic Multinomial Ordered Choice with an Application to the Estimation of Monetary Policy Rules”. Jointly with Deepankar Basu. *Studies in Nonlinear Dynamics and Econometrics* 4, 2007, article 2.

24. “A robust version of the KPSS test, based on indicators”. Jointly with C. Amsler and P. Schmidt. *Journal of Econometrics* 137, 2007, p. 311-333.

25. Money demand function estimation by nonlinear cointegration”. Jointly with Y. Bae. *Journal of Applied Econometrics* 22, 2007, p. 767-793.

26. “Further results on the asymptotics for nonlinear transformations of integrated time series”. Jointly with Chien-Ho Wang. *Econometric Theory* 21, 2005, p. 413-430.

27. “Closest moment estimation under general conditions”. Jointly with Chirok Han. *Annales d’Economie et de Statistique* 74, 2004, p. 1-15.

28. “Addendum to ‘Asymptotics for nonlinear transformations of integrated time series’ ”. *Econometric Theory* 20, 2004, p. 627-635.

29. “Consistency of the stationary bootstrap under weak moment conditions”. Jointly with S. Gonçalves. *Economics Letters* 81, 2003, p. 273-278.

30. “Logarithmic spurious regressions”. *Economics Letters* 81, 2003, p. 13-21.

31. “Spurious logarithms and the KPSS statistic”. Jointly with P. Schmidt. *Economics Letters* 76, 2002, p. 383-391.

32. “A note on Convergence rates and asymptotic normality for series estimators: uniform convergence rates”. *Journal of Econometrics* 111, 2002, p. 1-9.

33. “Consistency of kernel variance estimators for sums of semiparametric linear processes”. Jointly with James Davidson. *The Econometrics Journal* 5, 2002, p.160-175.

34. “Nonlinear minimization estimators in the presence of cointegrating relations”. *Journal of Econometrics* 110, 2002, p. 241-259.

35. “Properties of L_p-GMM estimators”. Jointly with Chirok Han. *Econometric Theory*, 2002, volume 18, p. 491-504.

36. “Convergence of averages of scaled functions of I(1) linear processes”. *Economics Letters*, 2001, volume 71, p. 27-33.

37. “Nonlinear estimation using estimated cointegrating relations”. *Journal of Econometrics*, 2001, volume 101, p. 109-122.

38. “The functional central limit theorem and weak convergence to stochastic integrals II: fractionally integrated processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 643-666.

39. “The functional central limit theorem and weak convergence to stochastic integrals I: weakly dependent processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 621-642.

40. “Consistency of kernel estimators of heteroskedastic and autocorrelated covariance matrices”. Jointly with James Davidson. *Econometrica*, 2000, volume 68, p. 407-424.

41. "A strong consistency proof for heteroscedasticity and autocorrelation consistent covariance matrix estimators". *Econometric Theory*, 2000, volume 16, p. 262-267.

42. "Weak laws of large numbers for mixingales". *Annales d'Economie et de Statistiques*, 1998, volume 51, p. 209-225.

43. "Uniform laws of large numbers and stochastic Lipschitz-continuity". *Journal of Econometrics*, 1998, volume 86, p. 243-268.

44. "Strong laws for near epoch dependent functions of mixing processes: a synthesis of new results". Jointly with James Davidson. *Econometric Reviews*, 1997, volume 16, p. 251-280.

45. "Central limit theorems for dependent heterogeneous random variables". *Econometric Theory*, 1997, volume 13, p. 353-367.

46. "The Bierens test under data dependence". *Journal of Econometrics*, 1996, volume 72, p. 1-32.

47. "A strong law of large numbers for triangular mixingale arrays". *Statistics and Probability Letters*, 1996, volume 27, p. 1-9.

48. "Laws of large numbers for dependent heterogeneous processes". *Econometric Theory*, 1995, volume 11, number 2, p. 347-358.

49. "On the limit behavior of a chi-square type test if the number of conditional moments tested approaches infinity". Jointly with Herman Bierens. *Econometric Theory*, 1994, volume 10, number 1, p. 70-90.

WORK IN PROGRESS AND/OR SUBMITTED

1. "Minimizing quasiconvex objective functions". Jointly with Neslihan Sakarya.

2. "Anxious unit root processes". Jointly with Jon Michel.

BOOK REVIEW

Book Review of “Dynamic Nonlinear Econometric Models - Asymptotic Theory” by Benedikt M. Pötscher and Ingmar R. Prucha, *Econometric Theory*, 2000, volume 16, p. 127-130.

EDITORIAL BOARD

Associate Editor for *Studies in Nonlinear Dynamics and Econometrics*, 2007-.
Associate Editor for *Econometric Theory*, 2002-2013.

HONORS

Econometric Theory “Multa Scripsit” Award (1998).
Fellow of the *Journal of Econometrics* (2003).
Econometric Theory “Plura Scripsit” Award (2005).

REFEREEING

I acted as a referee for *Annals of Statistics*, NSF, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Empirical Economics*, *Journal of Mathematical Analysis and Applications*, *International Economic Review*, *Journal of Applied Econometrics*, *Journal of Business and Economics Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Empirical Finance*, *Journal of Statistical Planning and Inference*, *Review of Economic Studies*, *Scandinavian Journal of Statistics*, *The Econometrics Journal*, *Nuclear Instruments and Methods in Physics Research, Section A*.

SEMINARS

I have presented my research in seminars at Free University, Amsterdam; the University of Amsterdam; Tilburg University; Erasmus University Rotterdam (all in The Netherlands); University of New South Wales (Sydney, Australia); Hong Kong University of Science and Technology (Hong Kong); Yale University; University of Michigan; NYU; Texas A & M University; Rice University; University of Maryland; Penn State University; Ohio State University; joint NCSU/UNC/Duke;

University of Pittsburgh; Brown University; MIT/Harvard; University of Rochester; University of Toronto; University of Montreal; University of Central Florida; Cleveland Federal Reserve; University College London; London School of Economics; University of Dortmund; University of Vienna; University of Essex.