Lung-fei Lee
Professor of Economics

October 2007

ADDRESS

Office:
Department of Economics
The Ohio State University
410 Arps Hall
1945 North High Street
Columbus, Ohio 43210-1172

Telephone:
Office: (614) 292-5508
Fax: (614) 292-4192

E-mail:
lflee@econ.ohio-state.edu

PERSONAL DATA

Date of Birth: 1948, Guangdong, China.
Citizenship: USA

EDUCATION

B.Sc. in Mathematics, United College, The Chinese University of Hong Kong, Hong Kong, 1971
M.Math. in Pure Mathematics, University of Waterloo, Ontario, Canada, 1972
M.Phil. in Statistics, University of Waterloo, Ontario, Canada, 1974
M.A. in Economics, University of Rochester, Rochester, New York, 1976
Ph.D. in Economics, University of Rochester, Rochester, New York, 1977

ACADEMIC APPOINTMENTS

Assistant Professor, Department of Economics, University of Minnesota, Minneapolis, 1976-1980
Associate Professor, Department of Economics, University of Minnesota, Minneapolis, 1980-1984
Visiting Associate Professor, Center for Econometrics and Decision Sciences, University of Florida, Gainesville, 1980-1981
Professor, Center for Econometrics and Decision Sciences, University of Florida, Gainesville, 1982-1983
Professor, Department of Economics, University of Minnesota, Minneapolis, 1984-1991
Professor, Department of Economics, The University of Michigan, Ann Arbor, 1991-1996
Professor, Department of Economics, Hong Kong University of Science and Technology, Hong Kong, 1994-2000
Adjunct Professor, The Hong Kong University of Science and Technology, July 2004-June 2007; July 2007 - June 2010
University Chaired Professor, The Ohio State University, Columbus, 2000-

SCHOLARSHIPS, AWARDS AND HONORS

Mathematics Study Monoid Prize in Mathematics, Chinese University of Hong Kong, 1969
Mathematics Study Monoid Prize in Mathematics, Chinese University of Hong Kong, 1970
Teaching Fellowship, Department of Pure Mathematics, University of Waterloo, 1971-1972
Teaching Fellowship, Department of Statistics, University of Waterloo, 1972-1974
Graduate Fellowship, Department of Economics, University of Rochester, 1974-1976
Conibear Prize Winner, Department of Economics, University of Rochester, 1976

Norman M. Kaplan Prize Winner, Department of Economics, University of Rochester, 1976

Fulbright Scholar Award, (New Zealand), 1987

Fellow of Journal of Econometrics, charter member, elected 1988
Fellow of the Econometric Society, elected 1990
Fellow (academician) of Academia Sinica, Taiwan, China, elected 2000

Econometric Theory Awards: multa scripsit, 1997; plura scripsit, 2000

Adjunct Professor, Peking University, Oct 1999-Oct 2001

Who's Who in Taiwan, years 2002, 2003, 2004, 2005 Editions, Government Information Office, Republic of China.
Who's Who in the World, 19th Edition, 2002; 20th Edition, 2003; and 21st Edition, 2004, Marquis Who'sWho, N.J.
Who's Who in America, 57th Edition, 2003; and 58th Edition, 2004; 59th Edition, 2005; 61th Edition, 2007, Marquis Who'sWho, N.J.
Who's Who in Science and Engineering, 7th Edition, 2003 - 2004, Marquis Who'sWho, N.J.
2000 Outstanding Scientists of the 21st Century, 2004 Edition, International Biographical Center, Cambridge, England.
Cambridge Blue Book, 2005, International Biographical Centre, Cambridge, England.
Asia/Pacific, Who's Who, 6th volume, 2006; 7th volume, 2007, Rifacimento International.
Who's Who in American Education, 7th Edition, 2006 - 2007; 8th Edition, 2007-2008 Marquis Who'sWho, N.J.
Who's Who in Finance and Business, 35th Edition, 2006-2007; 36th Edition, 2008-2009, Marquis, Who'sWho, N.J.

RESEARCH GRANT AWARDS

Summer Research Grant, University of Minnesota, 1978.
Summer Research Grant, University of Minnesota, 1981.
HEW Research Grant (with Roger Feldman), 1979-1980.
National Science Foundation Research Grant, July 1978-June 1980.
National Science Foundation Research Grant, July 1980-December 1982.
National Science Foundation Research Grant, May 1983-May 1985.
National Science Foundation Research Grant, June 1985-June 1987.
National Science Foundation Research Grant, (with Hide Ichimura), June 1988-June 1990.
National Science Foundation Research Grant, July 1990-December 1992.
National Science Foundation Research Grant, (grant for workstation), September 1992-August 1993.
National Science Foundation Research Grant, March 1993-March 1995.
Hong Kong University of Science and Technology, DAG grant, 1994-1995.
Hong Kong University of Science and Technology, DAG grant, 1995-1996.
Hong Kong RGC grant, September 1996-August 2000.
National Science Foundation Research Grant, July 2001-June 2004.
National Science Foundation Research Grant, August 2005 - July 2008.
Population Research Center Grant, Ohio State U., (with Pat Reagan), August 2006-July 2007.

MEMBERSHIPS IN SCHOLARLY AND PROFESSIONAL ORGANIZATIONS

The Econometric Society
Chinese Economics Association in North America

PROFESSIONAL AND PUBLIC SERVICE

Associate Editor, *Journal of Econometrics*, 1983-1989
Associate Editor, *Abstracts of Working Papers in Economics*, 1986-1994
Associate Editor, *The Japanese Economic Review*, 1994–
Editorial Board, *Journal of Applied Econometrics*, 1996–
Advisory Editor, *Macroeconomic Dynamics*, 1996–

Editorial Advisory Council, *Pacific Economic Review*, 1997–
Editorial Board, *Annals of Economics and Finance*, 2000–
Advisory Board of Editors, *Palgrave Handbooks of Econometrics*, 2003–
Editorial Board, *Foundations and Trends™ in Econometrics*, 2005–
Associate Editor, *Journal of Human Capital*, 2006–

Vice President, Chinese Economics Association in North America, 1993
President elect, Chinese Economics Association in North America, 1996
President, Chinese Economics Association in North America, 1997
Member of the Advisory Committee, Chinese Economics Association in North America, 2000-2001
Member of the Academic Advisory Committee, Economics Institute of Academia Sinica, Taiwan, 2004-
Advisory Committee, SETA (The Symposium on Econometric Theory and Applications), 2007–

Programme Committee Co-Chair, The Far Eastern Meetings of the Econometric Society (FEMES), 1997.
Programme Committee, The Far Eastern Meetings of the Econometric Society (FEMES), 1999.
Member of the Council of the Econometric Society 2000-2002.

Aigner Award Committee, Journal of Econometrics, 2003.
Advisory Committee, The Far Eastern Meeting of the Econometric Society (FEMES), 2006.
Programme Committee, The Far Eastern Meeting of the Econometric Society (FEMES), 2007.

UNIVERSITY SERVICE

Business School Substantiation and Promotion Committee, HKUST, 1994-1995
University Senate Committee, HKUST, 1995-1996, 1997-1998
Senate Research Committee, HKUST, 1997-1998
Promotion and Tenure Committee, College of Social and Behavioral Sciences (SBS), OSU, 2005-2008
Economics Chair Search Committee, SBS, OSU, 2007

Ph.D SUPERVISION AT OHIO STATE UNIVERSITY

Dr. Ji Tao, Ph.D 2005, Ohio State University (principal advisor); first job at Shanghai University of Finance and Economics, Shanghai, China.
Dr. Xu Lin, Ph.D 2006, Ohio State University (principal advisor); first job at Tsinghua University, Beijing, China.

Mr. Bin Yu, (Ph.D 2007), Ohio State University (principal advisor); first job at Ameriprice Financial, USA.
Mr. Xiaodong Liu, (Ph.D 2007), Ohio State University (co-advisor); first job, assistant professor, University of Colorado at Boulder, USA.
Mr. Jihai Yu, (Ph.D 2007), Ohio State University (co-advisor); first job, assistant professor, University of Kentucky at Lexington, USA.
Ms. Ji Li, (Ph.D 2007), Ohio State University (principle advisor); first job at Captial One Inc., USA.
Ms. Hua Kiefer, (Ph.D 2007), Ohio State University (co-advisor); first job, visiting assistant professor, Texas Tech., USA.

BIBLIOGRAPHY:

PUBLICATIONS:

1 The Theorems of Debreu and Peleg for Ordered Topological Spaces. *Econometrica* 40 (1972), 1151-1153.
2 Recursive Models with Qualitative Endogenous Variables (with G.S. Maddala). *Annals of Economic and Social Measurement* 5 (1976), 525-545. Also a related reply in *Econometrica* 48, 765-766.
3 Unionism and Wage Rates: A Simultaneous Equations Model with Qualitative and Limited Dependent Variables. *International Economic Review* 19 (1978), 415-433.
4 The Stochastic Frontier Production Function and Average Efficiency: An Empirical Analysis. (with W.G. Tyler) *Journal of Econometrics* 7 (1978), 385-389.

5 Estimation of Some Limited Dependent Variable Models with an Application to Housing Demand. (with R.P. Trost). *Journal of Econometrics* 8 (1978), 357-383.

6 On the Estimation of Multiple Equations Error Components Regression Models. *American Statistical Association Proceedings of Economic and Business Section* (1979), 310-313.

7 Testing for Structural Change by D-Methods in Switching Simultaneous Equation Models. (with G.S. Maddala and R.P. Trost). *American Statistical Association Proceedings of Economic and Business Section* (1979), 461-464.

8 Estimation and Identification in Binary Choice Models with Limited Dependent Variables. *Econometrica* 47 (1979), 977-996.

9 Returns to College Education: An Investigation of Self-Selection Bias Based on the Project Talent Data. (with L.W. Kenny, G.S. Maddala, and R.P. Trost). *International Economic Review* 20 (1979), 775-789.

10 On Estimating Stochastic Frontier Production Functions and Average Efficiency: An Empirical Analysis with Columbian Micro Data. (with W.G. Tyler). *The Review of Economics and Statistics* LXI (1979), 436-438.

11 On the First and Second Moments of the Truncated Multi-Normal Distribution and a Simple Estimator. *Economics Letters* 3 (1979), 165-169.

12 Mixed Logit and Fully Recursive Logit Models. *Economics Letters* 3 (1979), 363-368.

13 On Comparisons of Normal and Logistic Models in the Bivariate Dichotomous Analysis. *Economics Letters* 4 (1979), 151-155.

14 On the Generalized Berkson's Estimator in the General Qualitative Response Models. *Economics Letters* 4 (1979), 243-249.

15 On the Asymptotic Covariance Matrices of Two Stage Probit and Tobit Estimators in Simultaneous Equations Models. (with G.S. Maddala and R.P. Trost). *Econometrica* 48 (1980), 491-503.

16 Efficient Estimation of Dynamic Error Components Models with Panel Data. In *Time Series Analysis*, O.D. Anderson and M.R. Perryman (ed), pp. 267-285. Amsterdam: North-Holland, 1981.

17 Hospital Labor Unions: Description and Analysis. (with R. Feldman and R. Hoffbeck). In *Handbook of Health Care Human Resources Management*, ed. N. Metzger, pp. 505-528. Maryland: An Aspen Publication, 1981.

18 The measurement and Sources of Technical Inefficiency in the Indonesian Weaving Industry. (with M.M. Pitt). *Journal of Development Economics* 9 (1981), 43-64.

19 Recursive Probability Models and Multivariate Log-Linear Probability Models for the Analysis of Qualitative Data. *Journal of Econometrics* 16 (1981), 51-69.

20 Simultaneous Equations Models with Discrete and Censored Variables. Chapter 9 (pp. 346-364) in *Econometric Analysis of Discrete Data*. C.F. Manski and D. McFadden (eds). Cambridge, Massachusetts: MIT Press, 1981.

21 Health and Wage: A Simultaneous Equations Model with Multiple Discrete Indicators. *International Economic Review* 23 (1982), 199-221.

22 Some Approaches to the Correction of Selectivity Bias. *The Review of Economic Studies* XLIX (1982), 355-372.

23 Tests for Normality in the Econometric Disequilibrium Markets Model. *Journal of Econometrics* 19 (1982), 109-123.

24 Specification Error in Multinomial Logit Models: Analysis of the Omitted Variables Bias. *Journal of Econometrics* 20 (1982), 197-209.

25 Generalized Econometric Models with Selectivity. *Econometrica* 51 (1983), 507-512.

26 On Maximum Likelihood Estimation of Stochastic Frontier Production Models. *Journal of Econometrics* 23 (1983), 269-274.

27 A Test for Distributional Assumptions for the Stochastic Frontier Functions. *Journal of Econometrics* 22 (1983), 245-267.

28 The Determination of Moments of the Doubly Truncation Multivariate Normal Tobit Model. *Economics Letters* 11 (1983), 245-250.

29 Technical Training and Earnings: A Polychotomous Choice Model with Selectivity. (with R.P. Trost). *The Review of Economics and Statistics LXVI* (1984), 151-156.

30 Switching Regression Models with Imperfect Sample Separation Information–With an Application on Cartel Stability. (with R.H. Porter). *Econometrica* 52 (1984), 391-418.

31 Tests for the Bivariate Normal Distribution in the Econometric Models with Selectivity. *Econometrica* 52 (1984), 843-863.

32 Maximum Likelihood Estimation and Specification Test for Non-Normal Distribution Assumption for the Accelerated Failure Time Models. *Journal of Econometrics* 24 (1984), 159-179.

33 Testing for the Normality Assumption in the Limited Dependent Variable Models. (with A.K. Bera and C.M. Jarque). *International Economic Review* 25 (1984), 563-578.

34 Regime Classification in the Disequilibrium Market Models. *Economics Letters* 14 (1984), 187-193.

35 The Likelihood Function and a Test for Serial Correlation in a Disequilibrium Market Model. *Economics Letters* 14 (1984), 195-200.

36 Comment on 'Tests of Specification in Econometrics' by P.A. Ruud. *Econometric Reviews* 3 (1984), 257-259.

37 Serial Correlation in Latent Discrete Variable Models. (with S.R. Cosslett). *Journal of Econometrics* 27 (1985), 79-97.

38 The Common Structure of Tests for Selectivity Bias, Serial Correlation, Heteroskedasticity and Non-Normality in the Tobit Model. (with G.S. Maddala). *International Economics Review* 26 (1985), 1-20.

39 Specification Testing When Score Test Statistics Are Identically Zero. (with A. Chester). *Journal of Econometrics* 31 (1986), 121-149.

40 Microeconometric Demand Systems with Binding Non-Negativity Constraints: The Dual Approach. (with M.M. Pitt). *Econometrica* 54 (1986), 1237-1242.

41 Specification Tests for Poisson Regression Models. *International Economic Review* 27 (1986), 689-706.

42 The Specification of Multi-Market Disequilibrium Econometric Models. *Journal of Econometrics* 32 (1986), 297-332.

43 Nonparametric Testing of Discrete Panel Data Models. *Journal of Econometrics* 34 (1987), 147-177.

44 Microeconomic Models of Rationing, Imperfect Markets, and Non-Negativity Constraints (with M.M. Pitt). *Journal of Econometrics* 36 (1987), 89-110.

45 Semiparametric Estimation of Multiple Index Models: Single Equation Estimation. (with H. Ichimura) Ch. 1 in *Nonparametric and Semiparametric Methods in Econometrics and Statistics*. Ed. W.A. Barnett, J. Powell, and G. Tauchen, pp. 3-49. Cambridge University Press, New York, NY. 1991.

46 Semiparametric Nonlinear Least Squares Estimation of Truncation Regression Models. *Econometric Theory* 8 (1992), 52-94.

47 Discrete/Continuous Models of Consumer Demand with Binding Non-Negativity Constraints. (with J. Chiang), *Journal of Econometrics* 54 (1992), 79-93.

48 Amemiya's Generalized Least Squares and Tests of Overidentification in Simultaneous Equation Models with Qualitative or Limited Dependent Variables. *Econometric Reviews* 11 (1992), 319-328.

49 On Efficiency of Methods of Simulated Moments and Maximum Simulated Likelihood Estimation of Discrete Response Models. *Econometric Theory* 8 (1992), 518-552.

50 Asymptotic Distribution of The Maximum Likelihood Estimator for a Stochastic Frontier Function Model with a Singular Information Matrix. *Econometric Theory* 9 (1993), 413-430.

51 Multivariate Tobit Models in Econometrics. Chapter 6 in *Handbook of Statistics 11 - Econometrics*, ed. G.S. Maddala, C.R. Rao and H.D. Vinod, Elsevier Science Publishers B.V., The Netherlands, 1993.

52 Semiparametric Two-Stage Estimation of Sample Selection Models Subject to Tobit-Type Selection Rules. *Journal of Econometrics* 61 (1994): 305-344.

53 Semiparametric Instrumental Variable Estimation of Simultaneous Equation Sample Selection Models. *Journal of Econometrics* 63 (1994): 341-388.

54 Rational Expectations in Limited Dependent Variable Models. *Economics Letters* 46 (1994): 97-104.

55 Semiparametric Estimation of Nonlinear Errors-in-variables Models with Validation Study. (with Jungsywan H. Sepanski), *Nonparametric Statistics* 4 (1994): 365-394.

56 Sequential Selection Rules and Selectivity in Discrete Choice Econometric Models. (with G.S. Maddala) In *Econometric Methods and Applications: Selected Papers of G.S. Maddala*, vol. II. Aldershot, UK: Edward Elgar, 1994.

57 Semiparametric Maximum Likelihood Estimation of Polychotomous and Sequential Choice Models. *Journal of Econometrics* 65 (1995): 381-428.

58 Estimation of Linear and Nonlinear Errors-in-Variables Models with Validation Information. (with Jungsywan H. Sepanski), *Journal of the American Statistical Association* 90 (1995): 130-140.

59 Asymptotic Bias in Maximum Simulated Likelihood Estimation of Discrete Choice Models. *Econometric Theory* 11 (1995): 437-483.

60 The Computation of Opportunity Costs in Polychotomous Choice Models with Selectivity. *Review of Economics and Statistics* LXVII (1995): 423-435.

61 The Effects of Improved Nutrition, Sanitation and Water Purity on Child Health in High-Mortality Populations. (with Mark R. Rosenzweig and Mark Pitt), *Journal of Econometrics* 77 (1997): 209-235.

62 Simulation Estimation of Dynamic Switching Regression and Dynamic Disequilibrium Models. *Journal of Econometrics* 78 (1997): 179-204.

63 A Smooth Likelihood Simulator for Dynamic Disequilibrium Models. *Journal of Econometrics* 78 (1997): 257-294.

64 A Simulated Likelihood Estimator for Qualitative Response Models with Sufficient Statistics. *Economics Letters* 57 (1997): 23-32.

65 Simulated Maximum Likelihood Estimation of Dynamic Discrete Choice Statistical Models - Some Monte Carlo Results. *Journal of Econometrics* 82 (1998): 1-35.

66 Efficient Semiparametric Scoring Estimation of Sample Selection Models. (with Songnian Chen), *Econometric Theory* 14 (1998): 423-462.

67 Semiparametric Estimation of Simultaneous Equation Microeconometric Models with Index Restrictions. *The Japanese Economic Review* 49 (1998): 343-380.

68 Estimation of Dynamic Limited-Dependent Rational Expectations Models. In: Cheng Hsia, Kajal Lahiri, Lung-fei Lee and M. Hashem Pesaran, eds., *Analysis of Panels and Limited Dependent Variable Models*, an edited volume in honor of G.S. Maddala, Cambridge U. Press, 1999.

69 Statistical Inference with Simulated Likelihood Functions. *Econometric Theory* 15 (1999): 337-360.

70 Estimation of Dynamic and ARCH Tobit Models. *Journal of Econometrics* 92 (1999): 355-390.

71 Self-selection. In *Companion in Econometric Theory*, edited by Badi H. Baltagi, Basil Blackwell, Massachusetts, 2000.

72 A Numerical Stable Quadrature Procedure For The One-Factor Random-Component Discrete Choice Model. *Journal of Econometrics* 95 (2000): 117-129.

73 Simulation Estimation of Polychotomous-Choice Sample Selection Models. In *Nonlinear Statistical Inference*, a Festschrift in honor of Takeshi Amemiya; eds., by Cheng Hsiao, Kimio Morimune, and James Powell, Cambridge U. Press, 2001.

74 On the Range of Correlation Coefficients of Bivariate Ordered Discrete Random Variables. *Econometric Theory* 17 (2001): 247-256.

75 Simulated Maximum Likelihood Estimation of The Linear Expenditure System with Binding Non-negativity Constraints. (by Chihwa Kao, Lung-fei Lee and Mark M. Pitt), *Annals of Economics and Finance* 2, (2001), 215-235 (a special issue in honor of G.S. Maddala).

76 Interpolation, Quadrature and Stochastic Integration. *Econometric Theory* 17 (2001): 933-961.

77 Consistency and Efficiency of Least Squares Estimation for Mixed Regressive, Spatial Autoregressive Models. *Econometric Theory* 18 (2002): 252-277.

78 Best Spatial Two-Stage Least Squares Estimators for a Spatial Autoregressive Model with Autoregressive Disturbances. *Econometric Reviews* 22 (No.4) (2003): 307-335.

79 Simulation Estimation of Dynamic Discrete Choice Panel Models with Accelerated Importance Samplers. (with Wei Zhang). *The Econometrics Journal* 7, (2004): 120-142.

80 Asymptotic Distributions of Quasi-Maximum Likelihood Estimators for Spatial Econometric Models. *Econometrica* 72, (2004): 1899-1926.

81 Nonstandard Dependent Variables Models: Some Common Structures of Simulated Specification Tests in Multinormal Discrete and Limited Dependent Variables Models. In *Palgrave Handbook in Econometrics: Volume 1, Econometric Theory*, eds., by Terence C. Mills and Kerry Patterson, Palgrave Publishers Ltd., February 2006.

82 GMM and 2SLS Estimation of Mixed Regressive, Spatial Autoregressive Models. *Journal of Econometrics* 137, (2007): 489-514.

83 The Method of Elimination and Substitution in the GMM Estimation of Mixed Regressive, Spatial Autoregressive Models. *Journal of Econometrics* 140, (2007): 155-189.

84 Identification and Estimation of Econometric Models with Group Interactions, Contextual Factors and Fixed Effects. *Journal of Econometrics* 140, (2007): 333-374.

85 GMM Estimation of Spatial Autoregressive Models with Unknown Heteroskedasticity, (with Xu Lin), November, 2005; forthcoming in *Journal of Econometrics*.

86 Binary Choice under Social Interaction: An Empirical Study with and without Subjective Data of Expectation, (with Ji Li), January, 2006; forthcoming in *Journal of Applied Econometrics*.

SOME WORKING PAPERS

Estimation of Some Non-Normal Limited Dependent Variable Models. Discussion Paper No. 148, University of Minnesota, Center for Economic Research, 1981.

Asymptotic Distributions of Maximum Likelihood Estimators in the Sample Selectivity Model and the Stochastic Frontier Function Model with Singular Information Matrices. Manuscript, University of Minnesota, Department of Economics, 1986.

Semiparametric Minimum-distance Estimation. Manuscript, Department of Economics, The University of Michigan, 1991.

Specification and Estimation of Count Data Regression and Sample Selection Models - A Counting Process and Waiting Time Approach. Manuscript, Department of Economics, HKUST, December 1996.

Simulated Efficient Estimation of Dynamic Multi-market Disequilibrium Models, manuscript, Department of Economics, HKUST, October 1997.

Maximum Likelihood Estimation of the Random-Component Probit Panel Model – Quadrature vs Stochastic Simulation. Manuscript, Department of Economics, HKUST, October 1998.

Generalized Method of Moments Estimation of Spatial Autoregressive Processes. Manuscript, Department of Economics, OSU, August 2001.

The 2SLS Estimation of Mixed Regressive, Spatial Autoregressive Models with Large Group Interactions under Random Sampling. Manuscript, Department of Economics, OSU, January 2002.

Correlation Bounds for Sample Selection Models with Mixed Continuous, Discrete and Count Data Variables. Manuscript, 2003.

Classical Inference with ML and GMM Estimates with Various Rates of Convergence. Manuscript, 2005.

Pooling Estimates with Different Rates of Convergence – the Minimum χ^2 Approach, 2004.

A $C(\alpha)$-type Gradient Test in the GMM Approach, 2005.

Dynamic Discrete Choice Models with Lagged Social Interactions: with an Application to a Signaling Game Experiment, with Xiaodong Liu and John Kagel, 2006.

Improved Efficient Quasi Maximum Likelihood Estimator of Spatial Autoregressive Models, with Xiaodong Liu and Christopher Bollinger, 2006.

Efficient GMM Estimation of High Order Spatial Autoregrssive Models with Autoregressive Disturbances. with Xiaodong Liu, 2007.

Quasi-Maximum Likelihood Estimators for Spatial Dynamic Panel Data With Fixed Effects When Both n and T are Large, with Jihai Yu and Robert de Jong, November 2006;

A Spatial Dynamic Panel Data Model with Both Time and Individual Effects. with Jihai Yu, 2007.

Individual Outcomes with Group Effects: The Impact of Gaming on Employment of American Indians. with Patrica B. Reagan and Robert J. Gitter, 2007.

Two-Step Estimation of Endogenous and Exogenous Group Effects. with Qingyan Shang, 2007.

Quasi-Maximum Likelihood Estimators For Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large: A Nonstationary Case. with Jihai Yu and Robert DeJong, 2007.