

CURRICULUM VITAE

ARTHUR LEWBEL November 2007

CONTACT INFORMATION

Professor Arthur Lewbel, Department of Economics, Boston College, 140 Commonwealth Avenue,
Chestnut Hill, MA 02467, USA
Phone: 617-552-3678, fax: 617-552-2308,
email: lewbel@bc.edu, homepage: <http://www2.bc.edu/~lewbel/>

EDUCATION

Ph.D, Management Applied Economics, MIT Sloan School of Management, 1984.

B.S., Mathematics, Massachusetts Institute of Technology, 1978.

DISSERTATION

Three Essays in the Analysis of Microeconomic Data, MIT, 1984.

EMPLOYMENT

Professor of Economics, Boston College 1998-Present.

Professor of Economics, Brandeis University 1984-98.

Visiting Professor, Boston University, 1991.

Visiting Professor, Sloan School of Management at MIT, 1989-91.

Consultant for and co-author of educational computer programs, Tom Snyder Productions, Inc., 1983-88.

Teaching and Research Assistant, MIT, 1982-83

Consulting Economist, Consumer Economic Services, Data Resources Inc., 1979-80.

Consultant, Telecommunications Group, Data Resources Inc., 1978-79.

Programmer and Design of Accounting Systems, Data General Corp., 1976-78.

EDITORSHIPS

Co-Editor, Journal of Business and Economic Statistics, 2006-present

Associate Editor, Econometric Theory, 2003-present

Associate Editor, Journal of Applied Econometrics, 1993-present

Associate Editor, Journal of Econometrics, 1992-2004

Co-Editor, *Economics Letters*, 1999-2003
Associate Editor, *Journal of Business and Economic Statistics*, 1989-97

HONORS, AWARDS, AND GRANTS

Inaugural holder of the Boston College Roche Chair in Economics, 2005

Boston College Distinguished Research Award, 2004

Fellow of the Econometric Society

Fellow of the *Journal of Econometrics*

Multa Scripsit *Econometric Theory* award.

Ranked 30th among all 55,000 recently published economists. See T. Coupé (2003), "Revealed Performances: Worldwide Ranking of Economists and Economics Departments, 1990-2000", *Journal of European Economic Association*, forthcoming, <http://student.ulb.ac.be/~tcoupe/update/top1000p.html>

Ranked 16th among all recently published econometricians. See B. Baltagi (2003), "Worldwide Institutional and Individual Rankings In Econometrics Over the Period 1989-1999, An Update," *Econometric Theory*, 19, 165-244, Table 5.

<http://korora.econ.yale.edu/et/misc/table05.htm>

Repeatedly invited by the Royal Swedish Academy of Sciences to nominate candidates for the Nobel Prize in Economics.

National Science Foundation, grant SES-9905010, Principal Investigator, "Semiparametric Limited Dependent Variable Estimators, With Applications," 1999-2003.

National Science Foundation, grant SBR-9514977, Principal Investigator, "Estimation of Large Consumer Demand Systems," 1996-1999.

National Science Foundation, grant SES-9210749, Principal Investigator, "Nonparametric Estimation and Testing with Demand Applications." 1992-95.

National Science Foundation, grant SES-9011806, Principal Investigator, "Nonparametric Rank Based Methods for Demand, Welfare, and Production Analysis," 1990-92.

MIT Telecommunications Business Economic Research Program, "Semiparametric estimation of Telephone Service Demand," 1990.

Department of Health and Human Services, grant 1-042103552, with Robert Lerman, "Child Support and Economic Opportunity: Work and Family Effects on Young Men and Women," 1988-89.

National Science Foundation, grant SES-8712787, Principal Investigator, "Macro Models Based on Aggregation of Micro Behavior Using Models of Changes in the Distribution of Individuals," 1987-89.

Dana Faculty Fellow, Brandeis University, 1984-98.

I. W. Wilson Fellowship, MIT, 1983-84.

MIT Graduate Fellowship, 1982-83.

MIT Boit Writing Contest, Second Place, 1975.

New York City Mathematics Fair First Place, 1973.

PUBLISHED AND FORTHCOMING PAPERS

2007

"Estimation of Average Treatment Effects With Misclassification," *Econometrica*, 2007, 75, 537-551.

"Nonparametric Matching and Efficient Estimators of Homothetically Separable Functions," with Oliver Linton, *Econometrica*, 2007, 75, 1209-1227.

"Endogenous Selection or Treatment Model Estimation," *Journal of Econometrics*, 2007, 141, 777-806

"A Simple Ordered Data Estimator for Inverse Density Weighted Functions," with Susanne Schennach, *Journal of Econometrics*, 2007, 186, 189-211.

"Weighted and Two Stage Least Squares Estimation of Semiparametric Truncated Regression Models," with Shakeeb Khan, *Econometric Theory*, 2007, 23, 309-347

"Coherence and Completeness of Structural Models Containing a Dummy Endogenous Variable," in, *Economics to Econometrics: Contributions in Honor of Daniel L. McFadden*, special issue of the *International Economic Review*, 2007, forthcoming.

"Modeling Heterogeneity," in *Advances in Economics and Econometrics: Theory and Applications, Ninth World Congress (Econometric Society Monographs)*, Richard Blundell, Whitney K. Newey, and Torsten Persson, editors, Cambridge: Cambridge University Press, Vol. III, chapter 5, 2007.

"A Local Generalized Method of Moments Estimator," *Economics Letters*, 2007, 94, 124-128.

2005

"Statistical Analysis of Choice Experiments and Surveys," by Daniel L. McFadden, Albert C. Bemmaor, Francis G. Caro, Jeff Dominitz, Byung-hill Jun, Arthur Lewbel, Rosa L. Matzkin, Francesca Molinari, Norbert Schwarz, Robert J Willis, and Joachim K. Winter; in *Marketing Letters*, 2005, 16, 183-196.

"Demand Systems With Nonstationary Prices," with Serena Ng, *Review of Economics and Statistics*, 2005, 87, 479-494.

2003

"A Rational Rank Four Demand System," *Journal of Applied Econometrics*, 2003, 18, 127-135.

"Calculating Compensation in Cases of Wrongful Death," *Journal of Econometrics*, 2003, 113, 115-128.

"Equivalence Scales Based on Collective Household Models," in Household Behavior, Equivalence Scales, Welfare and Poverty; Camilo Dagum and Guido Ferrari, eds., Physica Verlag: New York, 2003, 1-9.

2002

"Semiparametric Binary Choice Panel Data Models Without Strictly Exogenous Regressors," with Bo Honore, *Econometrica*, 2002, 70, 2053-2063.

"Rank, Separability, and Conditional Demands," *Canadian Journal of Economics*, 2002, 35, 410-413

"Nonparametric Censored and Truncated Regression," with Oliver Linton, *Econometrica*, 2002, 70, 765-779.

2001

"Demand Systems With and Without Errors," *American Economic Review*, 2001, 91, 611-618.

2000

"Semiparametric Qualitative Response Model Estimation With Instrumental Variables and Unknown Heteroscedasticity," *Journal of Econometrics*, 2000, 97, 145-177.

"Identification of the Binary Choice Model With Misclassification," *Econometric Theory*, 2000, 16, 603-609.

1998

"Semiparametric Latent Variable Model Estimation With Endogenous or Mismeasured Regressors," *Econometrica*, January 1998, vol. 66, #1, pp. 105-121.

1997

"Consumer Demand Systems and Household Equivalence Scales," *Handbook of Applied Econometrics, Volume II: Microeconomics*, M. H. Pesaran and P. Schmidt, eds., 1997, Oxford: Blackwell Publishers Ltd.

"Quadratic Engel Curves and Consumer Demand," with James Banks and Richard Blundell, *Review of Economics and Statistics*, November 1997, vol. 79, #4, pp. 527-539.

"Constructing Instruments for Regressions With Measurement Error When No Additional Data are Available, With an Application to Patents and R&D" *Econometrica*, September 1997, vol. 65, #5, pp. 1201-1213.

"Semiparametric Estimation of Location and Other Discrete Choice Moments," *Econometric Theory*, March 1997, vol. 13, #1, pp. 32-51.

1996

"Demand Estimation With Measurement Errors on the Left and Right Hand Side," *Review of Economics and Statistics*, November 1996, vol. 78, #4, pp. 718-725.

"Tax Reform and Welfare Measurement: Do We Need Demand System Estimation?," with James Banks and Richard Blundell, *Economic Journal*, September 1996, vol. 106, #438, pp. 1227-1241.

"Aggregation Without Separability: A Generalized Composite Commodity Theorem," *American Economic Review*, June 1996, vol. 86, #3, pp. 524-543.

1995

"Utility Functions and Global Regularity of Fractional Demand Systems," *International Economic Review*, 1995, vol. 36, #4, pp. 927-945.

"Equivalence Scales, Costs of Children, and Wrongful Death Laws," with Richard Weckstein, *Journal of Income Distribution*, 1995, vol. 4, #2 pp. 191-208.

"A Theorem on Portfolio Separation With General Preferences," with William Perraudin, *Journal of Economic Theory*, 1995, vol. 65, #2, pp. 624-626.

"Consistent Nonparametric Hypothesis Testing with an Application to Slutsky Symmetry," *Journal of Econometrics*, 1995, vol. 67, pp. 379-401.

1994

"An Examination of Werner Hildenbrand's Market Demand," *Journal of Economic Literature*, 1994, vol 32, pp 1832-1841.

"Aggregation and Simple Dynamics," *American Economic Review*, 1994, vol. 84, pp. 905-918.

Review of "Aggregation, Consumption, and Trade: Essays in Honor of H. S. Houthakker," eds: L. Phlips and L. D. Taylor, *Journal of Economic Literature*, 1994, vol. 32, pp 128-130.

"Comments on Artificial Neural Networks: An Econometric Perspective," *Econometric Reviews*, 1994, vol. 13, pp. 99-104.

1993

"Distribution Movements, Macroeconomic Regularities, and the Representative Consumer," *Ricerche Economiche*, special issue: Recent Developments and Implications of the Aggregation Theory, 1993 vol. 47, pp. 189-199.

"Household Equivalence Scales and Welfare Comparisons: Reply," *Journal of Public Economics*, 1993, vol. 50, pp. 147-148.

"Stochastic Hicksian Aggregation With an Application to Grouping Goods Without Separable Utility," *Annales d'Economie et de Statistiques*, special issue: Recent Advances in Consumer Theory, Jan-Mar. 1993, vol. 29, pp. 17-42.

1992

"Aggregation With Log Linear Models," *Review of Economic Studies*, 1992, vol. 59, pp. 535-543.

"Testing the Rank of an Estimated Matrix, With Applications to Factor, State Space, and ARMA models," With Len Gill, *Journal of the American Statistical Association*, September, 1992, vol. 87, pp. 766-776.

1991

"The Information Content of Equivalence Scales," with Richard Blundell, *Journal of Econometrics*, 1991, vol. 50, pp. 49-68.

"Cost of Characteristics Indices and Household Equivalence Scales," *European Economic Review*, August, 1991, vol. 35, pp. 1277-1293.

"The Rank of Demand Systems: Theory and Nonparametric Estimation," *Econometrica*, May, 1991, vol. 59, pp. 711-730.

1990

"Comments on Specification of Household Engel Curves by Nonparametric Estimation," *Econometric Reviews*, 1990, vol. 9, #2, pp.189-195.

"Full Rank Demand Systems," *International Economic Review*, May, 1990, vol. 31, pp. 289-300.

"Income Distribution Movements and Aggregate Money Illusion," *Journal of Econometrics, Annals: Economic Issues in Analyzing Inequality, Part II: Modelling Methods*, Jan/Feb 1990, Vol. 43, No. 1/2, pp. 35-42.

1989

"A Globally Concave, Symmetric, Flexible Cost Function," *Economics Letters*, 1989, vol. 31, pp. 211-214.

"Household Equivalence Scales and Welfare Comparisons," *Journal of Public Economics*, 1989, vol 39, pp. 377-391.

"Exact Aggregation and a Representative Consumer," *Quarterly Journal of Economics*, August 1989, vol. 104, pp. 622-633.

"A Demand System Rank Theorem," *Econometrica*, May, 1989, vol. 57, pp. 701-705.

"Identification and Estimation of Equivalence Scales Under Weak Separability," *Review of Economic Studies*, 1989, vol. 56, pp. 311-316.

"Nesting the AIDS and Translog Demand Systems," *International Economic Review*, May, 1989, vol 30, pp. 349-356.

"A Path Independent Divisia-Like Index For PIGLOG Preferences," *Economica*, February, 1989, vol 56, pp. 121-123.

1988

"Exact Aggregation, Distribution Parameterizations, and a Nonlinear Representative Consumer," *Advances in Econometrics*, 1988, vol 7, pp. 253-290, G. F. Rhodes and T. B. Fomby, eds, Greenwich: JAI Press.

"An Exactly Aggregable Trigonometric Engel Curve System," *Econometric Reviews*, 1988, vol. 7, pp. 97-102.

1987

"Fractional Demand Systems," *Journal of Econometrics*, November, 1987, vol. 36, pp. 311-337.

"Characterizing Some Gorman Engel Curves," *Econometrica*, November, 1987, vol. 55, pp. 1451-1459.

"Bliss Levels That Aren't," *Journal of Political Economy*, February, 1987, vol. 95, pp. 211-215.

"AIDS, Translog, and the Gorman Polar Form," *Economics Letters*, 1987, vol. 24, pp. 161-163.

1986

"Additive Separability and Equivalent Scales," *Econometrica*, January, 1986, vol. 54, pp. 219-222.

1985

Review of "Price Level Measurement: Proceedings from a conference sponsored by Statistics Canada," eds: Diewert and Montmarquette, *Journal of Economic Literature*, December, 1985.

"Bundling of Substitutes or Complements," *International Journal of Industrial Organization*, 1985, vol. 3, pp. 101-107.

"A Unified Approach to Incorporating Demographic or Other Effects into Demand Systems," *Review of Economic Studies*, January 1985, vol. 52, pp. 1-18.

RECENT WORKING PAPERS

"Identifying the Returns to Lying When the Truth is Unobserved," by Yingyao Hu and Arthur Lewbel, 2007.

"Nonparametric Identification and Estimation of Nonclassical Errors-in-Variables Models Without Additional Information," by Xiaohong Chen, Yingyao Hu, and Arthur Lewbel, 2007.

"Nonparametric Identification of the Classical Errors-in-Variables Model Without Side Information," by Susanne M. Schennach, Yingyao Hu, and Arthur Lewbel, 2007.

"Nonparametric Identification of Regression Models Containing a Misclassified Dichotomous Regressor Without Instruments," by Xiaohong Chen, Yingyao Hu, and Arthur Lewbel, 2007.

"Equivalence Scales" Entry for the *New Palgrave Dictionary of Economics*, second edition, 2007.

"Engel Curves" Entry for the *New Palgrave Dictionary of Economics*, second edition, 2007.

“Why is Consumption More Log Normal than Income? Gibrat’s Law Revisited,” with Richard Blundell, 2007.

”Shape Invariant Demand Functions,” 2007.

“Tricks With Hicks: The EASI Implicit Marshallian Demand System for Unobserved Heterogeneity and Flexible Engel Curves,” with Krishna Pendakur, 2007.

“Price Dimension Reduction in Demand Systems With Many Goods,” with Stefan Hoderlein, 2007.

“Using Heteroskedasticity to Identify and Estimate Mismeasured and Endogenous Regressor Models,” 2006.

"Estimating Consumption Economies of Scale, Adult Equivalence Scales, and Household Bargaining Power," with Martin Browning and Pierre-Andre Chiappori," 2006

“Simple Endogenous Binary Choice And Selection Panel Model Estimators,” 2005.

“Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models,” 2004.

"Ordered Response Threshold Models," 2002.

"Estimating Features of a Distribution From Binomial Data," with Oliver Linton and Daniel McFadden, original 1997, revised 2002.

"Direct Utility Functions for the PIGL, PIGLOG, Quadratic Logarithmic, and Gorman Polar Form," 1997.

"Demand System Rank, Direct Utility, Portfolio Separation, and a CAPM for Non von Neumann Morgenstern Preferences" 1997.

SELECTED CONFERENCE PAPERS AND SERVICES (most recent few years only)

“Nonparametric Measurement Error and Returns to Lying,” Invited session, Econometric Society Latin American Meetings, Bogota, 2007

“Using Heteroskedasticity to Identify and Estimate Missmeasured and Endogenous Regressor Models,” Econometric Society European Meetings, Budapest, 2007.

“Two Stage Least Squares Estimation of Endogenous Sample Selection Models,” North American Winter Meeting of the Econometric Society, Chicago, 2007.

“Tricks With Hicks: The EASI Demand System,” Econometric Society European Meetings, Vienna, 2006.

"Simple Endogenous Binary Choice and Selection Panel Model Estimators," North American Winter Meeting of the Econometric Society, Boston, 2006.

Chair and Discussant, session on Panel Data Methods, North American Winter Meeting of the Econometric Society, Boston, 2006.

Discussant, Invited session on "Modeling Heterogeneity," World Econometric Society Meetings, London, 2005.

"Simple Estimators for Endogenous Selection Models," World Econometric Society Meetings, London, 2005.

Invited Lecture, "Simple Endogenous Binary Choice and Selection Panel Model Estimators," 12th Conference on Panel Data, Centre for Applied Microeconometrics, Copenhagen, 2005.

Invited Seminar, "Structural Models Containing a Dummy Endogenous Variable," Festschrift in Honor of Daniel McFadden, Berkeley, CA 2005.

Program Committee for Econometric Society World Congress 2005.

Other 2005 Seminars: University of Toronto, University of Guelph, Universidad Carlos III de Madrid, University of British Columbia, University of Mannheim, University College London, Brown University, Boston University, University of Wisconsin Madison, Ohio State University.

Invited keynote lecture, Workshop on Research in Consumer Behavior and Welfare, "Estimating Consumption Economies of Scale, Adult Equivalence Scales, and Household Bargaining Power," Garda, Italy, 2004.

Invited seminar, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models," 2004 Econometric Society European Meetings.

Invitational Choice Conferences, "Simple Estimators for Hard Problems: Endogeneity in Discrete Choice Related Models," Estes Park Colorado, and RAND Santa Monica, 2004.

"Estimation of Average Treatment Effects With Misclassification," 2004 Econometric Society North American Winter Meetings.

Other 2004 Seminars: University of Chicago, MIT, University of Mannheim, Tor Vergata University of Rome, University College London, INRA University of Social Sciences Toulouse, University of California Los Angeles, University of Southern California, Simon Frasier University.

HAVE REFEREED PAPERS FOR

American Economic Review, American Journal of Agricultural Economics, Bulletin of Economic Research, Canadian Journal of Economics, Econometric Reviews, Econometric Theory, Econometrica, Economic Inquiry, Economic Journal, Economica, Economic Modelling, Empirical Economics, European Economic Review, Hong Kong Research Grants Council, International Economic Review, International Journal of Industrial Organization, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Applied Economics, Journal of Asian Economics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Education, Journal of Economic Literature, Journal of Economic Theory, Journal of Human Resources, Journal of Industrial Economics, Journal of Mathematical Economics, Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Journal of Political Economy, Journal of Population Economics, Journal of Public Economics, Journal of Statistical Planning and Inference, Mathematical Social Sciences, National Science Foundation, Quarterly Journal of Economics, Rand Journal of Economics, Research in Labor Economics, Review of Economic Studies, Review of Economics and Statistics, Sankhya, Scandinavian Journal of Economics, Social Choice and Welfare, Social Sciences Research Council of Canada, Studies in Applied Mathematics.

TEACHING

Have taught Econometrics and Microeconomics at levels from introductory undergraduate to Ph.D. level. Average student ratings of Graduate level courses taught over the last three years: 4.6 out of a possible 5.

PUBLISHED SOFTWARE

"Micro-ex: Computerized Exercises in Microeconomics" Software to accompany the textbook, "Microeconomics," by R. Pindyck and D. Rubinfeld, published by Macmillan, Inc., 1989, 2nd ed. 1992.

"Our Town Meeting" (with Thomas F. F. Snyder), a classroom economic simulation program, Published by Tom Snyder Productions, Inc., 1987

"The Federal Budget: A Question of Balance" (with Thomas F. F. Snyder and David Dockterman), a classroom economic simulation program, part of the "Decisions, Decisions" simulations series, Published by Tom Snyder Productions, Inc., 1986.

"Run For The Money," (with Thomas F. F. Snyder, through Tom Snyder Productions, inc.), an educational home computer program, Published by Scarborough Systems, Inc. 1985.

"Make Millions," (with G. Richard Fryling and Thomas F. F. Snyder, through Tom Snyder Productions, Inc.), an educational business simulation program, published by Scarborough Systems, Inc. and Mindscape, Inc., 1985.

TESTIMONY EXPERIENCE

In the matter of San Diego Gas and Electric Company v. Sellers of Energy and Ancillary Services into Markets Operated by the California Independent System Operator Corporation and the California Power Exchange, regarding the investigation of practices of the California Independent System Operator Corporation and the California Power Exchange, Exhibit no. CA-356, Docket nos. EL-00-95-069 and EL-00-98-058, for the Federal Energy Regulatory Commission, on March 20, 2003.

CONSULTING EXPERIENCE (after becoming Prof. of Economics, excluding grant related consulting)

Projects for "the Brattle Group," Cambridge, MA including issues regarding postal rate setting, housing prices, Electric and gas utility regulation, and general econometric issues.

MISCELLANEOUS

"A Juggler's Tribute to Claude Shannon," IEEE (Institute of Electrical and Electronic Engineers) Information Theory Society Newsletter, December 2001, vol. 51, #4, pp. 9-12. Excerpts also appear in Juggle magazine, May/June 2001, p. 17.

"The Science of Juggling," with Peter Jan Beek, Scientific American, November, 1995, vol. 273, #5, pp. 92-97.

"The Academic Juggler," a regular feature in Juggler's World magazine, devoted to the scientific analysis of Juggling, 1987-1996.

Letter to the Editor, The Wall Street Journal, July 19, 1995.

Letter to the Editor, The Wall Street Journal, Sept. 11, 1991.

"Writing and Evaluating Educational Simulations Software," Academic Computing magazine, March/April, 1988, vol. 2, pp 28-29, 51-54.